Subject index

A B C D E F G H I J K L M
N O P Q R S T U V W X Y Z

Symbols

! (not), see logical operators
!= (not equal), see relational operators
& (and), see logical operators
* abbreviation character, see abbreviations
*, clear subcommand, [D] clear
* comment indicator, [P] comments
,, row-join operator, see join operation
~ abbreviation character, see abbreviations
-> operator, [M-2] struct
,. class, [P] class
/* */, comment delimiter, [M-2] Comments, [P] comments
// comment indicator, [M-2] Comments, [P] comments
; delimiter, [P] #delimit
< (less than), see relational operators
<= (less than or equal), see relational operators
== (equality), see relational operators
> (greater than), see relational operators
>= (greater than or equal), see relational operators
? \, see conditional operator
? abbreviation characters, see abbreviations
\, column-join operator, see join operator
| (or), see logical operators
~ (not), see logical operators
~ abbreviation character, see abbreviations
~= (not equal), see relational operators
100% sample, [SVY] Glossary
1PL, see one-parameter logistic model
1pl, irt subcommand, [IRT] irt 1pl, [IRT] irt 1pl postestimation
2×2×K contingency table, [PSS-5] Glossary
2×2 contingency table, [PSS-5] Glossary
2PL, see two-parameter logistic model
2pl, irt subcommand, [IRT] irt 2pl, [IRT] irt 2pl postestimation
3PL, see three-parameter logistic model
3pl, irt subcommand, [IRT] irt 3pl, [IRT] irt 3pl postestimation

A

.a, .b, . . . , .z, see missing values
a posteriori, [BAYES] Glossary
a priori, [BAYES] Glossary
Aalen–Nelson cumulative hazard, see Nelson–Aalen cumulative hazard
Abadie–Imbens robust standard errors, see robust, Abadie–Imbens standard errors
abbrev() function, [FN] Mathematical functions, [M-5] abbrev()
abbreviations,
for commands and options, [U] 11.1.1 varlist, [U] 11.2 Abbreviation rules
for strings, see abbrev() function
for variable names, [U] 11.2 Abbreviation rules, [U] 11.4 varname and varlists
unabbreviating command names, [P] unabcmd
unabbreviating variable list, [P] syntax, [P] unab
ability, [IRT] Glossary, also see item response theory models
abond, estat subcommand, [XT] xtabond,
[XT] xtabond postestimation, [XT] xtdp postestimation, [XT] xtdpdsys postestimation
abort command execution, [U] 9 The Break key, [U] 10 Keyboard use
about command, [R] about
abs() function, [FN] Mathematical functions, [M-5] abs()
absolute value
dissimilarity measure, [MV] measure_option function, see abs() function
absorption in regression, [R] areg
ac command, [TS] corrgram
accelerated failure-time model, [FMM] fmm: streg,
acceptance rate, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayesmh,
[BAYES] Glossary
region, [PSS-5] Glossary
Access, Microsoft, importing from, [D] odbc
accum, matrix subcommand, [P] matrix accum
A, clear matrix subcommand, [P] matrix accum
A, clear() function, [M-5] AssociativeArray()
acos() function, [FN] Trigonometric functions, [M-5] sin()
acosh() function, [FN] Trigonometric functions, [M-5] sin()
acplot, estat subcommand, [TS] estat acplot
acprplot command, [R] regress postestimation diagnostic plots
actual power, see power
probability of confidence-interval width, [PSS-5] Glossary
significance level, [PSS-5] Glossary, also see significance level
actuarial tables, see life tables
adaptation, [BAYES] Intro, [BAYES] bayesmh,
[BAYES] Glossary
adaptation period, [BAYES] bayesmh, [BAYES] Glossary
adaptive iteration, [BAYES] bayesmh,
[BAYES] Glossary
adaptive lasso, [LASSO] Inference examples,
[LASSO] lasso examples, [LASSO] lasso fitting,
[LASSO] Glossary
add, iif subcommand, [TS] iif add
mi subcommand, [MI] mi add
return subcommand, [P] return
add factor, [TS] Glossary
added lines, y=x, [G-3] graph twoway function
added-variable plots, [R] regress postestimation
diagnostic plots
addgroup, ssc subcommand, [SEM] ssc
addition across
observations, [D] egen
variables, [D] egen
addition operator, see arithmetic operators
addplot() option, [G-3] addplot_option
ADF, see asymptotic distribution free
adjacent areas, [SP] Glossary
adjjust, forecast subcommand, [TS] forecast adjust
adjusted
Kaplan–Meier survivor function, [ST] sts
margins, [R] margins, [R] marginsplot
means, [CM] margins, [R] contrast, [R] margins,
[R] marginsplot
partial residual plot, [R] regress postestimation
diagnostic plots
administrative censoring, [PSS-2] power cox,
[PSS-2] power exponential, [PSS-2] power
logrank, [PSS-5] Glossary
ado
command, [R] net
describe command, [R] net
dir command, [R] net
uninstall command, [R] net
update command, [R] ado update, [R] net
ado,
clear subcommand, [D] clear
view subcommand, [R] view
ado.d, view subcommand, [R] view
.ado file, [U] 11.6 Filenaming conventions
ado-files, [U] 17 Ado-files, [U] 18.11 Ado-files
adding comments to, [P] comments,
[U] 18.11.2 Comments and long lines in ado-files
debugging, [P] trace, [U] 18.11.3 Debugging ado-files
downloading, see files, downloading
ado-files, continued
editing, [R] doedit
installing, [R] net, [R] sj, [R] ssc, [U] 17.6 How do I install an addition?
location of, [P] sysdir, [R] which
long lines, [P] #delimit, [U] 18.11.2 Comments and long lines in ado-files
Mata use with, [M-1] Ado
official, [R] update, [U] 29.3 Official updates
path for, see ado-path
searching for, [R] search, [R] ssc
updating community-contributed, [R] ado update,
[U] 29.4 Downloading and managing additions by users
version control with, [P] version
viewing source of, [P] versionsource
adopath
+ command, [P] sysdir
++ command, [P] sysdir
- command, [P] sysdir
command, [P] sysdir
ado-path, [M-5] adosubdir(), [P] sysdir,
[U] 17.5 Where does Stata look for ado-files?
adodsize, set subcommand, [P] sysdir, [R] set,
[U] 18.11 Ado-files
adosubdir macro function, [P] macro
A.firstloc() function, [M-5] AssociativeArray()
A.firstval() function, [M-5] AssociativeArray()
AFT, see accelerated failure-time model
A.get() function, [M-5] AssociativeArray()
agglomerative hierarchical clustering methods,
[MV] cluster, [MV] clustermat, [MV] cluster
linkage, [MV] Glossary
aggregate
functions, [D] egen
statistics, dataset of, [D] collapse
agreement, interrater, [R] kappa
AIC, see Akaike information criterion
AIPW, see augmented inverse-probability weighting
aipw, teffects subcommand, [TE] teffects aipw
Akaike information criterion, [BAYES] bayesstats ic,
[BAYES] Glossary, [R] BIC note, [R] estat,
[R] estat ic, [R] estimates stats, [R] glm,
[R] lrtest, [SEM] estat gof, [SEM] estat legof,
[SEM] Example 4, [SEM] Example 51g,
[SEM] Methods and formulas for sem,
[ST] streg
A.key() function, [M-5] AssociativeArray()
A.keys() function, [M-5] AssociativeArray()
algebraic expressions, functions, and operators,
[P] matrix define, [U] 13 Functions and expressions
alignment of text, [G-3] textbox_options
Glossary

allof() function, [M-5] allof()


4 Subject index

anti-image
correlation matrix, [MV] factor postestimation,
[MV] pca postestimation, [MV] Glossary
covariance matrix, [MV] factor postestimation,
[MV] pca postestimation, [MV] Glossary

any() function, [M-5] all()
anycount(), egen function, [D] egen
anymatch(), egen function, [D] egen
anyof() function, [M-5] all()
anyvalue(), egen function, [D] egen
A-PARCH, see asymmetric power autoregressive
conditional heteroskedasticity
append,
  mi subcommand, [MI] mi append
putdocx subcommand, [RPT] putdocx begin
append command, [D] append, [U] 23 Combining
datasets
append data, [D] append, [MI] mi append,
[U] 23 Combining datasets
append rows and columns to matrix, [P] matrix define
append variable, [D] append
approximating Euclidean distances, [MV] mds
postestimation
approximation denominator degrees of freedom, see
  denominator degrees of freedom, Kenward–
  Roger, see denominator degrees of freedom, Satterthwaite
A.put() function, [M-5] AssociativeArray()
AR, see autoregressive
arbitrary pattern of missing values, [MI] mi impute
  chained, [MI] mi impute mvn, [MI] Glossary, also see pattern of
  missingness
arccosine, arcsine, and arctangent functions,
ARCH, see autoregressive conditional heteroskedasticity
arch command, [TS] arch, [TS] arch postestimation
Archival Federal Reserve Economic Data, importing
  from, [D] import fred
Archival FRED, see Archival Federal Reserve Economic
  Data, importing from
archlm, estat subcommand, [R] regress
  postestimation time series
area data, [SP] Intro 3, [SP] Intro 4, [SP] Intro 5,
  [SP] Intro 6
cross-sectional, [SP] spset
panel, [SP] spset
with shapefiles, rules for working with, [SP] Intro 4
area, graph twoway subcommand, [G-2] graph
twoway area
area under the curve, [R] lroc, also see pharmacokinetic
data, also see receiver operating characteristic
analysis
areal data, [SP] Intro, [SP] Glossary, also see areal data
areas, [G-4] colorstyle, [SP] Intro 1, [SP] Intro 2,
  [SP] Glossary, also see fill, areas, dimming and
  brightening, also see fill, color, setting
areg command, [R] areg, [R] areg postestimation
A.reinit() function, [M-5] AssociativeArray()
Arellano–Bond estimator, [XT] xtabond, [XT] xtdpd,
  [XT] xtdpdsys, [XT] Glossary
Arellano–Bover estimator, [XT] xtdpd, [XT] xtdpdsys
A.remove() function, [M-5] AssociativeArray()
ARFIMA, see autoregressive fractionally integrated
  moving-average model
arfima command, [TS] arfima, [TS] arfima
postestimation
arg() function, [M-5] sin()
args command, [P] syntax
args() function, [M-5] args()
arguments, [M-6] Glossary
  program, [M-2] Declarations
  values returned in, [M-1] Returned args
ARIMA, see autoregressive integrated moving-average
  model
arima command, [TS] arima, [TS] arima
postestimation
arithmetic operators, [M-2] op_arith, [M-2] op_colon,
  [P] matrix define, [U] 13.2.1 Arithmatic
  operators
ARMA, see autoregressive moving average
ARMAX, see autoregressive moving average with
  exogenous inputs
aroots, estat subcommand, [TS] estat aroots
array, [M-6] Glossary
arrays, class, [P] class
  .Arrdropall built-in class modifier, [P] class
  .Arrdropel built-in class modifier, [P] class
  .arrindexof built-in class function, [P] class
  .arrnels built-in class function, [P] class
  arrows, [G-2] graph twoway parrow
  .Arrpop built-in class modifier, [P] class
  .Arrpush built-in class modifier, [P] class
  as error, display directive, [P] display
  as input, display directive, [P] display
  as result, display directive, [P] display
  as txt, display directive, [P] display
  ascii() function, [M-5] ascii()
  asarray() function, [M-5] asarray()
  asarray_contains() function, [M-5] asarray()
  asarray_contents() function, [M-5] asarray()
  asarray_create() function, [M-5] asarray()
  asarray_elements() function, [M-5] asarray()
  asarray_first() function, [M-5] asarray()
  asarray_key() function, [M-5] asarray()
  asarray_keys() function, [M-5] asarray()
  asarray_next() function, [M-5] asarray()
  asarray_notfound() function, [M-5] asarray()
  asarray_remove() function, [M-5] asarray()
  box, [G-2] graph dot
ASCII, see text, ASCII
change(), egen function, [D] egen
ARFIMA, see autoregressive fractionally integrated
  moving-average model
arfima command, [TS] arfima, [TS] arfima
postestimation
arg() function, [M-5] sin()
args command, [P] syntax
args() function, [M-5] args()
arguments, [M-6] Glossary
  program, [M-2] Declarations
  values returned in, [M-1] Returned args
ARIMA, see autoregressive integrated moving-average
  model
arima command, [TS] arima, [TS] arima
postestimation
arithmetic operators, [M-2] op_arith, [M-2] op_colon,
  [P] matrix define, [U] 13.2.1 Arithmatic
  operators
ARMA, see autoregressive moving average
ARMAX, see autoregressive moving average with
  exogenous inputs
aroots, estat subcommand, [TS] estat aroots
array, [M-6] Glossary
arrays, class, [P] class
  .Arrdropall built-in class modifier, [P] class
  .Arrdropel built-in class modifier, [P] class
  .arrindexof built-in class function, [P] class
  .arrnels built-in class function, [P] class
  arrows, [G-2] graph twoway parrow
  .Arrpop built-in class modifier, [P] class
  .Arrpush built-in class modifier, [P] class
  as error, display directive, [P] display
  as input, display directive, [P] display
  as result, display directive, [P] display
  as txt, display directive, [P] display
  ascii() function, [M-5] ascii()
  asarray() function, [M-5] asarray()
  asarray_contains() function, [M-5] asarray()
  asarray_contents() function, [M-5] asarray()
  asarray_create() function, [M-5] asarray()
  asarray_elements() function, [M-5] asarray()
  asarray_first() function, [M-5] asarray()
  asarray_key() function, [M-5] asarray()
  asarray_keys() function, [M-5] asarray()
  asarray_next() function, [M-5] asarray()
  asarray_notfound() function, [M-5] asarray()
  asarray_remove() function, [M-5] asarray()
  box, [G-2] graph dot
ASCII, see text, ASCII
change(), egen function, [D] egen
ARFIMA, see autoregressive fractionally integrated
  moving-average model
arfima command, [TS] arfima, [TS] arfima
postestimation
arg() function, [M-5] sin()


asinh() function, [FN] Trigonometric functions, [M-5] sin()

assert command, [D] assert
assert() function, [M-5] assert()
asserteq() function, [M-5] assert()
assertnested command, [D] assertnested
assignment, class, [P] class
assignment operator, [M-2] op_assignment, [U] 11.1.5 exp
association, measures of, [R] tabulate twoway
AssiociativeArray() function, [M-5] AssociativeArray()
asymmetric power autoregressive conditional heteroskedasticity, [TS] arch
asymmetry, see skewness
table, [ST] sts graph
atan() function, [FN] Trigonometric functions, [M-5] sin()
atan2() function, [FN] Trigonometric functions, [M-5] sin()
atanh() function, [FN] Trigonometric functions, [M-5] sin()
ATE, see average treatment effect
ATET, see average treatment effect on treated attributable fraction, [R] Epitab, [ST] Glossary
attributable proportion, [R] Epitab
attributes, [SP] Glossary
AUC, see area under the curve
augmented
component-plus-residual plot, [R] regress postestimation diagnostic plots
partial residual plot, [R] regress postestimation diagnostic plots
regression, [MI] Glossary, also see imputation, perfect prediction
Author Support Program, [U] 3.7.2 For authors
auto.dta, [U] 1.2.2 Example datasets
autocode() function, [FN] Programming functions, [U] 26.1.2 Converting continuous variables to categorical variables
function, [TS] estat acplot, [TS] Glossary


test, [R] regres postestimation time series

test, [R] regres postestimation time series
error, [SP] Intro 1, [SP] Glossary

conditional heteroskedasticity
effects, [TS] arch
effects, testing for, [R] regress postestimation
time series
model, [TS] arch, [TS] arch postestimation, [TS] Glossary, also see multivariate GARCH model
test, [R] regres postestimation time series

model, [SP] Intro 1, [SP] Glossary

autotabgraphs, set subcommand, [R] set
available-case analysis, [MI] Intro substantive
A. val() function, [MI] 1.2.2 Example datasets
average, see means
marginal effects, [CM] margins, [R] margins,
[R] marginsplot
partial effects (APEs), [CM] margins, [R] margins,
[R] marginsplot
predictions, [CM] margins, [R] margins,
[R] marginsplot
RVI, [MI] mi estimate, [MI] Glossary
structural function, [ERM] Glossary
structural mean, [ERM] Glossary
structural probability, [ERM] Glossary
treatment effect, [ERM] Intro 5, [ERM] Intro 9,
[ERM] eintreg, [ERM] eoprobit, [ERM] eprobit,
[ERM] eregress, [ERM] estat tffects,
[ERM] Example 3b, [ERM] Example 5,
[ERM] Example 6b, [ERM] Example 9,
[TE] tffects intro advanced, [TE] tffects aipw,
[TE] tffects ipw, [TE] tffects ipwra,
[TE] tffects multivalued, [TE] tffects nmmatch,
[TE] tffects psmatch, [TE] tffects ra,
[TE] Glossary
treatment effect on treated, [ERM] Intro 5,
[ERM] Intro 9, [ERM] eintreg, [ERM] eoprobit,
[ERM] eprobit, [ERM] eregress,
[ERM] estat tffects, [ERM] Example 2b,
[ERM] Example 2c, [ERM] Example 3b,
[ERM] Example 4b, [ERM] Example 5,
[ERM] Glossary, [TE] tffects intro,
[TE] tffects intro advanced, [TE] tffects ipw,
[TE] tffects ipwra, [TE] tffects multivalued,
[TE] tffects nmmatch, [TE] tffects psmatch,
[TE] tffects ra, [TE] Glossary
treatment effect on untreated, [ERM] Glossary
averagelinkage,
clustermat subcommand, [MV] cluster linkage
cluster subcommand, [MV] cluster linkage
average-linkage clustering, [MV] cluster,
[MV] clustermat, [MV] cluster linkage,
[MV] Glossary
avplot and avplots commands, [R] regress
postestimation diagnostic plots
[aweight=exp] modifier, [U] 11.1.6 weight,
[U] 20.4.2 Analytic weights
axis
labeling, [G-3] axis_label_options,
[G-3] axis_options
line, look of, [G-3] axis_scale_options,
[G-3] cat_axis_label_options,
[G-3] cat_axis_line_options
log, [G-3] axis_scale_options
multiple scales, [G-3] axis_choice_options
axis, continued
overall look, [G-4] axisstyle
range, [G-3] axis_scale_options
reversed, [G-3] axis_scale_options
scale, [G-3] axis_options,
[G-3] axis_scale_options
selection of, [G-3] axis_choice_options
setting offset between plot region and,
[G-3] region_options
suppressing, [G-3] axis_scale_options,
[G-3] axis_scale_options
ticking, [G-3] axis_label_options
titling, [G-3] axis_options,
[G-3] axis_title_options

B

_b[] , [U] 13.5 Accessing coefficients and standard errors
bititle() option, [G-3] title_options
b2title() option, [G-3] title_options
backed up message, [R] Maximize
background color, [G-4] Schemes intro
setting, [G-3] region_options
balanced, [CM] Glossary, [SP] spbalance
design, [PSS-2] power twomeans, [PSS-2] power
two proportions, [PSS-2] power twovariances,
[PSS-2] power twocorrelations, [PSS-2] power
twoway, [PSS-2] power twoway, [PSS-2] power
repeated, [PSS-2] power cmh, [PSS-2] power
trend, [PSS-2] power exponential,
[PSS-2] power logrank, [PSS-3] ciwidth,
[PSS-3] ciwidth twomeans, [PSS-4] Unbalanced
designs, [PSS-5] Glossary
repeated replication, [SVY] brr_options,
[SVY] svy brr, [SVY] Variance estimation,
[SVY] Glossary
repeated replication standard errors, [SVY] svy brr,
[SVY] Variance estimation
standardized differences, [TE] tebalance summarize
variance ratios, [TE] tebalance summarize
band-pass filters, [TS] tsfilter bk, [TS] tsfilter cf,
[TS] Glossary
bar,
graph subcommand, [G-2] graph bar
graph twoway subcommand, [G-2] graph twoway
bar
bar chart, [G-2] graph bar
barbsize option, [G-2] graph twoway parrow
barlook options, [G-3] barlook_options
bars
labeling, [G-3] blabel_option
look of, [G-3] barlook_options
Bartlett scoring, [MV] factor postestimation
Bartlett’s
bands, [TS] corrgram
periodogram test, [TS] wntestb
test for equal variances, [R] oneway
base
conversion, [M-5] inbase()
level, [U] 11.4.3 Factor variables
plottypes, [G-3] advanced_options
base, fvset subcommand, [R] fvset
BASE directory, [P] sydir, [U] 17.5 Where does Stata look for ado-files?
baseline, [ST] Glossary
comparisons, [SEM] estat gof, [SEM] Example 4
dataset, [ST] stbase
hazard and survivor functions, [ST] stcox, [ST] stcox
PH-assumption tests, [ST] stcox
model, [SEM] estat gof, [SEM] Example 4,
[SEM] Methods and formulas for sem
[SEM] Glossary
baseline suboption, [G-4] alignmentstyle
basis
B-spline, [R] npregress series
function, [R] npregress intro, [R] npregress series
polynomial, [R] npregress intro, [R] npregress series
spline, [R] npregress intro, [R] npregress series
basis, orthonormal, [P] matrix svd
Battese–Coelli parameterization, [XT] xfrontier
Baxter–King filter, [TS] tseries, [TS] trend
Bayes factor, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayesmh,
[BAYES] bayesstats ic, [BAYES] Glossary
bayes prefix command, [BAYES] bayes
Bayes’s theorem, [BAYES] Intro, [BAYES] bayesmh,
bayes: betareg command, [BAYES] bayes: betareg
bayes: binreg command, [BAYES] bayes: binreg
bayes: biprobit command, [BAYES] bayes: biprobit
bayes: clogit command, [BAYES] bayes: clogit
bayes: cloglog command, [BAYES] bayes: cloglog
bayes: fracreg command, [BAYES] bayes: fracreg
bayes: glm command, [BAYES] bayes: glm
bayes: gnbreg command, [BAYES] bayes: gnbreg
bayes: heckman command, [BAYES] bayes: heckman
bayes: heckprobit command, [BAYES] bayes: heckprobit
bayes: heckprobit command, [BAYES] bayes: heckprobit
bayes: hetprobit command, [BAYES] bayes: hetprobit
bayes: hetprobit command, [BAYES] bayes: hetprobit
bayes: hetregress command, [BAYES] bayes: hetregress
bayes: intreg command, [BAYES] bayes: intreg
bayes: logistic command, [BAYES] bayes: logistic
bayes: logit command, [BAYES] bayes: logit
bayes: mecloglog command,
[BAYES] bayes: mecloglog
bayes: meglm command, [BAYES] bayes: meglm
bayes: meintreg command,
[BAYES] bayes: meintreg
bayes: melogit command, [BAYES] bayes: melogit
bayes: menbreg command, [BAYES] bayes: menbreg
bayes: meologit command,
[BAYES] bayes: meologit
bayes: meoprobit command,
[BAYES] bayes: meoprobit
bayes: mepoisson command,
[BAYES] bayes: mepoisson
bayes: mprobit command,
[BAYES] bayes: mprobit
bayes: mestreg command, [BAYES] bayes: mestreg
bayes: metobit command, [BAYES] bayes: metobit
bayes: mixed command, [BAYES] bayes: mixed
bayes: mlogit command, [BAYES] bayes: mlogit
bayes: mprobit command, [BAYES] bayes: mprobit
bayes: mvreg command, [BAYES] bayes: mvreg
bayes: nbreg command, [BAYES] bayes: nbreg
bayes: ologit command, [BAYES] bayes: ologit
bayes: oprobit command, [BAYES] bayes: oprobit
bayes: poisson command, [BAYES] bayes: poisson
bayes: probit command, [BAYES] bayes: probit
bayes: regress command, [BAYES] bayes: regress
bayes: streg command, [BAYES] bayes: streg
bayes: tnreg command, [BAYES] bayes: tnreg
bayes: tobit command, [BAYES] bayes: tobit
bayes: tpoisson command, [BAYES] bayes: tpoisson
bayes: truncreg command,
[BAYES] bayes: truncreg
bayes: zinb command, [BAYES] bayes: zinb
bayes: ziprobit command,
[BAYES] bayes: ziprobit
bayes: zip command, [BAYES] bayes: zip
bayesgraph command, [BAYES] bayesgraph
matrix command, [BAYES] bayesgraph
Bayesian
analysis, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayes, [BAYES] bayesmh,
[BAYES] Bayesian postestimation,
[BAYES] bayesstats summary,
[BAYES] bayestest, [BAYES] bayestest interval,
concepts, [BAYES] Intro, [BAYES] bayesmh, [MI] Intro substantive
Bayesian, continued
estimation, [BAYES] Bayesian commands,
[BAYES] Bayesian estimation, [BAYES] bayes,
[BAYES] bayesmh, [BAYES] bayesmh evaluators, [BAYES] bayesstats bayesmh,
[BAYES] Glossary
initial values, feasible, [BAYES] bayesmh,
[BAYES] bayesmh evaluators,
[BAYES] Glossary
initial values, overdispersed, [BAYES] bayes,
multiple chains, [BAYES] bayes,
[BAYES] bayesmh, [BAYES] bayesstats grubin
user-defined evaluators, [BAYES] bayesmh evaluators

Bayesian, continued
predictions, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayesmh,
[BAYES] bayesstats summary, [BAYES] bayestest interval,
[BAYES] bayespredict, [BAYES] Glossary
prefix command, [BAYES] bayes
regression, [BAYES] bayes, [BAYES] bayesmh,
[BAYES] bayesmh evaluators
beta, [BAYES] bayes: betareg
binomial family, [BAYES] bayes: binreg
bivariate probit, [BAYES] bayes: biprobit
complementary log-log, [BAYES] bayes: cloglog
fractional response, [BAYES] bayes: fracreg
generalized linear, [BAYES] bayes: glm
generalized negative binomial,
[BAYES] bayes: gnreg
Heckman selection, [BAYES] bayes: heckman
heteroskedastic linear,
[BAYES] bayes: hetregress
heteroskedastic ordered probit,
[BAYES] bayes: hetoprobit
heteroskedastic probit, [BAYES] bayes: hetprobit
interval, [BAYES] bayes: intreg
linear, [BAYES] bayes: regress
logistic and logit, [BAYES] bayes: logistic,
[BAYES] bayes: logit
multivariate, [BAYES] bayes: mvreg
negative binomial, [BAYES] bayes: nbreg
ordered logistic and logit, [BAYES] bayes: ologit
ordered probit, [BAYES] bayes: oprobit
parametric survival, [BAYES] bayes: streg
Poisson, [BAYES] bayes: poisson
probit, [BAYES] bayes: probit
tobit, [BAYES] bayes: tobit
truncated, [BAYES] bayes: truncreg
zero-inflated ordered probit,
[BAYES] bayes: zioprobit
replicated data, [BAYES] Intro
sensitivity analysis, [BAYES] bayesmh,
[BAYES] bayesstats ic
summary statistics, [BAYES] Bayesian commands,
[BAYES] bayesmh, [BAYES] Bayesian postestimation, [BAYES] bayesstats,
[BAYES] bayesstats summary
bayesmh command, [BAYES] bayesmh
bayespredict command, [BAYES] bayespredict
bayesreps command, [BAYES] bayespredict
bayesstats command, [BAYES] bayesstats
ess command, [BAYES] bayesstats ess
grubin command, [BAYES] bayesstats grubin
ic command, [BAYES] bayesstats ic
ppvalues command, [BAYES] bayesstats ppvalues
summary command, [BAYES] bayesstats summary

Bayesian, continued
graphical summaries, [BAYES] Bayesian commands, [BAYES] Bayesian postestimation,
[BAYES] bayesgraph
hypothesis testing, [BAYES] Bayesian commands,
[BAYES] Bayesian postestimation,
[BAYES] bayestest, [BAYES] Glossary
interval, [BAYES] Bayesian postestimation,
[BAYES] bayestest interval
model, [BAYES] Bayesian postestimation,
[BAYES] bayestest model
information criterion, [BAYES] Intro,
[BAYES] bayesmh, [BAYES] bayesstats ic,
[R] lrtest, [SEM] estat gof, [SEM] estat lgof,
[SEM] Example 4, [SEM] Example 51g,
[SEM] Methods and formulas for sem
model checking, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayespredict,
[BAYES] Glossary
model comparison, [BAYES] Bayesian commands,
[BAYES] bayesmh, [BAYES] Bayesian postestimation, [BAYES] bayesstats,
[BAYES] bayesstats ic, [BAYES] bayestest,
model parameters, [BAYES] Bayesian commands, [BAYES] bayesmh evaluators,
[BAYES] Bayesian postestimation,
postestimation, [BAYES] Bayesian commands, [BAYES] Bayesian postestimation,
[BAYES] bayesgraph, [BAYES] bayesstats ess, [BAYES] bayesstats grubin,
[BAYES] bayesstats ic, [BAYES] bayesstats ppvalues, [BAYES] bayestest,
[BAYES] bayestest interval, [BAYES] bayestest model,
[BAYES] bayespredict
BayesTest
  interval command, [BAYES] bayestest interval
model command, [BAYES] bayestest model

bcald
  check command, [D] bcald
create command, [D] bcald
describe command, [D] bcald
dir command, [D] bcald
load command, [D] bcald

BCC, see boundary characteristic curve

bcskew0 command, [R] inskew0
Begg and Mazumdar test, [META] meta bias,
  [META] Glossary
Begg test, [META] meta bias, [META] Glossary

begin
  putdocx subcommand, [RPT] putdocx begin,
  [RPT] putdocx paragraph
  putpdf subcommand, [RPT] putpdf begin

Bentler–Raykov squared multiple-correlation coefficient,
  [SEM] estat eggof
Bentler–Weeks matrices, [SEM] Intro 7,
  [SEM] estat framework, [SEM] Example 11,
  [SEM] Glossary
Bentler's invariant pattern simplicity rotation,
Berndt–Hall–Hall–Hausman algorithm,
beta, [PSS-5] Glossary, also see probability
coefficients, [R] regress
density,
  central, [FN] Statistical functions,
    [M-5] normal()
noncentral, [FN] Statistical functions,
    [M-5] normal()
distribution,
  cumulative, [FN] Statistical functions,
    [M-5] normal()
cumulative noncentral, [FN] Statistical functions,
    [M-5] normal()
inverse cumulative, [FN] Statistical functions,
    [M-5] normal()
  inverse cumulative noncentral, [FN] Statistical functions,
    [M-5] normal()
  inverse reverse cumulative, [FN] Statistical functions,
    [M-5] normal()
reverse cumulative, [FN] Statistical functions,
    [M-5] normal()
function,
  complement to incomplete, [FN] Statistical functions,
    [M-5] normal()
incomplete, [FN] Statistical functions,
    [M-5] normal()
regression, [R] betareg, [SVY] svy estimation,
  [U] 27.5 Fractional outcomes

beta-min condition, [LASSO] Glossary
betaden() function, [FN] Statistical functions,
  [M-5] normal()


inverse reverse cumulative, [FN] Statistical functions, [M-5] normal()

reverse cumulative, [FN] Statistical functions, [M-5] normal()

family regression, [R] binreg
probability mass function, [FN] Statistical functions, [M-5] normal()

probability test, [R] bitest

binreg command, [R] binreg, [R] binreg postestimation

bioequivalence test, [BAYES] bayesmh, [R] pk, [R] pkequiv

biplot, [MV] biplot

biplot, [MV] ca postestimation plots,
[MV] Glossary

bic, [R] bic, [R] binreg postestimation

bootstrap, [SEM] Glossary

bootstrap_options, [SVY] bootstrap_options

estimation, [SVY] bootstrap_options, [SVY] svy bootstrap,

SVY Variance estimation,

SVY Glossary

sampling and estimation, [R] bootstrap,

[R] bsample, [R] bstat, [R] qreg, [R] rocreg,

[R] simulate

standard errors, [R] vce_option, [SVY] svy bootstrap,

SVY Variance estimation,

[XT] vce_options

bootstrap prefix command, [R] bootstrap,

[R] bootstrap postestimation

bootstrap, estat subcommand, [R] bootstrap postestimation

border, [SP] spmatrix create, [SP] Glossary

misplacement of, [G-3] added_text_options

suppressing, [G-4] liststyle

suppressing around plot region,

[G-3] region_options

Boston College archive, see Statistical Software

Components archive

bottom suboption, [G-4] alignmentstyle

boundary characteristic curve, [IRT] irtgraph icc,

[IRT] Glossary

density, [ST] Glossary

density, [ST] Glossary

function, [MV] Glossary

kernel, [ST] Glossary

solution, [MV] Glossary

box, [G-2] graph box

boxbalance subcommand, [TE] boxbalance

Box-Cox

power transformations, [R] lnskew0

regression, [R] boxcox

Box M test, [MV] mvtest covariances

box plot, [G-2] graph box, [TE] tebalance box

boxcox command, [R] boxcox, [R] boxcox

postestimation

Box’s conservative epsilon, [R] anova

break, [M-2] break
break command, [P] break

Break key, [U] 9 The Break key, [U] 16.1.4 Error handling in do-files
  interception, [P] break, [P] capture
  processing, [M-5] setbreakin( )
breakkey() function, [M-5] setbreakin( )
breakkeyreset() function, [M-5] setbreakin( )
Bree fictional location, [SP] Intro 2
Breitung test, [XT] xtunitroot
Breitung, xtunitroot subcommand, [XT] xtunitroot
Breusch–Godfrey test, [R] regress postestimation time series
Breusch–Pagan Lagrange multiplier test, [XT] xtreg postestimation
Breusch–Pagan test, [MV] mvreg, [R] sureg
Breusch–Pagan/Cook–Weisberg test for heteroskedasticity, [R] regress postestimation
brier command, [R] brier
Brier score decomposition, [R] brier
broad type, [M-6] Glossary
browse command, [D] edit
browse, view subcommand, [R] view
Broyden–Powell method, [M-5] solve( )
BRR, see balanced repeated replication
brr_options, [SVY] brr_options
bsample command, [R] bsample
B-spline basis, [R] npregress series
bsqreg command, [R] qreg, [R] qreg postestimation
bstat command, [R] bstat
bstyle() option, [G-3] barlook_options
bubble plot, [META] estat bubbleplot,
  [META] Glossary
bubbleplot, estat subcommand, [META] estat bubbleplot
bufbmtisnum() function, [M-5] bufio( )
bufbmtxlen() function, [M-5] bufio( )
bufbyteorder() function, [M-5] bufio( )
bufget() function, [M-5] bufio( )
bufio() function, [M-5] bufio( )
bufmissingvalue() function, [M-5] bufio( )
bufput() function, [M-5] bufio( )
bufforder() function, [M-5] bufio( )
buffered I/O, [M-5] bufio( )
build, ssd subcommand, [SEM] ssd
Builder (GUI), [SEM] Glossary
building a graph, [G-1] Graph intro
built-in, class, [P] class
built-in variables, [U] 11.3 Naming conventions,
  [U] 13.4 System variables (_variables)
business dates, see business calendars
by() option, [G-2] graph bar, [G-3] by_option
by varlist: prefix, [D] by, [P] byable, [U] 11.5 by varlist: construct
  _byindex() function, [P] byable
  _bylastcall() function, [P] byable
  _byname1() function, [P] byable
  _byname2() function, [P] byable
bysort varlist: prefix, [D] by
by-groups, [D] by, [D] statsby, [P] byable, [U] 11.5 by varlist: construct
  _byindex() function, [P] byable
  _bylastcall() function, [P] byable
  _byname1() function, [P] byable
  _byname2() function, [P] byable
C
C() function, [M-5] C()
c() function, [M-5] c()
c() pseudofunction, [FN] Programming functions
c(adopath) c-class value, [P] creturn, [P] sysdir
c(adosize) c-class value, [P] creturn, [P] sysdir
c(ALPHA) c-class value, [P] creturn
c(alpha) c-class value, [P] creturn
c(autotabgraphs) c-class value, [P] creturn
c(bit) c-class value, [P] creturn
c(born_date) c-class value, [P] creturn
c(burnin_date) c-class value, [P] creturn
c(burnin) c-class value, [P] creturn
c(bystyle) c-class value, [P] creturn
c(changed) c-class value, [P] creturn
c(charlen) c-class value, [P] creturn
c(charts) see control charts
c(checksum) c-class value, [D] checksum, [P] creturn
c(clevel) c-class value, [P] creturn
c(cmdlen) c-class value, [P] creturn
c(coeftabresults) c-class value, [P] creturn
c(console) c-class value, [P] creturn
c(copycolor) c-class value, [P] creturn
c(current_date) c-class value, [P] creturn
c(current_time) c-class value, [P] creturn
c(dirsep) c-class value, [P] creturn
c(dockable) c-class value, [P] creturn
c(docx_hardbreak) c-class value, [P] creturn
c(docx_paramode) c-class value, [P] creturn
c(reventries) c-class value, [P] creturn
c(revkeyboard) c-class value, [P] creturn
c(rmsg) c-class value, [P] creturn, [P] rmsg
c(rmsg_time) c-class value, [P] creturn
c(rng) c-class value, [P] creturn
c(rng_current) c-class value, [P] creturn
c(rngseed_mt64s) c-class value, [P] creturn
c(rngstate) c-class value, [P] creturn, [R] set emptycells, [R] set seed
c(rngstream) c-class value, [P] creturn
c(schema) c-class value, [P] creturn
c(scrollbufsize) c-class value, [P] creturn
c(SE) c-class value, [P] creturn
c(searchbuffersize) c-class value, [P] creturn
c(segmentsdefault) c-class value, [P] creturn
[c(sformat)] c-class value, [P]
c(set sysdir) c-class value, [D] memory, [P] creturn
[c(sformat)] c-class value, [P] creturn, [R] set cformat
[c(showbaselevels)] c-class value, [P] creturn, [R] set showbaselevels
[c(showemptycells)] c-class value, [P] creturn, [R] set showbaselevels
[c(showomitted)] c-class value, [P] creturn, [R] set showbaselevels
[c(smallestdouble)] c-class value, [P] creturn
c(smoothfonts) c-class value, [P] creturn
c(stata_version) c-class value, [P] creturn
[c(sysdir_base)] c-class value, [P] creturn, [P] sysdir
[c(sysdir_oldplace)] c-class value, [P] creturn, [P] sysdir
[c(sysdir_personal)] c-class value, [P] creturn, [P] sysdir
[c(sysdir_plus)] c-class value, [P] creturn, [P] sysdir
[c(sysdir_site)] c-class value, [P] creturn, [P] sysdir
[c(sysdir_stata)] c-class value, [P] creturn, [P] sysdir
(c(timeout1) c-class value, [P] creturn
c(timeout2) c-class value, [P] creturn
c(tmpdir) c-class value, [P] creturn
c(trace) c-class value, [P] creturn, [P] trace
c(tracedepth) c-class value, [P] creturn, [P] trace
c(traceexpand) c-class value, [P] creturn, [P] trace
c(trachillite) c-class value, [P] creturn, [P] trace
c(traceindent) c-class value, [P] creturn, [P] trace
c(tracenumber) c-class value, [P] creturn, [P] trace
c(tracesep) c-class value, [P] creturn, [P] trace
c(type) c-class value, [D] generate, [P] creturn
[c(update_interval)] c-class value, [P] creturn
[c(update_prompt)] c-class value, [P] creturn
[c(update_query)] c-class value, [P] creturn
[c(username)] c-class value, [P] creturn
[c(userversion)] c-class value, [P] creturn
[c(varabbrev)] c-class value, [P] creturn
[c(varkeyboard)] c-class value, [P] creturn
c(version) c-class value, [P] creturn, [P] version
[c(wdays)] c-class value, [P] creturn
[c(weekdays)] c-class value, [P] creturn
c(width) c-class value, [P] creturn

CA, see correspondence analysis
call command, [MV] ca, [MV] ca postestimation, [MV] ca postestimation plots
Calinski and Harabasz index stopping rules, [MV] cluster stop
_caller() pseudofunction, [FN] Programming functions
callerversion() function, [M-5] callerversion()
canammat command, [MV] ca, [MV] ca postestimation, [MV] ca postestimation plots
Canberra dissimilarity measure, [MV] measure_option
candisc command, [MV] candisc, [MV] discrim estat, [MV] discrim qda postestimation
canon command, [MV] canon, [MV] canon postestimation
canonical correlation analysis, [MV] canon, [MV] canon postestimation, [MV] Glossary, also see correspondence analysis
discriminant analysis, [MV] candisc, [MV] Glossary
canon test, estat subcommand, [MV] discrim lda postestimation
capped spikes, [G-3] recap_options
caprojection command, [MV] ca postestimation plots
caption() option, [G-3] title_options
capture command, [P] capture
carryover effects, [R] pk, [R] pkcross, [R] pkshape
case, [CM] Glossary
 IDF variable, [CM] Glossary
case–cohort data, [ST] sttocc
case–specific variable, [CM] Glossary
casewise deletion, [D] collapse, [D] egen, [P] mark, also see listwise deletion
cat command, [D] type
cat() function, [M-5] cat()
categorical, see factor variables
axis, look of
labels, [G-3] cat_axis_label_options
line, [G-3] cat_axis_line_options
contrasts after anova, [R] contrast
covariates, [R] anova
data, [D] egen, [D] recode, [MV] ca, [MV] manova,
[MV] mca, [R] Epitab, [SVY] svy
estimation, [SVY] svy: tabulate oneway,
[SVY] svy: tabulate twoway
data, agreement, measures for, [R] kappa
graphs, [R] grmeanby, [R] spikeplot
term, [IRT] Glossary
outcomes, see outcomes, categorical, also see
outcomes, binary, also see outcomes, ordinal
regression, also see outcomes subentry
absorbing one categorical variable, [R] areg
tabulations, [R] table, [R] tabstat, [R] tabulate
oneway, [R] tabulate twoway, [R] tabulate
summarize()
variable creation, [R] tabulate oneway, [R] xi
variable imputation, see imputation, categorical
continuous variables to categorical variables
category
boundary curve, see boundary characteristic curve
boundary location, [IRT] Glossary
characteristic curve, [IRT] irtgraph icc,
[IRT] Glossary
response function, [IRT] irtgraph icc,
[IRT] Glossary
Cauchy
density, [FN] Statistical functions, [M-5] normal()
distribution,
cumulative, [FN] Statistical functions,
[M-5] normal()
inverse cumulative, [FN] Statistical functions,
[M-5] normal()
inverse reverse cumulative, [FN] Statistical
functions, [M-5] normal()
reverse cumulative, [FN] Statistical functions,
[M-5] normal()
cauchy() function, [FN] Statistical functions,
[M-5] normal()
cauchyden() function, [FN] Statistical functions,
[M-5] normal()
cauchytail() function, [FN] Statistical functions,
[M-5] normal()
cc command, [R] Epitab
CCC, see category characteristic curve
ccc, mgarch subcommand, [TS] mgarch ccc
cchart command, [R] QC
cci command, [R] Epitab
c-class command, [P] creturn
CCT, see controlled clinical trial study
CD, see coefficient of determination
cd command, [D] cd
cd, net subcommand, [R] net
Cdhms() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
cdir, classutil subcommand, [P] classutil
ceil() function, [FN] Mathematical functions,
[M-5] trunc()
Ceiling function, [FN] Mathematical functions,
[M-5] trunc()
cell means, [PSS-5] Glossary
kernel function, [R] npregress kernel
model, [PSS-5] Glossary
censored, [ER] Glossary, [PSS-2] power trend,
[PSS-2] power cox, [PSS-2] power exponential,
PSS-2] power logrank, [ST] Glossary,
[TE] Glossary, also see imputation, interval-censored data
observations, [ER] eintreg, [ER] eoprobit,
[ER] epoprobit, [ER] eregress,
[ER] Example 1c, [FMM] fmm: intreg,
[FMM] fmm: tobit, [MI] mi impute
intreg, [MI] mi xxsset, [R] heckman,
[R] heckprobit, [R] heckprobit, [R] intreg,
[R] iptobit, [R] tobit, [ST] st, [ST] stintreg,
[XT] xthcheckman, also see truncated observations
Poisson regression, [R] epoison, [SVY] svy
estimation
censored-normal regression, see interval regression
census, [SVY] Glossary
data, [SVY] Survey, [SVY] Direct standardization,
[SVY] Variance estimation
centered data, [MV] Glossary
centile command, [R] centile
centiles, see percentiles
central posterior interval, see equal-tailed credible
interval
central tendency, measures of, see means, see medians
centroid linkage,
clustermat subcommand, [MV] cluster linkage
cluster subcommand, [MV] cluster linkage
centroid-linkage clustering, [MV] cluster,
[MV] clustermat, [MV] cluster linkage,
[MV] Glossary
certainty strata, [SVY] estat
certainty units, [SVY] Variance estimation
certify data, [D] assert, [D] assertnested,
[D] checksum, [D] count, [D] datasetsignature,
[D] inspect, [MI] mi update,
[P] _datasignature, [P] signestimationsample
cf command, [D] cf
cf, tsfilter subcommand, [TS] tsfilter cf
CFA, see confirmatory factor analysis
CFI, see comparative fit index
cformat, set subcommand, [R] set, [R] set cformat
cg, st, irf subcommand, [TS] irf cgraph
chained equations, see imputation, multivariate, chained
equations
change, frame subcommand, [D] frame change
changeeol command, [D] changeeol
change)
data, see edit data
directories, [D] cd
__char(#), display directive, [P] display
char
command, [U] 12.8 Characteristics
define command, [P] char
list command, [P] char
macro function, [P] macro
rename command, [P] char
char() function, [FN] String functions, [M-5] ascii()
character
data, see string variables
variables, [D] infile (free format)
characteristic roots, [M-5] eigensystem()
chdir command, [D] cd
__chdir() function, [M-5] chdir()
chdir() function, [M-5] chdir()
check,
  bcal subcommand, [D] bcal
  icd10 subcommand, [D] icd10
  icd10cm subcommand, [D] icd10cm
  icd10pcs subcommand, [D] icd10pcs
  icd9 subcommand, [D] icd9
  icd9p subcommand, [D] icd9p
  ml subcommand, [R] ml
check data, [D] assert, [D] assertnested
checkestimationsample command,
  [P] signestimationsample
checkpoint, [D] snapshot
checksum, set subcommand, [D] checksum, [R] set
checksum command, [D] checksum
checksums of data, [D] checksum, [D] datasignature,
  [P] __datasignature, [P] signestimationsample
chi2() function, [FN] Statistical functions,
  [M-5] normal()
chi2den() function, [FN] Statistical functions,
  [M-5] normal()
chi2tail() function, [FN] Statistical functions,
  [M-5] normal()
chi-squared distribution, continued
  inverse reverse cumulative, [FN] Statistical functions, [M-5] normal()
  inverse reverse cumulative noncentral,
  noncentral, [FN] Statistical functions,
  [M-5] normal()
  reverse cumulative, [FN] Statistical functions,
  [M-5] normal()
  reverse cumulative noncentral, [FN] Statistical functions,
  [M-5] normal()
  hypothesis test, [R] hausman, [R] lrtest, [R] sdstest,
  [R] tabulate twoway, [R] test, [R] testnl
  noncentrality parameter, [FN] Statistical functions,
  [M-5] normal()
  probability plot, [R] Diagnostic plots
  quantile plot, [R] Diagnostic plots
test for marginal homogeneity, [R] symmetry
test of independence, [R] Epitab, [R] tabulate twoway, [SVY] svy: tabulate twoway
Chns() function, [D] Datetime, [FN] Date and time functions, [M-5] date()
choice model, [CM] Intro, [U] 27.10 Choice models
Bayesian estimation, [BAYES] bayes: clogit,
  [BAYES] bayes: cloglog, [BAYES] bayes: glm,
  [BAYES] bayes: heckprobit,
  [BAYES] bayes: hetprobit,
  [BAYES] bayes: logistic, [BAYES] bayes: logit,
  [BAYES] bayes: mecloglog,
  [BAYES] bayes: meglm,
  [BAYES] bayes: meprobit,
  [BAYES] bayes: mlogit,
  [BAYES] bayes: mprobit,
  [BAYES] bayes: probit
conditional logit (McFadden’s), [CM] cmclogit
data, [CM] Intro 2, [CM] cmchoicerset,
  [CM] cmsample, [CM] cmset,
  [CM] cmsummarize, [CM] cmtab,
  [D] assertnested
extended regression, [ERM] eprobit
finite mixture, [FMM] fmm: cloglog,
  [FMM] fmm: glm, [FMM] fmm: logit,
  [FMM] fmm: mlogit, [FMM] fmm: probit
mixed logit, [CM] cmmixlogit, [CM] cmxtnmixlogit
multilevel mixed-effects model, [ME] mecloglog,
  [ME] meglm, [ME] melogit, [ME] meprobit
multinomial probit, [CM] cmnprobit
nested logit, [CM] nlogit
panel data, [CM] Intro 7, [CM] cmxtmixlogit,
  [ERM] eprobit, [ERM] Example 9, [XT] xtgee,
  [XT] xologit, [XT] xtologit, [XT] xtprobit
rank-ordered logit, [CM] cmrologit
rank-ordered probit, [CM] cmprobit
choice model, continued
summarize variables, [CM] cmsummarize
}
clear, continued
frames command, [D] clear, [D] frames reset
mata command, [D] clear
matrix command, [D] clear
option, [U] 11.2 Abbreviation rules
programs command, [D] clear
results command, [D] clear
rngstream command, [D] clear
clear,
datasignature subcommand, [D] datasignature
ereturn subcommand, [P] ereturn, [P] return
_estimates subcommand, [P] _estimates
estimates subcommand, [R] estimates store
forecast subcommand, [TS] forecast clear
fvset subcommand, [R] fvset
mata subcommand, [M-3] mata clear
meta subcommand, [META] meta update
ml subcommand, [R] ml
postutil subcommand, [P] postfile
putdocx subcommand, [RPT] putdocx begin
putexcel subcommand, [RPT] putexcel, [RPT] putexcel advanced
putpdf subcommand, [RPT] putpdf begin
python subcommand, [P] python
return subcommand, [P] return
serset subcommand, [P] serset
spmatrix subcommand, [SP] spmatrix drop
sreturn subcommand, [P] program, [P] return
timer subcommand, [P] timer
v1 subcommand, [D] v1 drop
clevel, set subcommand, [BAYES] set clevel, [R] set
clinical heterogeneity, [META] Intro, [META] Glossary
clinical trial, [BAYES] bayesmh, [PSS-5] Glossary,
[R] pk, also see survival analysis
clinically
meaningful difference, [PSS-5] Glossary, also see effect size
meaningful effect, see clinically meaningful difference
significance difference, see clinically meaningful difference
clip() function, [FN] Programming functions
Clock() function, [D] Datetime, [D] Datetime translation, [FN] Date and time functions,
[M-5] date()
clock() function, [D] Datetime, [D] Datetime translation, [FN] Date and time functions,
[M-5] date()
clock position, [G-4] clockposstyle
clock time, [TS] tset
clogit command, [R] bootstrap, [R] clogit, [R] clogit postestimation, [R] exlogistic
cloglog command, [R] cloglog, [R] cloglog postestimation
cloglog() function, [FN] Mathematical functions,
[M-5] logit()
clonevar command, [D] clonevar
close,
cmdlog subcommand, [R] logfile subcommand, [P] file
graph subcommand, [G-2] graph close
log subcommand, [R] log
close graphs, [G-2] graph close
cls command, [R] cls
clstyle() option, [G-3] connect_options
cluster, [MV] cluster
averagelinkage command, [MV] cluster linkage
centroidlinkage command, [MV] cluster linkage
completelinkage command, [MV] cluster linkage
delete command, [MV] cluster programming utilities
dendrogram command, [MV] cluster dendrogram
dir command, [MV] cluster utility
drop command, [MV] cluster utility
generate command, [MV] cluster generate
kmeans command, [MV] cluster kmeans and kmedians
kmedians command, [MV] cluster kmeans and kmedians
list command, [MV] cluster utility
measures command, [MV] cluster programming utilities
medianlinkage command, [MV] cluster programming utilities
cluster linkage
dendrogram command, [MV] cluster dendrogram
dir command, [MV] cluster utility
drop command, [MV] cluster utility
generate command, [MV] cluster generate
kmeans command, [MV] cluster kmeans and kmedians
kmedians command, [MV] cluster kmeans and kmedians
list command, [MV] cluster utility
measures command, [MV] cluster programming utilities
medianlinkage command, [MV] cluster programming utilities
cluster linkage
dendrogram command, [MV] cluster dendrogram
dir command, [MV] cluster utility
drop command, [MV] cluster utility
generate command, [MV] cluster generate
kmeans command, [MV] cluster kmeans and kmedians
kmedians command, [MV] cluster kmeans and kmedians
list command, [MV] cluster utility
measures command, [MV] cluster programming utilities
medianlinkage command, [MV] cluster programming utilities
cluster linkage
dendrogram command, [MV] cluster dendrogram
dir command, [MV] cluster utility
drop command, [MV] cluster utility
generate command, [MV] cluster generate
kmeans command, [MV] cluster kmeans and kmedians
kmedians command, [MV] cluster kmeans and kmedians
list command, [MV] cluster utility
measures command, [MV] cluster programming utilities
medianlinkage command, [MV] cluster programming utilities
cluster linkage
cluster analysis, continued
programming, [MV] cluster programming
subroutines, [MV] cluster programming
utilities
renaming, [MV] cluster utility
stopping rules, [MV] cluster, [MV] cluster stop
tree, [MV] cluster dendrogram, [MV] Glossary
using, [MV] cluster utility
cluster estimator of variance, continued
logistic regression, [R] logistic, [R] logit, also see
logit regression subentry
conditional, [R] clogit
multinomial, [R] mlogit
ordered, [R] ologit
skewed, [R] scobit
stereotype, [R] slogit
logit regression, [R] logit, also see logistic regression
subentry
maximum likelihood estimation, [R] ml, [R] mlexp
multilevel mixed-effects model, [ME] meclaglog,
[ME] meglm, [ME] meintreg, [ME] melogit,
[ME] menbreg, [ME] meologit,
[ME] meoprobit, [ME] meprobit,
[ME] meprobit, [ME] mestreg, [ME] metobit,
[ME] mixed
multinomial
logistic regression, [R] mlogit
probit regression, [R] mprobit
negative binomial regression
truncated, [R] nbreg
zero-inflated, [R] zinb
nonlinear
least-squares estimation, [R] nl
systems of equations, [R] nlsur
ordered probit regression, [ERM] eoprobit
parametric survival models, [ST] stintreg, [ST] streg
Poisson regression, [R] poisson
censored, [R] cpoisson
truncated, [R] tpoisson
with endogenous covariates, [R] ivpoisson
zero-inflated, [R] zip
population-averaged models, [XT] xtgee
complementary log-log, [XT] xtcloglog
logit, [XT] xtlogit
negative binomial, [XT] xtnbreg
Poisson, [XT] xtpoisson
probit, [XT] xtprobit
Prais–Winsten and Cochrane–Orcutt regression,
[TS] prais
probit regression, [ERM] eoprobit, [ERM] eresreg,
[R] probit
bivariate, [R] biprobit
heteroskedastic, [R] hetprobit
multinomial, [R] mprobit
ordered, [R] hetoprobit, [R] oprobit
ordered Heckman selection model,
[R] heckoprobit
with endogenous covariates, [R] ivprobit
with sample selection, [R] heckprobit
zero-inflated ordered, [R] zoprobit
random-effects models
complementary log-log, [XT] xtcloglog
Hausman–Taylor regression, [XT] xthtaylor
instrumental variables, [XT] xtitreg
linear, [XT] xtreg

cluster estimator of variance, continued
logistic regression, [R] logistic, [R] logit, also see
logit regression subentry
conditional, [R] clogit
multinomial, [R] mlogit
ordered, [R] ologit
skewed, [R] scobit
stereotype, [R] slogit
logit regression, [R] logit, also see logistic regression
subentry
maximum likelihood estimation, [R] ml, [R] mlexp
multilevel mixed-effects model, [ME] meclaglog,
[ME] meglm, [ME] meintreg, [ME] melogit,
[ME] menbreg, [ME] meologit,
[ME] meoprobit, [ME] meprobit,
[ME] meprobit, [ME] mestreg, [ME] metobit,
[ME] mixed
multinomial
logistic regression, [R] mlogit
probit regression, [R] mprobit
negative binomial regression
truncated, [R] nbreg
zero-inflated, [R] zinb
nonlinear
least-squares estimation, [R] nl
systems of equations, [R] nlsur
ordered probit regression, [ERM] eoprobit
parametric survival models, [ST] stintreg, [ST] streg
Poisson regression, [R] poisson
censored, [R] cpoisson
truncated, [R] tpoisson
with endogenous covariates, [R] ivpoisson
zero-inflated, [R] zip
population-averaged models, [XT] xtgee
complementary log-log, [XT] xtcloglog
logit, [XT] xtlogit
negative binomial, [XT] xtnbreg
Poisson, [XT] xtpoisson
probit, [XT] xtprobit
Prais–Winsten and Cochrane–Orcutt regression,
[TS] prais
probit regression, [ERM] eoprobit, [ERM] eresreg,
[R] probit
bivariate, [R] biprobit
heteroskedastic, [R] hetprobit
multinomial, [R] mprobit
ordered, [R] hetoprobit, [R] oprobit
ordered Heckman selection model,
[R] heckoprobit
with endogenous covariates, [R] ivprobit
with sample selection, [R] heckprobit
zero-inflated ordered, [R] zoprobit
random-effects models
complementary log-log, [XT] xtcloglog
Hausman–Taylor regression, [XT] xthtaylor
instrumental variables, [XT] xtitreg
linear, [XT] xtreg

cluster estimator of variance, continued
logistic regression, [R] logistic, [R] logit, also see
logit regression subentry
conditional, [R] clogit
multinomial, [R] mlogit
ordered, [R] ologit
skewed, [R] scobit
stereotype, [R] slogit
logit regression, [R] logit, also see logistic regression
subentry
maximum likelihood estimation, [R] ml, [R] mlexp
multilevel mixed-effects model, [ME] meclaglog,
[ME] meglm, [ME] meintreg, [ME] melogit,
[ME] menbreg, [ME] meologit,
[ME] meoprobit, [ME] meprobit,
[ME] meprobit, [ME] mestreg, [ME] metobit,
[ME] mixed
multinomial
logistic regression, [R] mlogit
probit regression, [R] mprobit
negative binomial regression
truncated, [R] nbreg
zero-inflated, [R] zinb
nonlinear
least-squares estimation, [R] nl
systems of equations, [R] nlsur
ordered probit regression, [ERM] eoprobit
parametric survival models, [ST] stintreg, [ST] streg
Poisson regression, [R] poisson
censored, [R] cpoisson
truncated, [R] tpoisson
with endogenous covariates, [R] ivpoisson
zero-inflated, [R] zip
population-averaged models, [XT] xtgee
complementary log-log, [XT] xtcloglog
logit, [XT] xtlogit
negative binomial, [XT] xtnbreg
Poisson, [XT] xtpoisson
probit, [XT] xtprobit
Prais–Winsten and Cochrane–Orcutt regression,
[TS] prais
probit regression, [ERM] eoprobit, [ERM] eresreg,
[R] probit
bivariate, [R] biprobit
heteroskedastic, [R] hetprobit
multinomial, [R] mprobit
ordered, [R] hetoprobit, [R] oprobit
ordered Heckman selection model,
[R] heckoprobit
with endogenous covariates, [R] ivprobit
with sample selection, [R] heckprobit
zero-inflated ordered, [R] zoprobit
random-effects models
complementary log-log, [XT] xtcloglog
Hausman–Taylor regression, [XT] xthtaylor
instrumental variables, [XT] xtitreg
linear, [XT] xtreg
cluster estimator of variance, random-effects models, continued
  logistic, [XT] xtlogit, [XT] xtabreg
  parametric survival, [XT] xstreg
  Poisson, [XT] xtpoisson
  probit, [XT] xtprobit, [XT] xtprobit
  with sample selection, [XT] xtheckman
  structural equation modeling, [SEM] Intro 8,
  [SEM] sem option method(), [SEM] Glossary
summary statistics,
  mean, [R] mean
  proportion, [R] proportion
  ratio, [R] ratio
  total, [R] total
tobit model, [R] tobit
  with endogenous covariates, [R] ivtobit
treatment-effects model, [TE] eteffects,
  [TE] etpoisson, [TE] etregress
truncated
  negative binomial regression, [R] tnbreg
  Poisson regression, [R] tpoisson
  regression, [R] truncreg
with endogenous covariates,
  Poisson regression, [R] ivpoisson
  probit model, [R] ivprobit
tobit model, [R] ivtobit
with endogenous regressors, instrumental-variables regression, [R] ivregress
zero-inflated
  negative binomial regression, [R] zinb
  ordered probit regression, [R] zipoibit
  Poisson regression, [R] zip
cluster randomized design, [PSS-2] power,
  [PSS-2] power onemean, cluster, [PSS-2] power
twomeans, cluster, [PSS-2] power
  onproportion, cluster, [PSS-2] power
twoproportions, cluster, [PSS-2] power
cluster randomized trial, see cluster randomized design
cluster sampling, [P] _robust, [SVY] Survey,
  [SVY] svy estimation, [SVY] svyset
  [SVY] Variance estimation, [SVY] Glossary,
  [R] bootstrap, [R] bsample, [R] jackknife
cluster size, [PSS-5] Glossary
cluster tree, see graph, dendrogram
clustermat, [MV] clustermat
  averagelinkage command, [MV] cluster linkage
centroidlinkage command, [MV] cluster linkage
  completelinkage command, [MV] cluster linkage
  medianlinkage command, [MV] cluster linkage
  singelinkage command, [MV] cluster linkage
  stop command, [MV] cluster stop
  wardslinkage command, [MV] cluster linkage
  waveragelinkage command, [MV] cluster linkage
clusters, duplicating, [D] expandcl
  cmchoicest command, [CM] Intro 2, [CM] Intro 3,
  [CM] cmchoicest
cmclogit command, [CM] Intro 1, [CM] Intro 5,
  [CM] cmcmlogit, [CM] cmcmlogit postestimation
  cmdlog
  close command, [R] log
  command, [R] log, [U] 15 Saving and printing
  output—log files
  off command, [R] log
  on command, [R] log
  using command, [R] log
  Cmhyms() function, [D] Datetime, [FN] Date and
time functions, [M-5] date()
cmh, power subcommand, [PSS-2] power cmh
CMI assumption, see conditional mean independence
assumption
cmissing() option, [G-3] cline_options,
  [G-3] connect_options
cmmixlogit command, [CM] Intro 1, [CM] Intro 5,
  [CM] cmcmlogit, [CM] cmcmlogit
  postestimation
cmprobit command, [CM] Intro 1, [CM] Intro 5,
  [CM] cmcmprobit, [CM] cmcmprobit
  postestimation
cmrologit command, [CM] Intro 6, [CM] cmrologit,
  [CM] cmrologit
  postestimation
cmroprobit command, [CM] Intro 1, [CM] Intro 6,
  [CM] cmcmprobit, [CM] cmcmprobit
  postestimation
cmsample command, [CM] Intro 3, [CM] cmsample
cmset command, [CM] Intro 2, [CM] Intro 3,
  [CM] Intro 7, [CM] cmset
cmsummarize command, [CM] Intro 3,
  [CM] cmsummarize
cmtab command, [CM] Intro 3, [CM] cmtab
  cmxtmixlogit command, [CM] Intro 1, [CM] Intro 7,
    [CM] cmcmxtmixlogit, [CM] cmcmxtmixlogit
  postestimation
  CMYK values, see cyan, magenta, yellow, and key or
  black (CMYK) values
  cnsreg command, [R] cnsreg, [R] cnsreg
  postestimation
  Cochran–Armitage test, [PSS-2] power, [PSS-2] power
trend, [PSS-5] Glossary
  Cochran–Mantel–Haenszel test, [PSS-2] power,
    [PSS-2] power cmh, also see Mantel–Haenszel
test
  Cochrane’s Q statistic, see Q statistic
code
  point, [D] unicode encoding, [D] Glossary,
code, timing, [P] timer
codebook command, [D] codebook
  _coef(), [U] 13.5 Accessing coefficients and
  standard errors
  coefficient alpha, [MV] alpha
columns in graphs, [PSS-5] Glossary

columns of matrix,
appending to, [P] matrix define
[U] 14.2 Row and column names
operators on, [P] matrix define
selecting, [M-5] select( )
colvector macro function, [P] macro
colvarlist function, [P] colvector

combined effect size,
combination step, [MI] Intro substantive
combinatorial function, see comb() function
combinatorials, calculating, [FN] Mathematical functions,
[M-5] comb(

combination step, [MI] Intro substantive, [MI] mi estimate, [MI] mi estimate using, [MI] mi predict
combinatorial function, see comb() function
combinatorials, calculating, [FN] Mathematical functions
combine
graphs, [G-2] graph combine
combine, graph subcommand, [G-2] graph combine
combined effect size, see overall effect size
command
arguments, [P] gettoken, [P] syntax, [P] tokenize,
[U] 18.4 Program arguments
line, launching dialog box from, [R] db
parsing, [M-5] tokenget( ), [M-5] ustrsplit( ),
[P] gettoken, [P] syntax, [P] tokenize,
[U] 18.4 Program arguments
timing, [P] rmsg, [P] timer,
[U] 8 Error messages and return codes
commands,
abbreviating, [U] 11.2 Abbreviation rules
aborting, [P] continue, [U] 9 The Break key,
[U] 10 Keyboard use
editing and repeating, [U] 10 Keyboard use
immediate, [U] 19 Immediate commands,
[U] Glossary
repeating automatically, [D] by, [P] byable,
[P] continue, [P] foreach, [P] forvalues,
[P] while
reviewing, [R] #review
unabbreviating names of, [P] unabbrevd
commas, importing data separated by, [D] import
delimited, [D] injn (fixed format), [D] injn (free format)
comments, [M-2] Comments
adding to programs, [P] comments
in programs, do-files, etc., [U] 16.1.2 Comments and blank lines in do-files,
[U] 18.11.2 Comments and long lines in ado-files
with data, [D] notes

common, estat subcommand, [MV] factor postestimation
common odds ratio, [PSS-2] power cmh,
[PSS-5] Glossary
common-effect meta-analysis model, [META] Intro,
[META] meta esize, [META] meta set,
[META] meta update, [META] meta forestplot,
[META] meta labbeplot, [META] meta regress,
[META] meta funnelplot, [META] meta trimfill,
[META] Glossary, also see meta-analysis common-effect

community-contributed additions,
installing, [R] net, [R] ssc
searching for, [R] net search, [R] ssc
commutation matrix, [M-5] Kmatrix( )
comparative fit index, [SEM] estat gof, [SEM] Methods and formulas for sem
comparative scatterplot, [R] dotplot
compare command, [D] compare
compare, estat subcommand, [MV] PROCSTES postestimation

compare two
files, [D] ef, [D] checksum
variables, [D] compare
comparison
group, see experimental group
test between nested models, [R] nestreg
value, see alternative value
compassdirstyle, [G-4] compassdirstyle,
compatibility of Stata programs across releases,
[P] version

complementary
log-log regression, [BAYES] bayes: mecloglog,
[FMM] fnm: cloglog, [FMM] fnm: glm,
[ME] mecloglog, [R] cloglog, [R] glm,
[SEM] Glossary, [SVY] svy estimation,
[XT] xtcloglog, [XT] xtgee

complete
data, [MI] Glossary
degrees of freedom for coefficients, [MI] mi estimate, [MI] Glossary
observations, [MI] Glossary
complet-cases analysis, see listwise deletion
complete-data analysis, [MI] Glossary
completed data, see imputed data
completed-data analysis, [MI] Intro substantive,
[MI] mi estimate, [MI] Glossary
completelinkage, clustermat subcommand, [MV] cluster linkage
cluster subcommand, [MV] cluster linkage
complete-linkage clustering, [MV] cluster,
[MV] clustermat, [MV] cluster linkage,
[MV] Glossary
completely determined outcomes, [R] logit
component
analysis, [MV] factor, [MV] pca, [MV] rotate,
[MV] rotatemat
loading plot, [MV] scoreplot
plot, [MV] scoreplot
scores, [MV] Glossary
component-plus-residual plot, [R] regress
postestimation diagnostic plots
composite style, see style
compound double quotes, [P] macro, [U] 12.4.6 String
literals, [U] 18.3.5 Double quotes
compound symmetry, [PSS-5] Glossary
correlation matrix, [MV] mtest correlations
covariance matrix, [MV] mtest covariances
compress command, [D] compress
compress files, [D] zipfile
compute, fcast subcommand, [TS] fcast compute
Comrey’s tandem 1 and 2 rotations, [MV] rotate,
[MV] rotatemat, [MV] Glossary
concat(), egen function, [D] egen
concatenate strings, [FN] String functions,
[M-5] invtokens(), [U] 13.2.2 String operators
concentration–time curve, [R] pk
concordance, estat subcommand, [ST] stcox
postestimation
concordance measures, [ST] stcox postestimation
concordant pairs, [PSS-2] power, [PSS-2] power
aired proportions, [PSS-5] Glossary
cond() function, [FN] Programming functions,
[M-5] cond()
condition statement, see if exp qualifier, see if
programming command
conditional
conjugacy, see semiconjugate prior
fixed-effects model, [XT] xlogit, [XT] Glossary
(fixed-effects) logistic regression, [SVY] svy
estimation
imputation, see imputation, conditional
independence, [IRT] Glossary
logistic regression, [CM] cmclogit, [CM] emrologit,
[R] clogit, [R] slogit, [XT] xlogit, [XT] xtlogit,
[XT] xstreg
marginal effects, [CM] margins, [R] margins,
[R] marginsplot
margins, [CM] margins, [R] margins,
[R] marginsplot
mean independence assumption, [TE] teffects intro
advanced
normality, see normality assumption, conditional
conditional, continued
operator, [M-2] op_conditional
overdispersion, [ME] menbreg, [ME] Glossary
variance, [TS] arch, [TS] Glossary
conditional-independence assumption, [TE] teffects
intro, [TE] teffects intro advanced,
[TE] Glossary
confidence interval, [PSS-3] Intro (ciwidth),
[PSS-3] ciwidth, [PSS-3] ciwidth onemean,
[PSS-3] ciwidth twomeans, [PSS-3] ciwidth
pairedmeans, [PSS-3] ciwidth onewayvariance,
[PSS-5] Glossary, [U] 20.8 Specifying the width
of confidence intervals
for Bayesian analysis, [BAYES] Intro,
[BAYES] Bayesian commands
for bioequivalence, [R] pkequiv
for bootstrap statistics, [R] bootstrap
postestimation, [R] rocreg, [R] rocreg
postestimation
for combinations of coefficients,
linear, [R] lincom, [SEM] lincom
nonlinear, [R] nlcom, [SEM] nlcom
for contrasts, [R] contrast
for counts, [R] ci
for cumulative hazard function, [ST] stst list
for false-positive rates, [R] rocregplot
for hazard ratios, [ST] stcox, [ST] ststreg,
[ST] streg, [XT] xtstreg
for incidence-rate ratios, [R] cpoisson,
[R] expoisson, [R] glm, [R] heckpoisson,
[R] nbreg, [R] poisson, [R] tnbreg, [R] tpoisson,
[R] zinb, [R] zip, [ST] stir, [TE] etpoisson,
[XT] xgtee, [XT] xtnbreg, [XT] xtpoisson
for intragroup correlations, [R] loneway
for linear combinations, [SVY] svy postestimation
for margins, [CM] margins, [R] margins
for means, [R] ci, [R] ameans, [R] eize, [R] mean,
[R] ttest, [R] ztest
for means and percentiles of survival time, [ST] stci
for medians and percentiles, [R] centile
for odds and risk ratios, [R] Epitab
for odds ratios, [R] exlogistic, [R] glm, [R] logistic,
[R] logit, [R] ologit, [R] scobit, [XT] xtclolog,
[XT] xtgee, [XT] xtnbreg, [XT] xtpoisson
for proportions, [R] ci, [R] proportion
for ratios, [R] ratio
for relative-risk ratios, [R] mlogit
for ROC area, [R] roccomp, [R] rocfit, [R] rocreg,
[R] roctab
for ROC values, [R] rocregplot
for standard deviations, [R] ci
for standardized mortality ratios, [R] dstdize,
[ST] stptime, [ST] strate
for subhazard ratios, [ST] starreg
for survival rates, [ST] table
for survivor function, [ST] sttable
for tabulated proportions, [SVY] svy: tabulate
twoway
confidence interval, continued
for totals, [R] total
for variances, [R] ci
set default, [R] level
with survey data, [SVY] Variance estimation
confidence level, [PSS-3] Intro (ciwidth),
[PSS-3] ciwidth, [PSS-3] ciwidth onemean,
[PSS-3] ciwidth twomeans, [PSS-3] ciwidth oneway,
[PSS-5] Glossary
confidence levels, [R] level
confidence levels, [PSS-3] Intro (ciwidth),
[PSS-3] ciwidth, [PSS-3] ciwidth onemean,
[PSS-3] ciwidth twomeans, [PSS-3] ciwidth onevariance,
[PSS-5] Glossary
confidence-interval half-width, [PSS-3] Intro (ciwidth),
[PSS-3] ciwidth onemean, [PSS-3] ciwidth twomeans,
[PSS-5] Glossary
precision, [PSS-3] Intro (ciwidth), [PSS-3] ciwidth,
[PSS-5] Glossary
determination, [PSS-1] Intro, [PSS-3] ciwidth,
[PSS-3] ciwidth onemean, [PSS-3] ciwidth twomeans,
[PSS-3] ciwidth pairedmeans, [PSS-3] ciwidth onevariance,
[PSS-4] Unbalanced designs,
[PSS-5] Glossary
width, [PSS-3] Intro (ciwidth), [PSS-3] ciwidth,
[PSS-3] ciwidth onemean, [PSS-3] ciwidth graph,
[PSS-5] Glossary
confirm, estat subcommand, [MV] mds postestimation
configuration, [MV] Glossary
plot, [MV] Glossary
confirm
existence command, [P] confirm
file command, [P] confirm
format command, [P] confirm
frame command, [P] confirm
matrix command, [P] confirm
names command, [P] confirm
number command, [P] confirm
scalar command, [P] confirm
variable command, [P] confirm
confirm, dataspine subcommand,
[D] dataspine
confirmatory factor analysis, [SEM] Intro 5,
[SEM] Example 1, [SEM] Example 3,
[SEM] Example 15, [SEM] Example 27g,
[SEM] Example 30g, [SEM] Example 31g,
[SEM] Example 35g, [SEM] Glossary
conformability, [M-2] void, [M-6] Glossary, also see
c-conformability, also see p-conformability, also see r-conformability
confounder, see confounding variable
confounding, [R] Epitab, [ST] Glossary
confounding variable, [ERM] Intro 3, [ERM] Glossary
confusion matrix, [MV] Glossary, also see classification table
_:conj() function, [M-5] conj()
 conj() function, [M-5] conj()
conjoint analysis, [CM] emrolg
prior, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayesmh,
[BAYES] bayesgraph, [BAYES] Glossary
transpose, [M-2] op_transpose, [M-5] conj(),
[M-6] Glossary
connect() option, [G-3] cline_options,
counted, graph twoway subcommand, [G-2] graph
twoway connected
conren, set subcommand, [R] set
cronen, set subcommand, [R] set
cronen, set subcommand, [R] set
controlling scrolling of output, [P] more, [R] more
obtaining input from, [P] display
constant conditional-correlation model, [TS] mgarch,
[TS] mgarch ccc
censored estimation, [R] constraint, [R] Estimation options
ARCH, [TS] arch
ARFIMA, [TS] arfima
ARIMA and ARMAX, [TS] arima
beta regression, [R] betareg
censored Poisson regression, [R] cipoisson
choice model
conditional logistic, [CM] cmclogit
mixed logit, [CM] cmnixlogit,
[CM] cmxtniologit
multinomial probit, [CM] cmnprobit
nested logit, [CM] nlogit
rank-ordered probit, [CM] cmroprobit
competing risks, [ST] stcrreg
complementary log-log regression, [R] cloglog
dynamic factor model, [TS] dfactor
dynamic stochastic general equilibrium,
[DSGE] dsge, [DSGE] dsgeom
exponential regression, hurdle, [R] hurdle
finite mixture models, [FMM] fmm
fixed-effects models
logit, [XT] xlogit
negative binomial, [XT] xtnbreg
Poisson, [XT] xtpoisson
fractional response regression, [R] fracreg
GARCH model, [TS] mgarch ccc, [TS] mgarch
dcc, [TS] mgarch dvech, [TS] mgarch vce
constrained estimation, continued

generalized linear models, [R] glm
    for binomial family, [R] binreg
generalized negative binomial regression, [R] nbreg
Heckman selection model, [R] heckman,
    [XT] xtheckman
heckpoisson regression, [R] heckpoisson
hurdle regression, [R] churdle
interval regression, [ERM] eintreg, [R] intreg
item response theory, [IRT] irt, group( ), [IRT] irt constraints
linear regression, [ERM] eregress,
    [ERM] Example 8a, [R] cnsreg
heteroskedastic, [R] hetregress
hurdle, [R] churdle
seemingly unrelated, [R] sureg
stochastic frontier, [R] frontier
three-stage least squares, [R] reg3
truncated, [R] truncreg
logistic regression, [R] logit, [R] logit, also see
    logit regression subentry
conditional, [R] clogit
multinomial, [R] mlogit
ordered, [R] ologit
skewed, [R] scobit
stereotype, [R] slogit
logit regression, [R] logit, also see logistic regression
    subentry
Markov-switching model, [TS] mswitch
maximum likelihood estimation, [R] ml, [R] mlexp
multilevel mixed-effects, [ME] mecloglog,
    [ME] meglm, [ME] meintreg, [ME] meologit,
    [ME] menbreg, [ME] meologit,
    [ME] meoprobit, [ME] mepoisson,
    [ME] meprobit, [ME] mestreg, [ME] metobit
multinomial
    logistic regression, [R] mlogit
    probit regression, [R] mprobit
negative binomial regression, [R] nbreg
    truncated, [R] tnbinreg
zero-inflated, [R] zinb
normalization, see model identification
ordered Heckman selection model, [R] heckoprobit
ordered probit regression, [ERM] epoprobit
parametric survival models, [ST] stintreg, [ST] streg
Poisson regression, [R] poisson
    censored, [R] cpoisson
    truncated, [R] tpoisson
    zero-inflated, [R] zip
probit regression, [ERM] eprobit, [R] probit
    bivariate, [R] biprobit
heteroskedastic, [R] hetprobit
multinomial, [R] mprobit
ordered, [R] optprobit, [R] oprobit
with endogenous covariates, [R] ivprobit
with sample selection, [R] heckprobit
zero-inflated ordered, [R] zoprobit
programming, [P] makecns

constrained estimation, continued
random-effects models
    complementary log-log, [XT] xtcloglog
    interval-data regression, [ERM] eintreg,
        [XT] xtiprobit
logit, [XT] xlogit, [XT] xtpologit
negative binomial, [XT] xtnbreg
parametric survival, [XT] xstreg
Poisson, [XT] xtpoisson
probit, [XT] xtpoprobit, [XT] xtprobit
truncated, [XT] xttrprobit
with sample selection, [XT] xtheckman
spatial autoregressive models, [SP] spregress
state-space model, [TS] sspace
stochastic frontier models for panel data,
    [XT] xfrontier
structural equation modeling
    across groups, [SEM] Intro 6
    normalization, [SEM] Intro 4, [SEM] gsem,
        [SEM] sem
relaxing, [SEM] Intro 6, [SEM] sem and gsem
    path notation, [SEM] sem path notation
    extensions
    specifying, [SEM] Intro 4, [SEM] Intro 6,
        [SEM] sem and gsem option constraints(),
        [SEM] sem and gsem option covstructure(),
        [SEM] sem and gsem path notation,
        [SEM] sem path notation extensions
structural vector autoregressive models, [TS] var
    svar
threshold regression model, [TS] threshold
truncated
    negative binomial regression, [R] tnbinreg
    Poisson regression, [R] tpoisson
    regression, [R] truncreg
unobserved-components model, [TS] ucm
vector autoregressive models, [TS] var
    vector error-correction models, [TS] vec
with endogenous covariates
    probit regression, [R] ivprobit
    tobit model, [R] ivtobit
zero-inflated
    negative binomial regression, [R] zinb
    ordered probit regression, [R] zoprobit
    Poisson regression, [R] zip

constraint
    command, [R] constraint
    define command, [R] constraint
dir command, [R] constraint
drop command, [R] constraint
free command, [R] constraint
get command, [R] constraint
list command, [R] constraint
macro function, [P] macro
constraint matrix,
creating and displaying, [P] makecns
posting and displaying after estimation, [P] ereturn
constraints, [SEM] Glossary, also see constrained estimation
constructor, [M-2] class
containment DDF, see denominator degrees of freedom,
ANOVA
contents of data, [D] codebook, [D] describe, [D] ds,
[D] labelbook
context, class, [P] class
contiguity matrix, [SP] Glossary, also see spatial weighting matrix
contingency table, [MV] ea, [PSS-2] power,
[PSS-2] power paired proportions,
[PSS-2] power cmh, [PSS-2] power mec,
[PSS-2] power trend, [R] Epitab, [R] roctab,
[R] symmetry, [R] table, [R] tabulate twoway,
[SVY] svy: tabulate twoway
_continue, display directive, [P] display
continue command, [P] continue
continuity correction, [PSS-2] power cmh,
[PSS-2] power trend
continuous
latent variable, [SEM] Glossary
parameters, [BAYES] bayestest interval,
[BAYES] Glossary
variable, [ERM] Glossary
variable imputation, see imputation, continuous
continuous-time autoregressive structure, [ME] Glossary
contour, graph twoway subcommand, [G-2] graph twoway contour
contour plot, [G-2] graph twoway contour,
[G-3] elegend_option
contour-line plot, [G-2] graph twoway contourline
contourline, graph twoway subcommand, [G-2] graph twoway contourline
contract command, [D] contract
contrast command, [R] anova postestimation,
[R] contrast, [R] contrast postestimation,
[R] margins, contrast, [SEM] Intro 7,
[SVY] svy postestimation, [U] 20.19 Obtaining contrasts, tests of interactions, and main effects
contrasts, [CM] margins, [FMM] Example 1c,
[MV] Intro, [MV] manova postestimation,
[R] margins, contrast, [R] marginsplot,
[U] 20.19 Obtaining contrasts, tests of interactions, and main effects
graphing, [U] 20.20 Graphing margins, marginal effects, and contrasts
control charts, [R] QC
control covariates, [LASSO] Glossary,
[PSS-5] Glossary
control group, [PSS-5] Glossary
correlation, see correlation, control-group
mean, see means, control-group
proportion, see proportions, control-group
control group, continued
sample size, see sample-size
standard deviation, see standard deviations, control-group
variance, see variance, control-group
control line charts, [R] QC
control variable, [DSGE] Glossary
lag of, [DSGE] Intro 4b
control variables, see covariates of interest
controlled clinical trial study, [PSS-2] power,
convergence, [DSGE] Intro 7, [SEM] Intro 12,
[SEM] sem, [SEM] sem and gsem option from()
criteria, [R] Maximize
of MCMC, see Markov chain Monte Carlo,
convergence of
conversion, file, [D] changeeol, [D] filefilter
convert
between styles, [MI] mi convert
dynamic Markdown file to HTML file,
[RPT] Dynamic documents intro, [RPT] dyndoc
dynamic Markdown file to Word document,
[RPT] Dynamic documents intro,
[RPT] dyndoc, [RPT] markdown
HTML file to Word document, [RPT] html2docx
Markdown file to HTML file, [RPT] markdown
Word document to PDF file, [RPT] docx2pdf
convert, mi subcommand, [MI] mi convert
convolve() function, [M-5] fft()
Cook–Weisberg test for heteroskedasticity, [R] regress postestimation
Cook’s D, [R] glm postestimation, [R] regress postestimation
coordinate system, [SP] Intro 4, [SP] Glossary
latitude and longitude, [SP] spset
explained, [SP] spdistance
planar, [SP] spset
explained, [SP] spdistance
coordinates, estat subcommand, [MV] ca postestimation,
[MV] mca postestimation
copy
data, [D] edit
graph, [G-2] graph copy
variable, [D] clonevar, [D] edit
copy,
graph subcommand, [G-2] graph copy
label subcommand, [D] label
mi subcommand, [MI] mi copy, [MI] Styles
spmatrix subcommand, [SP] spmatrix copy
ssc subcommand, [R] ssc .copy built-in class function, [P] class
copy command, [D] copy
copy, frame subcommand, [D] frame copy
copy macro function, [P] macro
copycolor, set subcommand, [G-2] set printcolor,
[R] set
correlation, continued
matrix, anti-image, [MV] factor postestimation,
[ MV] pca postestimation
model, [SEM] Intro 5, [SEM] Glossary
one-sample, [PSS-2] power onecorrelation,
[ PSS-2] power oneslope
pairwise, [ R] correlate
partial and semipartial, [PSS-2] power pcorr,
[ R] pcorr
principal components of, [MV] pca
serial, [R] runtest
signal processing, [M-5] fft()
similarity measure, [MV] measure_option
Spearman’s rank, [ R] spearman
structure, [CM] cmnmpobit, [CM] cmrozprobit,
[ R] reg3, [XT] xtcllog, [XT] xtgee, [XT] xtqls,
[ XT] xtlogit, [XT] xtnbreg, [XT] xtpcse,
[ XT] xtpoisson, [XT] xtprobit, [XT] xtreg,
[ XT] xtstreg, [XT] Glossary
testing equality, [MV] mvtest correlations
tests of, [SEM] estat stdize, [SEM] Example 16
tetrachoric, [R] tetrachoric
two-sample, [PSS-2] power twocorrelations
correlation, estat subcommand, [CM] cmnmpobit
postestimation, [CM] cmrozprobit postestimation
correlation() function, [M-5] mean()
correlations,
estat subcommand, [MV] canon postestimation,
[MV] discrim lda postestimation, [MV] discrim
qda postestimation, [MV] mds postestimation
mvtest subcommand, [MV] mvtest correlations
correlogram, [TS] corrgram, [TS] Glossary
correspondence analysis, [MV] ca, [MV] mca,
[MV] Glossary
correspondence analysis projection, [MV] ca
g postestimation plots, [MV] Glossary
corrgram command, [TS] corrgram
cos() function, [FN] Trigonometric functions,
[ M-5] sin()
cosh() function, [FN] Trigonometric functions,
[ M-5] sin()
cosine functions, [FN] Trigonometric functions,
[ M-5] sin()
trace kernel function, [G-2] graph twoway kdensity,
[ G-2] graph twoway lpoly, [ R] kdensity,
[ R] lpoly, [R] npregress kernel, [R] qreg,
[TE] tebalance density, [TE] teffects overlap
cost frontier model, [R] frontier, [XT] xfrontier
costs, [MV] Glossary
count command, [D] count
count data,
confide family estimation for counts, [R] ci
estimation, see outcomes, count
graphs, [ R] histogram, [ R] kdensity, [R] spikeplot
imputation, see imputation, count data
intrarater agreement, [R] kappa
count data, continued

summary statistics of, [R] table, [R] tabstat, [R] tabulate oneway, [R] tabulate twoway, [R] tabulate, summarize()
symmetry and marginal homogeneity tests, [R] symmetry

count(), egen function, [D] egen
count model, see outcomes, count
count, ml subcommand, [R] ml
counts, making dataset of, [D] collapse
courses about Stata, [U] 3.6 Conferences and training
covariance, [SEM] Intro 4, [SEM] Glossary
analysis of, [R] anova
assumptions, [SEM] gsem, [SEM] sem
creating dataset from, see summarize data, summary
matrix, anti-image, [MV] factor postestimation, [MV] pca postestimation
block diagonal, [MV] mvtest covariances
spherical, [MV] mvtest covariances
testing equality, [MV] mvtest covariances
of variables or coefficients, [R] correlate
principal components of, [MV] pca
structure, [ME] me, [ME] Glossary
covariances, mvtest subcommand, [MV] mvtest covariances
class, [D] duplicates
endogenous, [ERM] Intro 3
patterns, [R] logistic postestimation, [R] logit postestimation, [R] probit postestimation
covariate selection, [LASSO] Glossary
covariates, [LASSO] Glossary
covariates of interest, [LASSO] Glossary

COVRATIO, [R] regress postestimation
cox, power subcommand, [PSS-2] power cox
Cox–Snell residual, [ST] stcox postestimation, [ST] stintreg postestimation
Cox–Snell test, [ST] stcox postestimation, [ST] stintreg postestimation
cpoisson command, [R] cpoisson, [R] cpoisson postestimation
cprplot command, [R] cprplot, [R] cprplot postestimation
crete external() function, [M-5] findexternal()
Cronbach’s alpha, [MV] alpha
cross command, [D] cross
cross() function, [M-5] cross()
cross-correlation function, [TS] xcorr, [TS] Glossary
cross-correlogram, [TS] xcorr
crossdev() function, [M-5] crossdev()
crossed variables, [MV] Glossary
crossed-effects model, [BAYES] bayes: mecloglog,
[BAYES] bayes: meglm,
[BAYES] bayes: meintreg,
[BAYES] bayes: melogit,
[BAYES] bayes: menbreg,
[BAYES] bayes: meoprobit,
[BAYES] bayes: mepoisson,
[BAYES] bayes: meprobit,
[BAYES] bayes: mestreg,
[BAYES] bayes: metobit,
[BAYES] bayes: mixed, [ME] me,
[ME] mecloglog, [ME] meglm, [ME] meintreg,
[ME] melogit, [ME] membreg, [ME] meologit,
[ME] meoprobit, [ME] mepoisson,
[ME] meprobit, [ME] mestreg,
ct data, [ST] ctset
ctset command, [ST] ctset
cummulative
distribution functions, [FN] Statistical functions,
[M-5] normal()
distribution, empirical, [R] cumul
hazard function, [ST] stcurve, [ST] sts, [ST] sts
generate, [ST] sts graph, [ST] sts list,
hazard ratio, see hazard ratio
incidence
data, [R] Epitab, [R] heckpoisson, [R] poisson
function, [ST] stcrreg, [ST] stcurve,
[ST] Glossary
meta-analysis, [META] Intro, [META] meta
forestplot, [META] meta summarize,
[META] Glossary
overall effect sizes, [META] Intro,
[META] Glossary
spectral distribution, empirical, [TS] cumsp,
[TS] psdensity
subhazard function, [ST] stcrreg, [ST] stcurve,
[ST] Glossary
current data, [P] creturn
current status data, see case I interval-censored data
curse of dimensionality, [MV] Glossary
curved path, [SEM] Glossary
custom prediction equations, [MI] mi impute chained,
[MI] mi impute monotone
cusum
plot, [BAYES] Intro, [BAYES] bayesgraph,
[BAYES] Glossary, [R] cusum
test, [R] cusum, [TS] estat sbcusum
cusum command, [R] cusum
CUSUM plot, see cusum plot
cut(), egen function, [D] egen
cutil, see classutil
CV, see cross-validation
cv, estat subcommand, [SVY] estat
cypermute() function, [M-5] cypermute()
cypermutesetup() function, [M-5] cypermute()
cyplot command, [LASSO] cyplot
cw command, [D] frame change
_CX and _CT variables, [SP] spset
cyan, magenta, yellow, and key or black (CMYK)
cyclical component, [TS] tsfilter, [TS] tsfilter bk,
[TS] tsfilter bw, [TS] tsfilter cf, [TS] tsfilter hp,
[TS] ucm, [TS] Glossary

d
DA, see data augmentation
daily() function, [FN] Date and time functions
dashed lines, [G-4] linepatternstyle
data
augmentation, [MI] mi impute, [MI] mi impute
mvn, [MI] Glossary
entry, see import data, see input data interactively,
see read data from disk
Data, continued

transfer, see export data, see import data
types, [D] Data types, [U] 12 Data

data,
appending, see append data
area, see area data
autocorrelated, see autocorrelation
case–cohort, see case–cohort data
case–control, see case–control data
categorical, see categorical data, agreement, measures for, see categorical data
certifying, see certify data
characteristics of, see characteristics
checksums of, see checksums of data
choice model, see choice model data
combining, see combine data
contents of, see contents of data
count-time, see count-time data
cumulative incidence data, see cumulative incidence data
current, see current data
discrete survival, see discrete survival data
displaying, see display data
documenting, see document data
editing, see edit data
entering, see import data, see input data interactively
exporting, see export data
extended missing values, see missing values
flong MI style, see flong MI data style
flongsep MI style, see flongsep MI data style
frames, see frames
generating, see generate data
importing, see import data
inputting, see import data, see input data interactively
labeling, see label data
large, dealing with, see memory
listing, see list data
loading, see import data, see input data interactively, see use data
long format, see long data format
matched case–control, see matched case–control data
missing values, see missing values
mlong MI style, see mlong MI data style
multiple-failure st, see multiple-failure st data
multiple-record st, see multiple-record st data
nested case–control, see nested case–control data
observational, see observational data
preserving, see preserve data
range of, see range of data
ranking, see rank data

Data Editor, [D] edit, [U] 12.9 Data Editor and Variables Manager

data frame

manipulation, [M-5] st_frame*() data label macro function, [P] macro
data, label subcommand, [D] label
data-have-changed flag, [M-5] st_update() database, importing from, [D] odbc
data-generating mechanism, [LASSO] Glossary
process, [LASSO] Glossary
dataset,
adding notes to, [D] notes
comparing, [D] cf, [D] checksum
creating, [D] corr2data, [D] drawnorm
equivalent example, [U] 1.2.2 Example datasets
loading, see import data, see input data interactively, see use data
multiple, [D] frames
rectangularize, [D] fillin
saving, see export data, see save data
dataset labels, [D] label, [D] label language, [D] notes
determining, [D] codebook, [D] describe
managing, [D] varmanage
datasignature

clear command, [D] datasignature
command, [D] datasignature, [SEM] Example 25,
[SEM] ssd
confirm command, [D] datasignature
report command, [D] datasignature
set command, [D] datasignature
.datasignature command, [P] _datasignature
date
  formats, [U] 12.5.3 Date and time formats,
    [U] 25.3 Displaying dates and times
  functions, [U] 25.5 Extracting components of dates
    and times
    in Excel format, [D] Datetime
    in OpenOffice format, [D] Datetime
    in R format, [D] Datetime
    in SAS format, [D] Datetime
    in SPSS format, [D] Datetime
  variables, [U] 25 Working with dates and times
    with business calendars, see business calendars

date and time, [D] Datetime, [D] Datetime business
  calendars, [D] Datetime business calendars
    creation, [D] Datetime display formats,
    [D] Datetime translation, [M-5] c(),
    [M-5] date(), [P] return
  inputting, [U] 25.2 Inputting dates and times
    stamp, [D] describe
date() function, [D] Datetime, [D] Datetime
translation, [FN] Date and time functions,
  [M-5] date()
datelist, [U] 11.1.9 datelist
  Davison–Fletcher–Powell algorithm,
day() function, [D] Datetime, [FN] Date and time
  functions, [M-5] date(), [U] 25.5 Extracting
    components of dates and times
  db command, [R] db
dbase,
    export subcommand, [D] import dbase
    import subcommand, [D] import dbase
dBase, importing from, [D] import dbase
  .dbf filename suffix, [D] import dbase
  .dbf files, [SP] Intro 4, [SP] sbalance,
    [SP] spshape2dta, also see shapefiles
  dcc, mgarch subcommand, [TS] mgarch dcc
  .dct file, [D] import, [D] infile (fixed format),
    [D] infix (fixed format), [D] outfile,
    [U] 11.6 Filenaming conventions
DF, see denominator degrees of freedom
decimal symbol, setting, [D] format
  .Declare built-in class modifier, [P] class
declare, class, [P] class
decode command, [D] encode
decovolve() function, [M-5] fft()
decrement operator, [M-2] op_increment
default settings of system parameters, [P] set
  locale_functions, [P] set locale ui, [R] query,
  [R] set_defaults
defective matrix, [M-6] Glossary
DEFF, see design effects
define,
  char subcommand, [P] char
  constraint subcommand, [R] constraint
  label subcommand, [D] label
  matrix subcommand, [P] matrix define
  program subcommand, [P] program, [P] program
    properties
  scalar subcommand, [P] scalar
  transmap subcommand, [R] translate
DEFT, see design effects
degree-of-freedom adjustment, [SEM] Glossary
degrees of freedom, [MI] mi estimate, [MI] mi predict
  for coefficients, complete, see complete degrees
  of freedom for coefficients, also see estimation,
  degrees of freedom for coefficients
degree-to-radian conversion, [FN] Trigonometric
  functions
delete, see drop
  casewise, see casewise deletion
  listwise, see listwise deletion
delete, cluster subcommand, [MV] cluster
  programming utilities
  #delimit command, [M-2] Semicolons, [P] #delimit
delimited,
  export subcommand, [D] import delimited
  import subcommand, [D] import delimited
delimiter
  for comments, [P] comments
  for lines, [P] #delimit
delta, [PSS-5] Glossary, also see effect size
  beta influence statistic, [R] clogit postestimation,
    [R] logistic postestimation, [R] logit
    postestimation
  chi-squared influence statistic, [R] clogit
    postestimation, [R] logistic postestimation,
    [R] logit postestimation
  deviance influence statistic, [R] clogit
    postestimation, [R] logistic postestimation,
    [R] logit postestimation
  method, [R] margins, [R] ncom, [R] predictnl,
    [R] testnl, [SEM] estat residuals, [SEM] estat
    teffects, [SVY] Variance estimation,
    [SVY] Glossary
dendrogram, see graph, dendrogram
dendrogram, cluster subcommand, [MV] cluster
  dendrogram
denominator degrees of freedom
  ANOVA, [ME] mixed, [ME] Glossary
  repeated, [ME] mixed, [ME] Glossary
  residual, [ME] mixed, [ME] Glossary
  Satterthwaite, [ME] mixed, [ME] Glossary
density
  estimation, kernel, [R] kdensity
  functions, [M-5] normal()
  smoothing, [R] ipoly
density, tebalance subcommand, [TE] tebalance
density
density-distribution sunflower plot, [R] sunflower
dereferencing, [M-2] ftof, [M-2] pointers,
[M-6] Glossary
_deriv() function, [M-5] deriv()
deriv() function, [M-5] deriv()
derivative of incomplete gamma function,
derivatives, [M-5] deriv()
numeric, [R] dydx, [R] testnl
derived plot types, [G-3] advanced_options
deriv_init() functions, [M-5] deriv()
deriv_init_*() functions, [M-5] deriv()
deriv_query() function, [M-5] deriv()
deriv_result_*() functions, [M-5] deriv()
DerSimonian–Laird method, [META] meta esize,
[META] Glossary
describe
graph contents, [G-2] graph describe
mi data, [MI] mi describe
panel data, [XT] xtdescribe
survey data, [SVY] svydescribe
survival-time data, [ST] stdescribe
describe,
ado subcommand, [R] net
bcal subcommand, [D] bcal
classutil subcommand, [P] classutil
estimates subcommand, [R] estimates describe
forecast subcommand, [TS] forecast describe
graph subcommand, [G-2] graph describe
irf subcommand, [TS] irf describe
mata subcommand, [M-3] mata describe
mi subcommand, [MI] mi describe
net subcommand, [R] net
odbc subcommand, [D] odbc
putdocx subcommand, [RPT] putdocx begin,
[RPT] putdocx table
putexcel subcommand, [RPT] putexcel,
[RPT] putexcel advanced
putpdf subcommand, [RPT] putpdf begin
python subcommand, [P] python
ssc subcommand, [R] ssc
ssd subcommand, [SEM] ssd
describe command, [D] describe,
[U] 12.6 Dataset, variable, and value labels
descriptive statistics,
CIs for means, proportions, and variances, [R] ci
correlations, [R] correlate, [R] icc, [R] pcorr,
[R] spearman, [R] tetrachoric
creating dataset containing, [D] collapse
creating variables containing, [D] egen
displaying, [CM] Intro 3, [CM] cmsummarize,
[D] codebook, [D] pctile, [R] grmeanby, [R] Iv,
[R] summarize, [XT] xtsum, [XT] xttab
[R] spikeplot, [R] sunflower
descriptive statistics, continued
epidemiological tables, [R] Epitab
estimation, [R] mean, [R] proportion, [R] ratio,
[R] total
estimation sample, [R] estat summarize,
[SEM] estat summarize
graphics, [G-2] graph bar, [G-2] graph box,
[G-2] graph dot, [G-2] graph matrix,
[G-2] graph pie, [G-2] graph twoway,
[R] serrbar, [R] stem, also see descriptive statistics, distributional plots
means, [CM] cmsummarize, [R] ameans,
[R] summarize, [R] tabstat
percentiles, [CM] cmsummarize, [D] pctile,
[R] centile, [R] summarize
pharmacokinetic data,
make dataset of, [R] pkcollapse
summarize, [R] pksumm
skewness and kurtosis, [R] summary
percentiles, [CM] cmsummarize, [R] ameans,
[R] summarize, [R] tabstat
subcommand, [R] table, [R] tabstat, [R] tabulate
one-way, [R] tabulate twoway, [R] tabulate
summarize(), [SVY] svy: tabulate one-way,
[SVY] svy: tabulate twoway
design, fsvset subcommand, [R] fsvset
design effects, [R] loneway, [SVY] estat,
[SVY] svy: tabulate one-way,
design matrix, [M-5] designmatrix(), [M-5] I()
designmatrix() function, [M-5] designmatrix()
destroy command, [D] destroy
destroy() function, [M-2] class
destructor, [M-2] class, [P] class
[P] matrix define
detail style, see style
determinant of matrix, see det() function
deterministic trend, [TS] tsfilter, [TS] ucm,
[TS] Glossary
dettriangular() function, [M-5] det()
deviance, [LASSO] Glossary
null, [LASSO] Glossary
ratio, [LASSO] Glossary
deviance information criterion, [BAYES] Bayesian commands, [BAYES] bayesstats ic,
[BAYES] Glossary
deviance residual, [ME] meclloglog postestimation,
[ME] meglm postestimation, [ME] melogit
postestimation, [ME] menbreg postestimation,
[ME] mepoisson postestimation, [ME] meprobit
postestimation, [R] binreg postestimation,
[ME] glm postestimation, [ME] logistic
postestimation, [R] logit postestimation,
[R] mfp postestimation, [R] probit
postestimation, [ST] stcox postestimation,
[ST] streg postestimation
deviation cross product, [M-5] crossdev(),
[M-5] quadcross()
dexponential, tsmooth subcommand,  
  [TS] tsmooth dexponential  
df, estat subcommand, [ME] estat df  
dfactor command, [TS] dfactor, [TS] dfactor  
postestimation  
DFBETA, [R] regress postestimation, [ST] stcox  
postestimation, [ST] stcox reg, postestimation, [ST] stcox  
postestimation  
dbeta command, [R] regress postestimation  
dfis command, [TS] dfis  
postestimation  
DFITS, [R] regress postestimation  
DFP algorithm, [R] mle  
regress postestimation  
DFITS, [R] dfgls  
equation,  
postestimation  
development,  
postestimation  
Di, see development  
postestimation  
diagnosis codes, [D] icd  
10 code, [D] icd10cm, [D] icd9, [D] icd10,  
[D] icd10cm  
diagnostic plots, [BAYES] bayesgraph, [R] Diagnostic  
plots, [R] logistic postestimation, [R] regress  
postestimation diagnostic plots, [ST] stcox  
PH-assumption tests, [TE] tebalance box,  
[TE] tebalance density, [TS] estat aroots,  
[TS] varstable, [TS] vecstable  
diagnostics, regression, see regression diagnostics  
vech model, [TS] mgarch, [TS] mgarch dvech  
diagonal() function, [M-5] diagonal()  
dialog  
box, [P] Dialog programming, [P] window  
programming, [P] window fopen, [P] window manage,  
[P] window menu, [P] window push,  
[P] window stopbox, [R] db  
programming, [P] Dialog programming,  
[P] window programming, [P] window fopen,  
[P] window manage, [P] window menu,  
[P] window push, [P] window stopbox  
DIC, see deviance information criterion  
Dies coefficient similarity measure,  
[MV] measure_option  
dichotomous item, [IRT] Glossary  
dichotomous outcome model, see outcomes, binary  
Dickey–Fuller test, [TS] dfis, [TS] dfis  
dictionaries, [D] export, [D] import, [D] ifile (fixed  
format), [D] infixed (fixed format), [D] outfile,  
DIF, see differential item functioning  
diff(), egen function, [D] egen  
difference of estimated coefficients, see linear  
combinations of parameters  
difference operator, [TS] Glossary, [U] 11.4.4 Time-
series varlists  
differences of two means test, [SVY] svy  
postestimation  
differential item functioning, [IRT] DIF, [IRT] Glossary  
logistic regression, [IRT] diflogistic  
Mantel–Haenszel, [IRT] difmh  
differentiation, [M-5] deriv()  
difficulty, [IRT] Glossary  
diflogistic command, [IRT] DIF, [IRT] diflogistic  
difmh command, [IRT] DIF, [IRT] difmh  
digamma() function, [FN] Mathematical functions,  
[M-5] factorial()  
digitally signing data, see datasignature command 10  
digits, controlling the number displayed, [D] format,  
[M-5] deriv()  
dilation, [MV] procustes, [MV] Glossary  
dimension, [MV] Glossary  
diminishing adaptation, [BAYES] bayesmh,  
[BAYES] Glossary  
dir,  
ado subcommand, [R] net  
bcal subcommand, [D] bcal  
classutil subcommand, [P] classutil  
cluster subcommand, [MV] cluster utility  
constraint subcommand, [R] constraint  
_estimates subcommand, [P] _estimates  
estimates subcommand, [R] estimates store  
frames subcommand, [D] frames dir  
graph subcommand, [G-2] graph dir  
label subcommand, [D] label  
macro subcommand, [P] macro  
matrix subcommand, [P] matrix utility  
postutil subcommand, [P] postfile  
program subcommand, [P] program  
__return subcommand, [P] __return  
scalar subcommand, [P] scalar  
serset subcommand, [P] serset  
spmatrix subcommand, [SP] spmatrix drop  
sysuse subcommand, [D] sysuse  
v1 subcommand, [D] v1 list  
dir command, [D] dir  
dir() function, [M-5] dir()  
dir macro function, [P] macro
direct
effects, see effects, direct
impacts, [SP] spvregress postestimation,
[SP] sptregress postestimation, [SP] spxregress
postestimation
standardization, [R] dstdize, [R] mean,
[R] proportion, [R] ratio, [SVY] Direct
standardization, [SVY] Glossary
direction of an effect, [PSS-2] power
directional test, see one-sided test (power)
[M-5] direxists(), [P] creturn,
[U] 11.6 Filenaming conventions,
[U] 18.3.11 Constructing Windows filenames
by using macros
changing, [D] cd
creating, [D] mkdir
listing, [D] dir
location of ado-files, [U] 17.5 Where does Stata look for ado-files?
removing, [D] rmdir
directory, class, [P] classutil
direxists() function, [M-5] direxists()
direxternal() function, [M-5] direxternal()
discard
command, [P] discard, [U] 18.11.3 Debugging ado-files
discard, relationship to graph drop, [G-2] graph drop
discordant
pairs, [PSS-2] power, [PSS-2] power
pairedproportions, [PSS-5] Glossary
proportion, [PSS-2] power, [PSS-2] power
pairedproportions, [PSS-5] Glossary
discrete choice, [CM] Glossary
discrete parameters, [BAYES] bayestest interval,
[BAYES] Glossary
discrete survival data, [ST] Discrete
discrete-response regression, [SVY] svy estimation
discrim
knn command, [MV] discrim, [MV] discrim
estat, [MV] discrim knn, [MV] discrim knn
postestimation
lda command, [MV] discrim, [MV] discrim
estat, [MV] discrim lda, [MV] discrim lda
postestimation
logistic command, [MV] discrim, [MV] discrim
estat, [MV] discrim logistic, [MV] discrim
logistic postestimation
qda command, [MV] discrim, [MV] discrim
estat, [MV] discrim qda, [MV] discrim qda
postestimation
discriminant analysis, [MV] candisc, [MV] discrim,
[MV] discrim knn, [MV] discrim lda,
[MV] discrim logistic, [MV] discrim qda,
[MV] Glossary
loading plot, [MV] scoreplot
score plot, [MV] scoreplot
discriminant function, [MV] discrim, [MV] discrim
lda, [MV] discrim lda postestimation,
[MV] Glossary
discriminating variables, [MV] candisc, [MV] discrim
knn, [MV] discrim lda, [MV] discrim lda
postestimation, [MV] discrim logistic,
[MV] discrim qda, [MV] Glossary
discrimination, [IRT] Glossary
disparity, [MV] mds, [MV] mdslong, [MV] mdsmat,
[MV] Glossary
dispersion, measures of, see measures of dispersion
display, also see printing, logs (output)
as error, [M-5] displays(), [M-5] erprintf() as text, as result, etc., [M-5] displays()
cents, [D] describe
data, [D] edit, [D] list
files, [D] type
formats, [D] describe, [D] format, [P] macro,
[U] 12.5 Formats: Controlling how data are displayed, [U] 25.3 Displaying dates and times
graph, [G-2] graph display
long strings, see string variables, long
macros, [P] macro
matrix, [P] matrix utility
use
output, [P] display, [P] quietly, [P] smcl,
[P] tabdisp
previously typed lines, [R] #review
scalar expressions, [P] display, [P] scalar
settings, [R] set showbaselevels
stored results, [R] Stored results
width and length, [R] log
display
command, [P] display, [P] macro, [U] 19.1.2 A list of the immediate commands
as a calculator, [R] display
macro function, [P] display
display,
ereturn subcommand, [P] ereturn
graph subcommand, [G-2] graph display
ml subcommand, [R] ml
display() function, [M-5] display()
displayas() function, [M-5] displayas()
displayflush() function, [M-5] displayflush()
dissimilarity, [MV] Glossary
matrix, [MV] matrix dissimilarity, [MV] Glossary,
[P] matrix dissimilarity
measures,
[MV] cluster, [MV] cluster programming
utilities, [MV] matrix dissimilarity, [MV] mds,
[MV] measure_option, [MV] Glossary
[P] matrix dissimilarity
absolute value, [MV] measure_option
Bray and Curtis, [MV] clustermat
Canberra, [MV] measure_option
dissimilarity measures, continued

- Euclidean, [MV] measure_option
- Gower, [MV] measure_option
- maximum value, [MV] measure_option
- Minkowski, [MV] measure_option

dissimilarity, matrix subcommand, [MV] matrix
dissimilarity, [P] matrix dissimilarity
distance, see dissimilarity measures

distance, [SP] spdistance
distance matrix, [MV] matrix dissimilarity

distributional diagnostic plots, [R] Diagnostic plots
distributions, Statistical functions
distribution functions, [FN] Statistical functions,
distances, estat subcommand, [MV] ca
postestimation
distribution functions, [FN] Statistical functions,
distributioanl
diagnostic plots, [R] Diagnostic plots,
also see histograms, also see distributions, plots
distributions,

- examining, [D] pctile, [R] ameans, [R] centile,
- [R] kdensity, [R] mean, [R] pksum,
- [R] summarize, [R] total

- income, [R] Inequality

- plots, [R] cumul, [R] cusum, [R] Diagnostic plots,
- [R] dotplot, [R] histogram, [R] kdensity,
- [R] ladder, [R] lq, [R] spikeplot, [R] stem,
- [R] sunflower

- standard population, [R] dstdize

- testing equality of, [R] ksmirnov, [R] kwallis,
- [R] ranksum, [R] signrank

- testing for normality, [MV] mvtest normality,

- [R] sktest, [R] swilk

transformations

to achieve normality, [R] boxcox, [R] ladder

to achieve zero skewness, [R] Inskew0

disturbance operator, see arithmetic operators
divisive hierarchical clustering methods, [MV] cluster,

- [MV] Glossary

DLL, [P] plugin

dmatrix() function, [M-5] Dmatrix()

DML, see double machine learning
do command, [R] do, [U] 16 Do-files

- .do file, [U] 11.6 Filenaming conventions
dockable, subcommand, [R] set
document data, [D] codebook, [D] labelbook, [D] notes
document, dynamic, see dynamic document
documentation, [U] 1 Read this—it will help,

- [U] 3 Resources for learning and using Stata
- keyword search on, [R] search, [U] 4 Stata’s help
and search facilities

- _docx*() functions, [M-5] _docx*()
doctx2pdf command, [RPT] doctx2pdf
docx hardbreak, set subcommand, [R] set,

- [RPT] set docx
docx paramode, set subcommand, [R] set, [RPT] set docx
docx postestimation command, [R] doedit
dofb() function, [D] Datetime business calendars,

- [FN] Date and time functions, [M-5] date()
dofc() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
dofc() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
doh() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()

- [U] 16 Do-files, [U] 18.2 Relationship between a
program and a do-file

doing comments to, [P] comments
doing, [R] doedit

- long lines, [P] #delimit, [U] 18.11.2 Comments and
long lines in ado-files
dofm() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
dofq() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
dofw() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
dofy() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
domain sampling, [MV] alpha

- Doornik–Hansen normality test, [MV] mvtest

- normality
dose–response models, [BAYES] bayes: binreg,

- [BAYES] bayes: glm, [BAYES] bayes: logistic,
- [FMM] fmm: glm, [R] binreg, [R] glm,
- [R] logistic
trend
dot,

- graph subcommand, [G-2] graph dot
dot twoway subcommand, [G-2] graph twoway
dot

dot plot, [G-2] graph dot, [G-2] graph twoway dot,

- [G-3] area_options, [G-3] line_options,
- [R] dotplot
dotplot command, [R] dotplot
dots, set subcommand, [R] set
dotted lines, [G-4] linepatternstyle
double, [D] Data types, [U] 12.2.2 Numeric storage
types

double machine learning, [LASSO] Lasso inference
intro, [LASSO] xpoivregress, [LASSO] xpologit,

- [LASSO] xpopoisson, [LASSO] xporegress,
- [LASSO] Glossary
double quotes, [P] macro, [U] 18.3.5 Double quotes
double selection, [LASSO] Lasso inference intro,

- [LASSO] dslogit, [LASSO] dslogit, [LASSO] xpopoisson,
- [LASSO] dslogit, [LASSO] Inference
examples, [LASSO] Inference requirements,
- [LASSO] Glossary
doublebuffer, set subcommand, [R] set
double-exponential smoothing, [TS] tssmooth
d exponential
double-precision floating point number, [U] 12.2.2 Numeric storage types

doubly robust estimator, [TE] teffects intro

{


dow() function, [D] Datetime, [FN] Date and time functions, [M-5] date( ), [U] 25.5 Extracting components of dates and times

doy() function, [D] Datetime, [FN] Date and time functions, [M-5] date( )

dp. set subcommand, [D] format, [R] set

drawnorm command, [D] drawnorm


drop

class instances, [P] classutil

cluster analyses, [MV] cluster utility

constraints, [R] constraint

files, [D] erase, [M-5] unlink( )

forecast variable, [TS] forecast drop

graphs, [G-2] graph drop

macro from memory, [P] macro

matrix, [M-3] mata drop, [P] matrix utility

note, [D] notes

observations, [D] drop, [D] duplicates,

[M-5] st_dropvar( ), also see duplicate observations, dropping

programs, [P] discard

stored estimation results, [R] estimates store

value label, [D] label

variables, [D] drop, [M-5] st_dropvar( )

weighting matrices, [SP] spmatrix drop


drop

duplicates subcommand, [D] duplicates

classutil subcommand, [P] classutil

cluster notes subcommand, [MV] cluster notes

cluster subcommand, [MV] cluster utility

constraint subcommand, [R] constraint

_estimates subcommand, [P] _estimates

estimates subcommand, [R] estimates store

forecast subcommand, [TS] forecast drop

graph subcommand, [G-2] graph drop

irf subcommand, [TS] irf drop

label subcommand, [D] label

macro subcommand, [P] macro

mata subcommand, [M-3] mata drop

matrix subcommand, [P] matrix utility

notes subcommand, [D] notes

program subcommand, [P] program

python subcommand, [P] python

_return subcommand, [P] _return

scalar subcommand, [P] scalar

serset subcommand, [P] serset

spmatrix subcommand, [SP] spmatrix drop

v1 subcommand, [D] v1 drop


drop command, [D] drop

drop, frame subcommand, [D] frame drop

dropline, graph twoway subcommand, [G-2] graph twoway dropline

dropout, [PSS-5] Glossary

dropped observations, [SP] Intro 2
ds, [LASSO] Glossary

ds command, [D] ds

DSGE, see dynamic stochastic general equilibrium
dsge command, [DSGE] Intro 1, [DSGE] Intro 2,

[DSGE] Intro 3a, [DSGE] Intro 3b,


dsgenl command, [DSGE] Intro 1, [DSGE] Intro 3d,

[DSGE] Intro 3e, [DSGE] Intro 3f, [DSGE] dsgenl

dsign() function, [M-5] dsign( ), [M-5] sign( )
dslogit command, [LASSO] dslogit,

[DSGE] Inference examples, [LASSO] lasso inference postestimation

dsipoisson command, [LASSO] dsipoisson,

[DSGE] Inference examples, [LASSO] lasso inference postestimation

dspoisson command, [LASSO] dspoisson,

[DSGE] Inference examples, [LASSO] lasso inference postestimation

dsregress command, [LASSO] dsregress,

[DSGE] Inference examples, [LASSO] lasso inference postestimation

dstsize command, [R] dstsize

.dta file, [P] File formats .dta, [U] 11.6 Filenaming conventions

.dtasig file, [U] 11.6 Filenaming conventions
dual scaling, [MV] ca

Duda and Hart index stopping rules, [MV] cluster stop
dummy variables, see indicator variables, see indicators
Duncan’s multiple-comparison adjustment, see multiple comparisons, Duncan’s method

dunnettprob() function, [FN] Statistical functions,

[M-5] normal( )

Dunnett’s multiple comparison adjustment, see multiple comparisons, Dunnett’s method

Dunnett’s multiple range distribution,

cumulative, [FN] Statistical functions,

[M-5] normal( )

inverse cumulative, [FN] Statistical functions,

[M-5] normal( )

_dup(#), display directive, [P] display
duplicate observations, dropping, [D] duplicates

identifying, [D] duplicates

duplicates

drop command, [D] duplicates

examples command, [D] duplicates

list command, [D] duplicates

report command, [D] duplicates

tag command, [D] duplicates

duplicating

clustered observations, [D] expandcl

observations, [D] expand
duplication matrix, [M-5] Dmatrix()
duration analysis, see survival analysis
Durbin–Watson statistic, [R] regress postestimation time series, [TS] prais

durbinalt, estat subcommand, [R] regress postestimation time series

Durbin’s alternative test, [R] regress postestimation time series
dyngen command, [RPT] dyngen
dyndoc command, [D] dyndoc
dynmoc built-in class function, [P] dynamicmv

irf dynamic-multiplier function, [TS] irf
dynx command, [R] dynx
dynamic
  conditional-correlation model, [TS] mgarch,
  [TS] mgarch dec
document, [RPT] Dynamic documents intro,
  [RPT] Dynamic tags, [RPT] dyndoc,
  [RPT] dyntext, [RPT] markdown,
factor model, [TS] dfactor, [TS] dfactor
  postestimation, also see state-space model
forecast, [DSGE] Glossary, [TS] arch, [TS] arfima,
  [TS] fcast compute, [TS] fcast graph,
  [TS] forecast, [TS] forecast adjust, [TS] forecast clear,
  [TS] forecast coeffvector, [TS] forecast create,
  [TS] forecast describe, [TS] forecast drop,
  [TS] forecast estimates, [TS] forecast exogenous,
  [TS] forecast identity, [TS] forecast list,
  [TS] forecast query, [TS] forecast solve,
model, [XT] Glossary
panel-data regression, [U] 27.15.6 Dynamic
  and autoregressive panel-data models,
  [XT] xtabond, [XT] xtdpd, [XT] xtdpdx
regression model, [TS] arfima, [TS] arima,
  [TS] var
stochastic general equilibrium, [DSGE] Intro 1,
  [DSGE] Intro 3a, [DSGE] Intro 3b,
  [DSGE] Intro 3c, [DSGE] Intro 3d,
  [DSGE] Intro 3e, [DSGE] Intro 3f,
  [DSGE] dsge, [DSGE] dsgenl, [DSGE] Glossary,
  [U] 27.28 Dynamic stochastic general
  equilibrium (DSGE) models
structural simultaneous equations, [TS] var svar
tags, [RPT] Dynamic documents intro,
  [RPT] Dynamic tags, [RPT] dyndoc,
dynamic document commands
text file, [RPT] Dynamic tags, [RPT] dyntext,
  [RPT] Glossary
text files, [RPT] Dynamic documents intro
dynamic-multiplier function, [TS] irf,
  [TS] irf cgraph,
  [TS] irf create, [TS] irf ctable, [TS] irf ograph,
  .dynamicmv built-in class function, [P] class
dynx command, [RPT] dynx
dynxen command, [D] dynxen
dynxtext command, [RPT] dyntext

E

```
E()
function, [FN] Programming functions, [M-5] E()
stored results, [P] ereturn, [P] _estimates,
  [P] return, [R] Stored results,
  [U] 18.8 Accessing results calculated by other
  programs, [U] 18.9 Accessing results calculated
  by estimation commands, [U] 18.10.2 Storing
  results in e()
E(functions) macro function, [P] macro
E(macro) macro function, [P] macro
E(matrices) macro function, [P] macro
E(sample) function, [FN] Programming functions,
  [P] ereturn, [P] return
E(sample), resetting, [R] estimates save
E(scalars) macro function, [P] macro
```
EB, see empirical Bayes
EBCDIC files, [D] filefilter, [D] infile (fixed format),
  [U] 22.2.9 If you have EBCDIC data
c-class command, [P] program, [P] return, [R] Stored
  results, [U] 18.8 Accessing results calculated by
  other programs
economist
edit
  ado-files and do-files, [R] doedit
  command, [U] 10 Keyboard use
data, [D] edit, [D] generate, [D] merge, [D] recode
  files while in Stata, [R] doedit
graphs, [G-1] Graph Editor, [G-2] graph play
  output, [U] 15 Saving and printing output—log
  files
edit command, [D] edit
  _editmissing() function, [M-5] editmissing()
editmissing() function, [M-5] editmissing()
Editor Support Program, [U] 3.7.3 For editors
  _edittoint() function, [M-5] edittoint()
edittoint() function, [M-5] edittoint()
  _edittointtol() function, [M-5] edittoint()
edittointtol() function, [M-5] edittoint()
  _edittozero() function, [M-5] edittozero()
edittozero() function, [M-5] edittozero()
  _edittozerotol() function, [M-5] edittozero()
edittozerotol() function, [M-5] edittozero()
  _editvalue() function, [M-5] editvalue()
editvalue() function, [M-5] editvalue()
EE estimator, see estimating-equation estimator
  effect size, [META] Intro, [META] meta,
  [META] meta data, [META] meta esize,
  [META] meta set, [META] meta update,
  [META] meta summarize, [META] meta
  labbeplot, [META] meta regress,
  [META] estat bubbleplot, [META] Glossary,
  [PSS-5] Glossary, [R] anova postestimation,
  [R] esize, [R] regress postestimation,
  [ST] Glossary
effect size, continued
detection of, see minimum detectable effect size
method, [PSS-2] power onemean,
[PSS-2] power twomeans, [PSS-2] power
pairedmeans, [PSS-2] power oneproportion,
[PSS-2] power twoproporions, [PSS-2] power
onevariance, [PSS-2] power twovariances, [PSS-2] power
onecorrelation, [PSS-2] power twocorrelations,
[PSS-2] power oneway, [PSS-2] power twoway,
[PSS-2] power repeated, [PSS-2] power
oneslope, [PSS-2] power rsquared,
[PSS-2] power pcmr, [PSS-2] power cmh,
[PSS-2] power mec, [PSS-2] power coax,
[PSS-2] power exponential, [PSS-2] power
logrank, [PSS-4] Unbalanced designs,
[PSS-5] Glossary
minimum detectable, see minimum detectable effect size
effective sample size, [BAYES] Bayesian commands,
[BAYES] bayesmh, [BAYES] bayesstats ess,
[BAYES] Glossary
effects, estat subcommand, [SVY] estat
effects,
direct, [SEM] estat tteffects, [SEM] Example 7,
[SEM] Example 42g, [SEM] Methods and
formulas for sem, [SEM] Glossary
indirect, [SEM] estat tteffects, [SEM] Example 7,
[SEM] Example 42g, [SEM] Methods and
formulas for sem, [SEM] Glossary
total, [SEM] estat tteffects, [SEM] Example 7,
[SEM] Example 42g, [SEM] Methods and
formulas for sem, [SEM] Glossary
treatment, see treatment effects
efficiency of Markov chain Monte Carlo,
[BAYES] Intro, [BAYES] Bayesian commands,
[BAYES] bayesmh, [BAYES] bayesgraph, 
eform, estat subcommand, [FMM] estat eform,
[SEM] Intro 7, [SEM] estat eform,
[SEM] Example 33g, [SEM] Example 34g,
[SEM] Example 47g, [SEM] Example 48g
eform_option, [R] eform_option
EGARCH, see exponential generalized autoregressive
contingional heteroskedastictcity
gen command, [D] egen, [MI] mi passive, [MI] mi
eq
Egger test, [META] meta bias, [META] Glossary
Egger, Davey, Smith, and Phillips test, [META] meta
bias
EGLS, see estimated generalized least squares
_eigen() function, [M-5] eigensystem()
_eigensystem() function, [M-5] eigensystem()
eigensystem() function, [M-5] eigensystem()
_eigensystemselect*() functions,
[M-5] eigensystemselect()
[MV] factor, [MV] factor postestimation,
[MV] pca, [MV] rotate, [MV] rotatemat,
eigenvalues, [P] matrix svd, [P] matrix
symeigen
stability condition, [TS] estat aroots, [TS] varstable,
[TS] veetable
stability index, [SEM] estat stable
_eigenvalues() function, [M-5] eigensystem()
eigenvalues() function, [M-5] eigensystem()
eigenvalues, matrix subcommand, [P] matrix
eigenvalues
[MV] factor, [MV] factor postestimation,
[MV] pca, [MV] rotate, [MV] rotatemat,
[MV] scoreplot, [MV] Glossary, [P] matrix svd,
[P] matrix symeigen
EIM, see expected information matrix
eintreg command, [ERM] Intro 1, [ERM] Intro 2,
[ERM] Intro 3, [ERM] Intro 7,
[ERM] eintreg, [ERM] eintreg postestimation,
[ERM] eintreg predict, [ERM] Example 1b,
[ERM] Example 1c, [ERM] predict advanced,
[ERM] predict treatment, [ERM] Triangularize
eivreg command, [R] eivreg, [R] eivreg
postestimation
el() function, [FN] Matrix functions, [P] matrix
define
elastic net, [LASSO] elasticnet, [LASSO] Glossary
elasticnet command, [LASSO] elasticnet,
[LASSO] lasso postestimation
elimination matrix, [M-5] Lmatrix() else command, [P] if
eftype() function, [M-5] eftype()
EM, see expectation-maximization algorithm
EMF, see Windows Enhanced Metafile
empirical Bayes, [IRT] irt 1pl postestimation, [IRT] irt
2pl postestimation, [IRT] irt 3pl postestimation,
[IRT] irt grm postestimation, [IRT] irt nrm
postestimation, [IRT] irt pcm postestimation,
[IRT] irt rsm postestimation, [IRT] irt hybrid
postestimation, [IRT] Glossary, [ME] mecllog
postestimation, [ME] meglm postestimation,
[ME] meintreg postestimation, [ME] melogit
postestimation, [ME] membreg postestimation,
[ME] meologit postestimation, [ME] meoprobit
postestimation, [ME] mepoisson postestimation,
[ME] meprob postestimation, [ME] mestreg
postestimation, [ME] metobit postestimation,
[ME] Glossary
means, see posterior mean
modes, see posterior mode
predictions, [SEM] Intro 7, [SEM] Methods and
formulas for gsem, [SEM] predict after gsem
erm, see empirical cumulative distribution function, [R] cumul
emptycells, set subcommand, [R] set, [R] set emptycells
Encapsulated PostScript, [G-2] graph export,
encode command, [D] encode, [U] 24.2 Categorical string variables
encodings, [D] unicode, [D] unicode encoding,
end command, [M-3] end
end-of-line characters, [D] changeeol
ending a Stata session, [P] exit, [R] exit
endless loop, see loop, endless
endogeneity test, [R] hausman, [R] ivprobit,
[R] ivregress postestimation, [R] ivtobit
endogenous covariates, [ERM] eintreg, [ERM] eoprobit,
[LASSO] Lasso inference intro,
[LASSO] Inference examples,
[LASSO] poivregress, [LASSO] xpoivregress,
[R] gmm, [R] ivpoisson, [R] ivprobit,
[R] ivregress, [R] Ivtobit, [R] reg3, [XT] xtdpd,
with endogenous treatment, [ERM] Example 3b
with sample selection, [ERM] Example 1c,
[ERM] Example 8b
instrument variables, [ERM] Intro 3
sample selection, [ERM] Intro 4, [ERM] eintreg,
[ERM] eoprobit, [ERM] eprobit,
[ERM] eregress, [ERM] Glossary,
[R] heckman, [R] heckprobit, [R] heckprob,
[SEM] Example 45g, [XT] xtheckman
with endogenous covariate, [ERM] Example 1c,
[ERM] Example 8b
with endogenous treatment, [ERM] Example 6b
treatment, [ERM] eintreg, [ERM] eoprobit,
[ERM] eprobit, [ERM] eregress,
[SEM] Example 46g, [TE] eteffects,
[TE] etpoisson, [TE] etregress
with endogenous covariates, [ERM] Example 3b
with sample selection, [ERM] Example 6b
treatment assignment, [ERM] Glossary
variable, [DSGE] Glossary, [ERM] Glossary,
[SEM] Intro 4, [SEM] Glossary, [SVY] svy estimation,
endogenous, estat subcommand, [R] ivregress postestimation
ends(), egen function, [D] egen
Engle’s LM test, [R] regres postestimation time series
Enhanced Metafile, [G-2] graph export
ensure mi data are consistent, [MI] mi update
enter data, see import data, see input data interactively,
see read data from disk
environment macro function, [P] macro
environment variables (Unix), [P] macro
eoprobit command, [ERM] Intro 1, [ERM] Intro 2,
[ERM] Intro 3, [ERM] Intro 4, [ERM] Intro 7,
[ERM] eoprobit, [ERM] eprobit
postestimation, [ERM] eoprobit predict,
[ERM] Example 6a, [ERM] Example 6b,
[ERM] predict advanced, [ERM] predict treatment,
[ERM] Triangularize
Epanechnikov kernel function, [G-2] graph twoway
kdensity, [G-2] graph twoway lpoly,
[R] ldensity, [R] lpoly, [R] npregress kernel,
[R] qreg, [TE] tebalance density, [TE] teffects
overlap
epidemiology and related, [R] Epitab, [ST] strate
Brier score decomposition, [R] brier
estimation commands, [R] binreg, [R] clogit,
[R] exlogistic, [R] expoisson, [R] glm,
[R] logistic, [R] nbreg, [R] poisson, also see
multilevel model, also see structural equation
modeling, also see survey, also see survival
analysis, also see treatment effects
ICD, [D] iced
interrater agreement, [R] kappa
pharmacokinetic data, see pharmacokinetic data
ROC analysis, see receiver operating characteristic
analysis
SMR, see standardized mortality ratio
standardization, [R] stdize
symmetry and marginal homogeneity tests,
[R] symmetry
tables, [R] Epitab, [R] tabulate twoway
eprobit command, [ERM] Intro 1, [ERM] Intro 2,
[ERM] Intro 3, [ERM] Intro 7,
[ERM] eoprobit, [ERM] eprobit postestimation,
[ERM] eprobit predict, [ERM] Example 3a,
[ERM] Example 3b, [ERM] Example 4a,
[ERM] Example 4b, [ERM] Example 5,
[ERM] predict advanced, [ERM] predict
treatment, [ERM] Triangularize
EPS, see Encapsulated PostScript
epsdouble() function, [FN] Programming functions
epsfloat() function, [FN] Programming functions
eqgof, estat subcommand, [SEM] Intro 7,
[SEM] estat eqgof, [SEM] Methods and formulas for sem
eqtest, estat subcommand, [SEM] Intro 7,
[SEM] estat eqtest
equal FMI test, [MI] mi estimate, [MI] mi test,
[MI] Glossary
equal-allocation design, see balanced design
equality operator, [U] 13.2.3 Relational operators
equality test of binomial proportions, [R] bitest
bioequivalence, [R] pk, [R] pkequiv
coefficients, [R] pwcompare, [R] sureg, [R] test,
[R] testnl, [SVY] svy postestimation
equality test of, continued
correlation matrices, [MV] mctest correlations
correlations, [MV] mctest correlations
covariance matrices, [MV] mctest covariances
covariances, [MV] mctest covariances
distributions, [R] ksmirnov, [R] kwallis,
[R] ranksum, [R] signrank
margins, [CM] margins, [R] margins, [R] margins,
[R] margins, [R] margins, [R] pwcompare,
[R] pwcompare
means, [R] anova, [R] contrast, [R] esize,
[R] loneway, [R] mean, [R] oneway,
postestimation
medians, [R] ranksum
multivariate means, [MV] hotelling, [MV] manova,
[MV] mctest means
parameters across groups, [SEM] estat ginvariant
proportions, [R] bitest, [R] prtest
ROC areas, [R] roccomp
variances, [R] oneway
survivor functions, [ST] sts test
viances, [R] oneway, [R] stdtest

equal-tailed credible interval, [BAYES] Intro,
[BAYES] Bayesian commands, [BAYES] bayes,
[BAYES] bayesmh, [BAYES] bayesstats
summary, [BAYES] Glossary
equamax rotation, [MV] rotate, [MV] rotatemat,
[MV] Glossary
equation names of matrix, [P] eternt, [P] matrix
define, [P] matrix rownames, [U] 14.2 Row and
column names
_equilc() function, [M-5] _equilrc()
equilibration, [M-5] _equilrc()
equilibrium, [DSGE] Glossary
_equilr() function, [M-5] _equilrc()
_equilrc() function, [M-5] _equilrc()
equivalence test, see equality test of, bioequivalence
erase, see drop
erase, mi subcommand, [MI] mi erase, [MI] Styles
erase, snapshot subcommand, [D] snapshot
erase command, [D] erase
eregress command, [ERM] Intro 1, [ERM] Intro 2,
[ERM] Intro 3, [ERM] Intro 7, [ERM] eregress,
[ERM] eregress postestimation,
[ERM] eregress predict, [ERM] Example 1a,
[ERM] Example 2a, [ERM] Example 2b,
[ERM] Example 2c, [ERM] predict advanced,
[ERM] predict treatment, [ERM] Triangularize

error, see extended regression model
checking, [D] assert, [D] assertnested
codes, [M-2] Errors
covariance, [ME] Glossary
handling, [P] capture, [P] confirm, [P] error,
[U] 16.1.4 Error handling in do-files
messages and return codes, [M-5] error(), [P] errort()
[P] errmsg, [R] Error messages, [U] 4.8.5 Return
codes, [U] 8 Error messages and return codes,
also see error handling
searching, [R] search
variable, [SEM] Intro 4, [SEM] Glossary

error command, [P] error
_error() function, [M-5] error()
error() function, [M-5] error()
error, reshape subcommand, [D] reshape
error-bar charts, [R] serrbar
error-components model, [XT] xthtaylor,
[XT] Glossary
errorrate, estat subcommand, [MV] discrim estat,
[MV] discrim lda postestimation, [MV] discrim
logistic postestimation
errors-in-variables regression, [R] eivreg
errprintf() function, [M-5] errprintf()
esample, estimates subcommand, [R] estimates save
esize, estat subcommand, [R] regress postestimation
meta subcommand, [META] meta esize
esize and esizei commands, [R] esize
ESS, see effective sample size
est, bayesstats subcommand, [BAYES] bayesstats

estat, [P] estat programming
abond command, [XT] xtabond, [XT] xtabond
postestimation, [XT] xtdpdsys postestimation,
[XT] xtdpdsys postestimation
acplot command, [TS] estat acplot
alternatives command, [CM] nlogit
postestimation
anova command, [MV] discrim lda postestimation
anti command, [MV] factor postestimation,
[MV] pca postestimation
archlm command, [R] regress postestimation
time series
aroots command, [TS] estat aroots
bgodfrey command, [R] regress postestimation
time series, [TS] newey postestimation
bootstrap command, [R] bootstrap postestimation
bubbleplot command, [META] estat bubbleplot
canontest command, [MV] discrim lda
postestimation
classfunctions command, [MV] discrim lda
postestimation
classification command, [R] estat classification
classtable command, [MV] discrim estat,
[MV] discrim lda postestimation
common command, [MV] factor postestimation
Subject index

estat, continued

compare command, [MV] procrustes postestimation
correlation command, [CM] cmmprobit postestimation, [CM] cmmprobit postestimation
correlations command, [MV] canon postestimation, [MV] discrim lda postestimation, [MV] discrim qda postestimation
cdiff command, [ME] estat df
distances command, [SVY] estat
df command, [ME] estat df
durbinalt command, [R] regress postestimation time series
dwatson command, [R] regress postestimation time series

effects command, [SVY] estat
eform command, [FMM] estat eform, [SEM] Intro 7, [SEM] estat eform, [SEM] Example 33g, [SEM] Example 34g, [SEM] Example 47g, [SEM] Example 48g
endogenous command, [R] ivregress postestimation
eqtest command, [SEM] Intro 7, [SEM] estat eqtest, [SEM] Example 13
errorrate command, [MV] discrim estat, [MV] discrim logistic postestimation
esize command, [R] regress postestimation
factors command, [MV] factor postestimation
faceweights command, [CM] cmmprobit postestimation, [CM] cmmprobit postestimation
firststage command, [R] ivregress postestimation

framework command, [SEM] Intro 7, [SEM] estat framework, [SEM] Example 11
ginvvariant command, [SEM] Intro 7, [SEM] estat ginvARIANT, [SEM] Example 22
gofplot command, [ST] stintreg postestimation

estat, continued

grdistances command, [MV] discrim lda postestimation, [MV] discrim qda postestimation
greport command, [IRT] estat greport
gmeans command, [MV] discrim lda postestimation
group command, [ME] estat group, [ME] menl postestimation, [ME] mixed postestimation
grs summarize command, [MV] candisc, [MV] discrim estat
hettest command, [R] regress postestimation
ic command, [R] estat, [R] estat ic
intest command, [R] regress postestimation
inertia command, [MV] ca postestimation
kmo command, [MV] factor postestimation, [MV] pca postestimation
lceffects command, [SVY] estat
lcgof command, [SEM] estat lcgof, [SEM] Example 51g
lcm command, [FMM] estat lcmd, [SEM] estat lcmd, [SEM] Example 50g, [SEM] Example 53g, [SEM] Example 54g
lcprob command, [FMM] estat lcprob, [SEM] Example 50g, [SEM] Example 53g, [SEM] Example 54g, [SEM] Methods and formulas for sem
manova command, [MV] discrim lda postestimation
moran command, [SP] Intro 7, [SEM] estat moran
mvreg command, [MV] procrustes postestimation
nproc command, [R] rocreg postestimation
overid command, [R] gmm postestimation, [R] ivpoisson postestimation, [R] ivregress postestimation
ovtest command, [R] regress postestimation
pairwise command, [MV] mds postestimation
period command, [TS] ucm, [TS] ucm postestimation
ptest command, [ST] ststox PH-assumption tests
estat, continued

policy command, [DSGE] Intro 1, [DSGE] Intro 3a, [DSGE] Intro 3c, [DSGE] Intro 3d, [DSGE] Intro 3e, [DSGE] Intro 3f, [DSGE] estat policy
predict command, [R] exlogistic postestimation
profiles command, [MV] ca postestimation
quantiles command, [MV] mds postestimation
recovariance command, [ME] estat recovariance, [ME] mixed postestimation
report command, [IRT] estat report
rotate command, [MV] canon postestimation
rotatecompare command, [MV] canon postestimation, [MV] pca postestimation
sbcusum command, [TS] estat sbcusum
sbknown command, [TS] estat sbknown
sbsingle command, [TS] estat sbsingle
se command, [R] exlogistic postestimation, [R] expoisson postestimation
size command, [SVY] estat
smc command, [MV] factor postestimation, [MV] pca postestimation
stdize: prefix command, [SEM] estat stdize, [SEM] Example 16
steady command, [DSGE] Intro 3e, [DSGE] Intro 3f, [DSGE] estat steady
strata command, [SVY] estat
stress command, [MV] mds postestimation
structure command, [MV] discrim lda postestimation, [MV] factor postestimation
subinertia command, [MV] mca postestimation
svyset command, [SVY] estat
szroeter command, [R] regress postestimation
table command, [MV] ca postestimation
estat, continued
transition command, [DSGE] Intro 1, [DSGE] Intro 3a, [DSGE] Intro 3b, [DSGE] Intro 3d, [DSGE] Intro 3e, [DSGE] Intro 3f, [DSGE] estat transition
vce command, [R] estat, [R] estat vce, [SVY] estat
vif command, [R] regress postestimation
wcorrelation command, [MV] estat wcorrelation, [ME] mixed postestimation, [XT] xtgee postestimation
estimate linear combinations of coefficients, see linear combinations of parameters
estimate, mi subcommand, [MI] mi estimate, [MI] mi estimate using
estimated generalized least squares, [XT] xtgls, [XT] xtgls, [XT] xtgls
 Estimates
_clear command, [P] _estimates
dir command, [P] _estimates
drop command, [P] _estimates
hold command, [P] _estimates
unhold command, [P] _estimates
_estimates
describe command, [R] estimates describe
dir command, [R] estimates store
drop command, [R] estimates store
drop command, [R] estimates store
example command, [R] estimates save for command, [R] estimates for
notes command, [R] estimates notes
query command, [R] estimates store
replay command, [R] estimates replay
restore command, [LASSO] estimates store, [R] estimates store
save command, [LASSO] estimates store, [R] estimates save
selected command, [R] estimates selected
stats command, [R] estimates stats
store command, [LASSO] estimates store, [R] estimates store
table command, [R] estimates table
title command, [R] estimates title
use command, [LASSO] estimates store, [R] estimates save
_estimates, forecast subcommand, [TS] forecast estimates
estimation
Bayesian, see Bayesian estimation
command, [CM] Intro 4, [U] 20 Estimation and postestimation commands, [U] 27 Overview of Stata estimation commands

commands
allowing constraints in, [P] makecns, [R] constraint
how to program, [P] Estimation command
degrees of freedom for coefficients, [MI] mi estimate

method for SEM, [SEM] Glossary obtaining after
adjusted predictions, [CM] margins, [R] margins, [U] 20.16.2 Obtaining adjusted predictions
contrasts, [R] contrast, [U] 20.19 Obtaining contrasts, tests of interactions, and main effects
forecasts, [TS] forecast, [U] 20.21 Dynamic forecasts and simulations
graphs of margins, marginal effects, and contrasts, [R] marginsplot, [U] 20.20 Graphing margins, marginal effects, and contrasts
marginal effects, [CM] margins, [R] margins, [U] 20.17 Obtaining conditional and average marginal effects
scores, [U] 20.23 Obtaining scores
postestimation dialog box, [R] postest
posting VCE for MI, [MI] mi estimate
predictions after, see predictions, obtaining after estimation

estimation, continued
results, accessing, [U] 18.9 Accessing results calculated by estimation commands
eliminating, [P] discard
listing, [P] ereturn, [P] _estimates
saving, [P] _estimates
storing, [P] ereturn
storing and restoring, [R] estimates store
tables of, [R] estimates selected, [R] estimates table
sample, summarizing, [R] estat, [R] estat summarize
test after, [MI] mi test
weighted, [U] 20.24 Weighted estimation estimators,
linear combinations, [U] 20.14 Obtaining linear combinations of coefficients
linear combinations of, [R] lincom nonlinear combinations of, [R] nlcom
eteffects command, [TE] eteffects, [TE] eteffects postestimation
etiologic fraction, [R] Epitab
etpoisson command, [TE] etpoisson, [TE] etpoisson postestimation
etregress command, [TE] etregress, [TE] etregress postestimation
Euclidean distance, [MV] measure_option,
[MV] Glossary
evaluation, order of, see operator, order of evaluation
event, [ST] Glossary
history analysis, see survival analysis
of interest, [ST] Glossary
probability, see failure probability
_Ex, [SEM] sem and gsem option covstructure( )
epx post contiguity matrix, [SP] Glossary, also see spatial weighting matrix
exact DDF, see denominator degrees of freedom
exact statistics, [U] 27.8 Count outcomes,
[U] 27.11 Exact estimators
binary confidence intervals, [R] ci, [R] exlogistic, [R] roctab
centiles, [R] centile
confidence intervals for variances, [R] ci indirect standardization, [R] dstdize
one-way anova, [R] oneway
regression, [R] exlogistic, [R] expoisson
exact statistics, continued

test,
  binomial, see binomial test
  binomial probability, [R] bitest
equality of distributions, [R] ksmirnov
equality of medians, [R] ranksum
Fisher’s, [R] Epitab, [R] tabulate twoway
  symmetry and marginal homogeneity, [R] symmetry
tetrachoric correlations, [R] tetrachoric
exact test, [PSS-2] power oneproportion, [PSS-2] power twoproportions,
  [PSS-5] Glossary
example datasets, [U] 1.2.2 Example datasets
examples, duplicates subcommand, [D] duplicates
Excel, [U] 22 Entering and importing data
dates, [D] Datetime
Microsoft, see Microsoft Excel
Microsoft, importing from, [D] import excel,
  [D] odbc, also see spreadsheets, exporting
Microsoft, write results to, [RPT] putexcel,
  [RPT] putexcel advanced, [U] 21.3 The putdocx, putpdf, and putexcel commands
excel,
  export subcommand, [D] import excel
import subcommand, [D] import excel
excess fraction, [R] Epitab
excluded covariates, see covariate selection
exec(), odbc subcommand, [D] odbc
existence, confirm subcommand, [P] class exit
exit class program, [P] class exit
exit class subcommand, [P] class exit
exit command, [P] capture, [P] exit, [R] exit,
  [U] 16.1.4 Error handling in do-files
exit() function, [M-5] exit()
exit Mata, [M-3] end
exit Stata, see exit command
exlogistic command, [R] exlogistic, [R] exlogistic
  postestimation
exogeneity test, see endogeneity test
exogenous
  covariate, [ERM] Intro 3, [ERM] Glossary
treatment assignment, [ERM] Glossary
variable, [DSGE] Glossary, [ERM] Glossary,
  [XT] Glossary
exogenous, forecast subcommand, [TS] forecast
exogenous
exp() function, [FN] Mathematical functions,
  [M-5] exp()
exp_list, [SVY] svy bootstrap, [SVY] svy brr,
  [SVY] svy jackknife, [SVY] svy sdr,
  [TS] rolling
expand command, [D] expand
  for mi data, [MI] mi expand
expand factor varlists, [P] fexpand
expand mi subcommand, [MI] mi expand
expandcl command, [D] expandcl
expectation-maximization algorithm, [FMM] Glossary,
  [MI] mi impute mvn, [MI] Glossary
  parameter trace files, [MI] mi ptrace
expected future value, [DSGE] Glossary
expected information matrix, [SEM] Glossary
experimental group, [PSS-5] Glossary
  correlation, see correlation, experimental-group
  mean, see means, experimental-group
  proportion, see proportions, experimental-group
  sample size, see sample-size
  standard deviation, see standard deviations, experimental-group
  variance, see variance, experimental-group
experimental study, [PSS-2] power, [PSS-3] ciwidth,
  [PSS-5] Glossary
explanatory variable, [ERM] Glossary, [SP] Glossary,
  also see covariate
exploded logit model, [ERM] cmeologit
expm1() function, [FN] Mathematical functions,
  [M-5] exp()
expoisson command, [R] expoisson, [R] expoisson
  postestimation
exponential
  density, [FN] Statistical functions, [M-5] normal()
distribution, [FMM] fmm: streg, [FN] Statistical functions,
  [M-5] normal(), [ST] stintreg,
  [ST] streg
  function, [FN] Mathematical functions,
  [M-5] exp()
generalized autoregressive conditional
  heteroskedasticity, [TS] arch
notation, [U] 12.2 Numbers
smoothing, [TS] tssmooth, [TS] tsSmooth
  exponential, [TS] Glossary
survival regression, [BAYES] bayes: streg,
  [FMM] fmm: streg, [SEM] Example 47g,
  [ST] stintreg, [ST] streg
exponential,
  churdle subcommand, [R] churdle
  power subcommand, [PSS-2] power exponential
  tsSmooth subcommand, [TS] tsSmooth
  exponential() function, [FN] Statistical functions,
  [M-5] normal()
exponentiallden() function, [FN] Statistical functions,
  [M-5] normal()
exponentialaltail() function, [FN] Statistical functions,
  [M-5] normal()
exponentiated coefficients, [FMM] estat eform,
  [R] eform_option, [SEM] estat eform
export


results, [RPT] putexcel, [RPT] putexcel advanced, [U] 21.3 The putdocx, putpdf, and putexcel commands

dbase command, [D] import dbase
delimited command, [D] import delimited
delimited command, [D] import delimited
delimited command, [D] import sasxport5
delimited command, [D] import sasxport8
excel command, [D] import excel
export, graph subcommand, [G-2] graph export
spmatrix subcommand, [SP] spmatrix export

exposure

Expression Builder, [U] 13.8 Using the Expression Builder


extended
encoding conversion, [D] unicode convertfile, [D] unicode translate
encodings, [D] unicode encoding
regression model, [ERM] Glossary
endogenous covariates, [ERM] Intro 3,
 [ERM] Intro 9, [ERM] Example 1a,
 [ERM] Example 1b, [ERM] Example 1c,
 [ERM] Example 2a, [ERM] Example 3a,
 [ERM] Example 3b, [ERM] Example 7,
 [ERM] Example 8a, [ERM] Example 8b
endogenous sample selection, [ERM] Intro 4,
 [ERM] Intro 9, [ERM] Example 1c,
 [ERM] Example 4a, [ERM] Example 4b,
 [ERM] Example 6b, [ERM] Example 8b
interpretation, [ERM] Intro 7, [ERM] Intro 9
interval regression, [ERM] eintreg
 [ERM] Example 1b, [ERM] Example 1c
introduction to commands, [ERM] Intro 1
introduction to models, [ERM] Intro 2
linear regression, [ERM] eregress,
 [ERM] Example 1a, [ERM] Example 2a,
 [ERM] Example 2b, [ERM] Example 2c,
 [ERM] Example 7, [ERM] Example 8a,
 [ERM] Example 8b
normality assumption, [ERM] Intro 1

extended regression model, continued
options, [ERM] ERM options
ordered probit regression, [ERM] eoprobit,
 [ERM] Example 6a, [ERM] Example 6b,
 [ERM] Example 9
panel data, [ERM] Intro 6
probit regression, [ERM] eoprobit,
 [ERM] Example 3a, [ERM] Example 3b,
 [ERM] Example 4a, [ERM] Example 4b,
 [ERM] Example 5
random effects, [ERM] Intro 6,
 [ERM] Example 7, [ERM] Example 8a,
 [ERM] Example 8b
related commands, [ERM] Intro 8
rules for using margins command,
 [ERM] Intro 7
rules for using predict command,
 [ERM] Intro 7, [ERM] eintreg predict,
 [ERM] eoprobit predict, [ERM] eprobit predict,
 [ERM] eprobit predict, [ERM] eregress predict,
 [ERM] predict advanced, [ERM] predict treatment
treatment effects, [ERM] Intro 5, [ERM] Intro 9,
 [ERM] estat teffects, [ERM] Example 2b,
 [ERM] Example 2c, [ERM] Example 3b,
 [ERM] Example 4b, [ERM] Example 5,
 [ERM] Example 6a, [ERM] Example 6b,
 [ERM] Example 9, [ERM] predict treatment
triangularization, how to, [ERM] Triangularize
triangularization, requirement, [ERM] Intro 3
treatment effects, [ERM] Intro 5, [ERM] Intro 9,
 [ERM] estat teffects, [ERM] Example 2b,
 [ERM] Example 2c, [ERM] Example 3b,
 [ERM] Example 4b, [ERM] Example 5,
 [ERM] Example 6a, [ERM] Example 6b,
 [ERM] Example 9, [ERM] predict treatment
triangularization, requirement, how to, [ERM] Triangularize
treatment effects, [ERM] Intro 5, [ERM] Intro 9,
 [ERM] estat teffects, [ERM] Example 2b,
 [ERM] Example 2c, [ERM] Example 3b,
 [ERM] Example 4b, [ERM] Example 5,
 [ERM] Example 6a, [ERM] Example 6b,
 [ERM] Example 9, [ERM] predict treatment
triangularization, how to, [ERM] Triangularize
triangularization, requirement, how to, [ERM] Triangularize

external, [M-2] Declarations
external variable, see global variable
 [M-6] Glossary

extract
diagonal, [M-5] diag( ), [M-5] diagonal( )
$m=# data from mi data, [MI] mi extract, [MI] mi select
original data from mi data, [MI] mi extract
extract, mi subcommand, [MI] mi extract, [MI] mi replace
extrapolation, [D] ipolate

F

density,
central, [FN] Statistical functions,
 [M-5] normal( )
noncentral, [FN] Statistical functions,
 [M-5] normal( )
distribution,
cumulative, [FN] Statistical functions,
 [M-5] normal( )
cumulative noncentral, [FN] Statistical functions,
 [M-5] normal( )
inverse cumulative, [FN] Statistical functions,
 [M-5] normal( )
failure, continued
- tables, [ST] itable
  time, see survival analysis
- failure–success proportion, [PSS-2] power
  pairedproportions
- failure-time model, see survival analysis
- false-negative result, see type II error
- false-positive rate, [R] estat classification, [R] roc,
  [R] rocreg, [R] rocreg postestimation,
  [R] rocregplot
- false-positive result, see type I error
- family
  distribution, see generalized linear response function
  graphs, see plottypes
- FAQs, [U] 3.2.1 The Stata website (www.stata.com)
  search, [R] search, [U] 4.8.4 FAQ searches
- fastscroll, set subcommand, [R] set
- favorables() function, [M-5] favorables()
- bufget() function, [M-5] bufio()
- bufput() function, [M-5] bufio()
- fcast compute command, [TS] fcast compute
- fcast graph command, [TS] fcast graph
  _fclose() function, [M-5] fopen()
  fclose() function, [M-5] fopen()
- FCS, see fully conditional specification
- Fden() function, [FN] Statistical functions,
  [M-5] normal()
- feasible generalized least squares, [R] reg3,
  [R] sureg,
  [SEM] Intro 4, [TS] dfgls, [TS] prais, [TS] var,
  [XT] xtreg, [XT] xtrege, [XT] xtreg
- feasible generalized nonlinear least squares, [R] nlsur
- feasible initial values, see Bayesian estimation initial
  values, feasible
- federal information processing standard, [SP] Glossary
  codes, [SP] Intro 4, [SP] Intro 7, [SP] Glossary
- Federal Reserve Economic Data, importing from,
  [D] import fred
- feedback loops, [SEM] estat stable, [SEM] estat
  teffects
- fences, [R] lv
- ferrortext() function, [M-5] ferrortext()
- FEVD, see forecast-error variance decomposition
  _fft() function, [M-5] fft()
  fft() function, [M-5] fft()
  _fget() function, [M-5] fopen()
  fget() function, [M-5] fopen()
  _fgetmatrix() function, [M-5] fopen()
  fgetmatrix() function, [M-5] fopen()
  _fgetnl() function, [M-5] fopen()
  fgetnl() function, [M-5] fopen()
- FGLS, see feasible generalized least squares
- FGNLS, see feasible generalized nonlinear least squares
- fictional data, [SEM] Glossary
- file
  conversion, [D] changeeol, [D] filefilter
  format, [D] unicode convertfile, [D] unicode
  translate, [P] File formats .dta
file format, continued
for exporting graphs, see graph, formats for exporting
modification, [D] changeeol, [D] filefilter
translation, [D] changeeol, [D] filefilter
file
close command, [P] file
open command, [P] file
query command, [P] file
read command, [P] file
seek command, [P] file
sersetread command, [P] serset
sersetwriten command, [P] serset
set command, [P] file
write command, [P] file
file, confirm subcommand, [P] confirm
fileexists() function, [FN] Programming functions, [M-5] fileexists()
filefilter command, [D] filefilter
filename,
  displaying, [D] dir
  find in path, [P] findfile
fileread() function, [FN] Programming functions
filereaderror() function, [FN] Programming functions
files,
  checksum of, [D] checksum
  comparing, [D] cf
  compressing, [D] zipfile
  copying and appending, [D] copy
  display contents of, [D] type
downloading, [D] checksum, [D] copy, [R] ado
  update, [R] net, [R] sj, [R] ssc, [R] update,
  [U] 29 Using the Internet to keep up to date
erasing, [D] erase, [M-5] unlink()
exporting, see export data
extensions, [U] 11.6 Filenaming conventions
importing, see import data
loading, [D] use
names, [U] 11.6 Filenaming conventions,
[U] 18.3.11 Constructing Windows filenames by using macros
opening, [P] window programming, [P] window fopen
reading text or binary, [P] file
saving, [D] save, [P] window programming,
  [P] window fopen
uncompressing, [D] zipfile
writing text or binary, [P] file
filewrite() function, [FN] Programming functions
fill
  areas, dimming and brightening, [G-2] graph twoway histogram,
  color, setting, [G-3] region_options
  in missing values, [ST] still
fill(), egen function, [D] egen
fillin command, [D] fillin
  _fillmissing() function, [M-5] _fillmissing()
filters, [TS] psdensity, [TS] tsfilter, [TS] ucm, also see
  smoothers
  Baxter–King, [TS] tsfilter bk
  Butterworth, [TS] tsfilter bw
  Christiano–Fitzgerald, [TS] tsfilter cf
  Hodrick–Prescott, [TS] tsfilter hp
final, [M-2] class
financial frictions model, [DSGE] Intro 3c
find
  file in path, [P] findfile
  variables, [D] lookfor
findexternal() function, [M-5] findexternal()
findfile command, [P] findfile
findfile() function, [M-5] findfile()
finite mixture models, [FMM] fmm intro, [FMM] fmm estimation, [FMM] fmm, [FMM] fm: betareg,
  [FMM] fm: cloglog, [FMM] fm: glm,
  [FMM] fm: intreg, [FMM] fm: ivregress,
  [FMM] fm: logit, [FMM] fm: mlogit,
  [FMM] fm: nbreg, [FMM] fm: ologit,
  [FMM] fm: oprobit, [FMM] fm: pointmass,
  [FMM] fm: poisson, [FMM] fm: probit,
  [FMM] fm: regress, [FMM] fm: streg,
  [FMM] fm: tobit, [FMM] fm: tpoisson,
  [FMM] fm: truncreg, [FMM] Example 1a,
  [FMM] Example 1b, [FMM] Example 1c,
  [FMM] Example 1d, [FMM] Example 2,
  [FMM] Example 3, [FMM] Example 4,
  [FMM] Glossary, [SEM] Intro 5,
  [SEM] Example 53g, [SEM] Example 54g,
  [SEM] Glossary, [U] 27.26 Finite mixture
  models (FMMs)
finite population correction, [PSS-2] power,
  [PSS-2] power onemean, [PSS-2] power
  pairedmeans, [PSS-3] ciwidth, [PSS-3] ciwidth
  onemean, [PSS-3] ciwidth pairedmeans,
  estimation, [SVY] svyset, [SVY] Variance
  estimation, [SVY] Glossary
FIPS, see federal information processing standard
first-difference stationary, [TS] vec intro, [TS] vec
first-level variables, [SEM] Glossary
first-order latent variables, [SEM] Glossary
fiststage latent variables subcommand, [R] ivregress
postestimation
Fisher–Irwin’s exact test, [PSS-2] power
twoproporions, [PSS-5] Glossary
fisher, xtunitroot subcommand, [XT] xtunitroot


Fisher-type test, [XT] xtestnitroot


fixed-effects meta-regression, [META] Intro, [META] meta regress, [META] Glossary


fixed-effects parameters, [BAYES] Glossary

F-keys, [U] 10 Keyboard use

flat prior, see noninformative prior

flat, prior() suboption, [BAYES] bayesmh evaluators

flexible functional form, [R] boxcox, [R] fp, [R] mfp

flist command, [D] list

float, [D] Data types, [U] 12.2.2 Numeric storage types, [U] 13.12 Precision and problems therein


floatround() function, [M-5] floatround()

floatwindows, set subcommand, [R] set

flong MI data style, [MI] Styles, [MI] Glossary

technical description, [MI] Technical

flong, mi import subcommand, [MI] mi import, [MI] mi import flong


estimating memory requirements, [MI] mi convert

technical description, [MI] Technical

flongsep, mi import subcommand, [MI] mi import, [MI] mi import flongsep


_iflopin() function, [M-5] lapack()

_ifloupout() function, [M-5] lapack()

FMI, see fraction missing information

FMM, see finite mixture models


fmm: betareg command, [FMM] fmm: betareg

fmm: cloglog command, [FMM] fmm: cloglog

fmm: glm command, [FMM] fmm: glm

fmm: intreg command, [FMM] fmm: intreg

fmm: ivregress command, [FMM] fmm: ivregress

fmm: logit command, [FMM] fmm: logit

fmm: mlogit command, [FMM] fmm: mlogit

fmm: nbreg command, [FMM] fmm: nbreg

fmm: ologit command, [FMM] fmm: ologit

fmm: oprobit command, [FMM] fmm: oprobit

fmm: pointmass command, [FMM] fmm: pointmass, [FMM] Example 3


fmm: probit command, [FMM] fmm: probit

fmm: regress command, [FMM] fmm: regress

fmm: streg command, [FMM] fmm: streg

fmm: tobit command, [FMM] fmm: tobit

fmm: tpoisson command, [FMM] fmm: tpoisson

fmm: truncreg command, [FMM] fmm: truncreg

%fmt, [D] format, [U] 12.5 Formats: Controlling how data are displayed

fmtwidth() function, [FN] Programming functions, [M-5] fmtwidth()

folders, see directories

doels, [LASSO] Glossary

follow-up, [PSS-5] Glossary


study, see cohort study

footnote, ml subcommand, [R] ml

_fopen() function, [M-5] fopen()

fopen() function, [M-5] fopen()

fopen, window subcommand, [P] window programming, [P] window fopen


for, estimates subcommand, [R] estimates for

foreach command, [P] foreach
forecast, see smoothers
ARCH model, [TS] arch, [TS] arch postestimation
ARFIMA model, [TS] arfima, [TS] arfima postestimation
ARIMA model, [TS] arima, [TS] arima postestimation
DSGE model, [DSGE] Intro 1, [DSGE] dsge postestimation, [DSGE] dsgei postestimation
dynamic, see dynamic forecast
dynamic-factor model, [TS] dfactor postestimation
Markov-switching model, see multivariate GARCH model
recursive estimation, see recursive estimation
standard error of, [R] regress postestimation
state-space model, [TS] sspace postestimation
static, see static forecast
structural vector autoregressive model, [TS] var svar postestimation
threshold regression model, [TS] threshold, [TS] threshold postestimation
unobserved-components model, [TS] ucm, [TS] ucm postestimation
forecast, [TS] forecast
adjust command, [TS] forecast adjust
clear command, [TS] forecast clear
coefvector command, [TS] forecast coefvector
create command, [TS] forecast create
describe command, [TS] forecast describe
drop command, [TS] forecast drop
estimates command, [TS] forecast estimates
exogenous command, [TS] forecast exogenous
identity command, [TS] forecast identity
list command, [TS] forecast list
query command, [TS] forecast query
solve command, [TS] forecast solve
foreground color, [G-4] Schemes intro
forestplot, meta subcommand, [META] meta forestplot
format command, [D] format
format for
coefficient tables, [R] set cformat,
[U] 20.9 Formatting the coefficient table
contents of macros, [P] macro
date and time, [D] Datetime, [D] Datetime display formats, [U] 25.3 Displaying dates and times
business calendars, [D] Datetime business calendars
creation
decimal point, see decimal symbol, setting
exporting graphs, see graph, formats for exporting files, see file format
matrix output, [P] matlist
variable output, [U] 12.5 Formats: Controlling how data are displayed
format macro function, [P] macro
format width, [M-5] fmtwidth()
format, confirm subcommand, [P] confirm
formatted data, reading, see import data
forum, [U] 3.2.4 The Stata Forum
forvalues command, [P] forvalues
forward operator, [DSGE] Glossary, [TS] Glossary,
[U] 11.4.4 Time-series varlists
fourfold tables, [R] Epitab
Fourier transform, [M-5] fft( )
fp generate command, [R] fp
plot command, [R] fp postestimation
predict command, [R] fp postestimation
prefix command, [R] fp, [R] fp postestimation
FPC, see finite population correction
fpfit, graph twoway subcommand, [G-2] graph twoway fpfit
fpfitci, graph twoway subcommand, [G-2] graph twoway fpfitci
_fput() function, [M-5] fopen()
fput() function, [M-5] fopen()
_fputmatrix() function, [M-5] fopen()
fputmatrix() function, [M-5] fopen()
fracplot command, [R] mfp postestimation
fracpred command, [R] mfp postestimation
fracreg command, [R] fracreg, [R] fracreg postestimation
fraction defective, [R] QC
fractional polynomial regression, [R] fp
multivariable, [R] mfp
fractional response regression, [R] fracreg, [SVY] svy estimation, [U] 27.5 Fractional outcomes
fractional sample size, see sample-size
fractionally integrated autoregressive moving-average model, [TS] estat acplot, [TS] psdensity
frailty, see shared frailty
frame
  change command, [D] frame change
  command, [D] frame pwf
  copy command, [D] frame copy
  create command, [D] frame create, [P] frame post
  drop command, [D] frame drop
  post command, [P] frame post
  prefix command, [D] frame prefix
  put command, [D] frame put
  pwf command, [D] frame pwf
  rename command, [D] frame rename
frame, confirm subcommand, [P] confirm
frames, [D] frames intro, [D] frames, [D] frame prefix, [U] 12.10 Data frames
  copying, [D] frame copy
  copying selected variables or observations to, [D] frame put
  creating, [D] frame change, [D] frame copy, [D] frame create
  current, [D] frame pwf
  displaying names of, [D] frames dir
  dropping, [D] frame drop, [D] frames reset
  linking, [D] frget, [D] frlink
  listing, [D] frame pwf
  Mata views onto, [D] frames intro
  programming advice, [D] frames intro
  renaming, [D] frame rename
  resetting, [D] frames reset
  with tempnames, [D] frames intro
frames
  command, [D] frames intro, [D] frames dir
  reset command, [D] frames reset
frames,
  clear subcommand, [D] frames reset
frames, clear subcommand, [D] clear
frames, creating, [P] frame post
framework, estat subcommand, [SEM] Intro 7, [SEM] estat framework
  _fread() function, [M-5] fopen()
  fread() function, [M-5] fopen()
  FRED, see Federal Reserve Economic Data
  fred import subcommand, [D] import fred
  fredescribe command, [D] import fred
  fredkey, set subcommand, [D] import fred, [R] set
  fredsearch command, [D] import fred
  freduse command, [TS] arfima postestimation
  free, constraint subcommand, [R] constraint
  free parameter, [ME] Glossary
  frequencies,
    creating dataset of, [D] contract
    graphical representation, [G-2] graph bar,
    histogram, [R] histogram, [R] kdensity
    table of, [R] table, [R] tabstat, [R] tabulate
    oneway, [R] tabulate twoway, [R] tabulate
    summarize(), [SVY] svy: tabulate oneway,
    [SVY] svy: tabulate twoway, [XT] xtab
  frequency weight, [U] 11.1.6 weight,
    [U] 20.24.1 Frequency weights
    [frequency=exp] modifier, [U] 11.1.6 weight,
    [U] 20.24.1 Frequency weights
  frequency-domain analysis, [TS] cump, [TS] pergram,
    [TS] psdensity, [TS] Glossary
  frequentist concept, [BAYES] Intro, [BAYES] Bayesian
    commands, [BAYES] bayesmh,
    [BAYES] Glossary, [MI] Intro substantive
  freturncode() function, [M-5] ferrortext()
  frget command, [D] frames intro, [D] frget
  frlink command, [D] frames intro, [D] frlink
  from, update subcommand, [R] update
  frombase() function, [M-5] inbase()
  frdata, spmatrix subcommand, [SP] spmatrix fromdata
  frontier command, [R] frontier, [R] frontier
    postestimation
  frontier model, see stochastic frontier model
  frval() function, [FN] Programming functions
    _frval() function, [FN] Programming functions
  fsave, window subcommand, [P] window
    programming
    _fseek() function, [M-5] fopen()
    fseek() function, [M-5] fopen()
    fstatus() function, [M-5] fopen()
    Ftail() function, [FN] Statistical functions,
      [M-5] normal()
    _ftell() function, [M-5] fopen()
    ftell() function, [M-5] fopen()
    ftfreqs() function, [M-5] fft()
    ftpad() function, [M-5] fft()
    ftperiodogram() function, [M-5] fft()
    ftetime() function, [M-5] fft()
    _fttruncate() function, [M-5] fopen()
    fttruncate() function, [M-5] fopen()
    ftunwrap() function, [M-5] fft()
    ftwrap() function, [M-5] fft()
  full
    conditionals, [BAYES] Intro, [BAYES] bayesmh,
      [BAYES] Glossary
    factorial, [U] 11.4.3 Factor variables
    Gibbs sampling, see Gibbs sampling
    model, [PSS-2] power, [PSS-2] power rsquared,
      [PSS-5] Glossary
  fullsd() function, [M-5] fullsvd()
  _fullsvd() function, [M-5] fullsvd()
  fullsvd() function, [M-5] fullsvd()

function, graph twoway subcommand, [G-2] graph twoway function

functions, [U] 13.3 Functions
adding to cluster generate, [MV] cluster programming subroutines
aggregate, [D] egen
arguments, [M-1] Returned args, also see arguments combinations of estimators, [R] lincom, [R] nlc
combinatorial, [FN] Mathematical functions, see comb( ) function
creating dataset of, [D] collapse, [D] obs
cumulative distribution, [R] cumul
date and time, [FN] Date and time functions
declarrations, [M-2] Declarations
derivatives and integrals of, [M-5] Quadrature( ), [R] dydx
estimable, [R] margins
evaluator program, [R] gmm, [R] nl, [R] nls
fractional polynomial, [R] fp, [R] nfp
graphing, [D] range, [G-2] graph twoway function
impulse–response, see impulse–response functions
index, [R] logistic postestimation, [R] logit
postestimation, [R] probit postestimation
kernel, see kernel function
likelihood, see maximum likelihood estimation
linear programming, [M-5] LinearProgram()
maximizing likelihood, see maximum likelihood estimation
naming convention, [M-1] Naming
obtaining help for, [R] help
optimization, [M-5] LinearProgram( ), [M-5] optimize( ), also see maximum likelihood estimation
orthogonalization, [R] orthog
parameters, [R] nlc
passing to functions, [M-2] ftof
piecewise cubic and piecewise linear, [R] mkspline
power, see power
prediction, [R] predict, [R] predictnl
production and cost, [R] frontier, [XT] xfrontier
programming, [FN] Programming functions, [M-4] Programming
functions, continued
string, [FN] String functions, [M-4] String
time-series, [FN] Selecting time-span functions
underscore, [M-6] Glossary
user-defined weighting matrix, see spatial weighting matrix, user-defined variance, [R] glm
funnelplot, meta subcommand, [META] meta funnelplot
fvbase, set subcommand, [R] set
fvexpand command, [P] fvexpand
fvlabel, set subcommand, [R] set, [R] set showbaselevels
fvrevar command, [R] fvrevar
fvset
base command, [R] fvset
clear command, [R] fvset
design command, [R] fvset
report command, [R] fvset
mi subcommand, [MI] mi XXXset
fvunab command, [P] unab
fvwrap, set subcommand, [R] set, [R] set showbaselevels
fvwrapon, set subcommand, [R] set, [R] set showbaselevels
[fweight=exp] modifier, [U] 11.1.6 weight,
[U] 20.24.1 Frequency weights
/write() function, [M-5] fopen()
/write() function, [M-5] fopen()
fxsize() option, [G-2] graph combine
ysize() option, [G-2] graph combine

G

g-prior, see Zellner’s g-prior
g2 inverse of matrix, [P] matrix define, [P] matrix svd
gamma

density function, [FN] Statistical functions, [M-5] normal( )
incomplete, [FN] Statistical functions, [M-5] normal( )
distribution, [FMM] fmm: streg
inverse reverse cumulative, [FN] Statistical functions, [M-5] normal( )
gamma distribution, continued
 reverse cumulative, [FN] Statistical functions, [M-5] normal()
 regression, [SEM] Intro 5, [SEM] Glossary
 survival regression, [FMM] fm: streg,
 [ME] mestreg, [XT] xtsreg, also see generalized
 gamma survival regression
gamma() function, [M-5] factorial()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
gammad() function, [FN] Statistical functions,
 [M-5] normal()
graph, continued
replay command, [G-2] graph replay
save command, [G-2] graph save
set command, [G-2] graph set
set print command, [G-2] graph set
twoway area command, [G-2] graph twoway area
twoway bar command, [G-2] graph twoway bar
twoway command, [G-2] graph twoway
twoway connected command, [G-2] graph twoway connected
twoway contour command, [G-2] graph twoway contour
twoway contourline command, [G-2] graph twoway contourline
twoway dot command, [G-2] graph twoway dot
twoway dropline command, [G-2] graph twoway dropline
twoway fpfit command, [G-2] graph twoway fpfit
twoway fpfitci command, [G-2] graph twoway fpfitci
twoway function command, [G-2] graph twoway function
twoway histogram command, [G-2] graph twoway histogram
twoway kdensity command, [G-2] graph twoway kdensity
twoway lfit command, [G-2] graph twoway lfit
twoway lfitci command, [G-2] graph twoway lfitci
twoway line command, [G-2] graph twoway line
twoway lowess command, [G-2] graph twoway lowess
twoway lpoly command, [G-2] graph twoway lpoly
twoway lpolyci command, [G-2] graph twoway lpolyci
twoway mband command, [G-2] graph twoway mband
twoway mspline command, [G-2] graph twoway mspline
twoway pcarrow command, [G-2] graph twoway pcarrow
twoway pcarrowi command, [G-2] graph twoway pcarrowi
twoway pcbarrow command, [G-2] graph twoway pcbarrow
twoway pcshape command, [G-2] graph twoway pcshape
twoway pccapsym command, [G-2] graph twoway pccapsym
twoway pci command, [G-2] graph twoway pci
twoway pcscatter command, [G-2] graph twoway pcscatter
twoway pcspike command, [G-2] graph twoway pcspike
twoway qfit command, [G-2] graph twoway qfit
twoway qfitci command, [G-2] graph twoway qfitci
twoway rarea command, [G-2] graph twoway rarea
twoway rbar command, [G-2] graph twoway rbar
twoway rcap command, [G-2] graph twoway rcap
twoway rcapshape command, [G-2] graph twoway rcapshape
twoway rconnected command, [G-2] graph twoway rconnected
twoway rline command, [G-2] graph twoway rline
twoway rscatter command, [G-2] graph twoway rscatter
twoway rspike command, [G-2] graph twoway rspike
twoway scatter command, [G-2] graph twoway scatter
twoway scatteri command, [G-2] graph twoway scatteri
twoway spike command, [G-2] graph twoway spike
twoway tsline command, [G-2] graph twoway tsline
twoway tsline command, [G-2] graph twoway tsline
use command, [G-2] graph use
graph.
fcast subcommand, [TS] fcast graph
irf subcommand, [TS] irf graph
ml subcommand, [R] ml
sts subcommand, [ST] sts graph
graph objects, [G-4] Glossary
size of, [G-4] size
graph,
added-variable plot, [R] regress postestimation diagnostic plots
adjusted Kaplan–Meier survivor curves, [ST] sts
adjusted partial residual plot, [R] regress postestimation diagnostic plots
apply recording, [G-2] graph play
augmented component-plus-residual plot, [R] regress postestimation diagnostic plots
augmented partial residual plot, [R] regress postestimation diagnostic plots
autocorrelations, [TS] corrgram
bar, see bar chart
baseline hazard and survivor, [ST] stcox, [ST] sts
Bayesian, [BAYES] bayesgraph
binary variable cumulative sum, [R] cusum
biplot, [MV] biplot, [MV] ca postestimation plots
box, see box plot
CA dimension projection, [MV] ca postestimation plots
cluster tree, see graph, dendrogram
compound-plus-residual, [R] regress postestimation diagnostic plots
concentration–time curve, [R] pk
conditional mean function, [R] npregress kernel postestimation
contrasts, see graph, margins
correlogram, [TS] corrgram
graph, continued
cross-corrlogram, [TS] xcorr
cross-sectional time-series data, [XT] xtdata,
[XT] xtline
cumulative distribution, [R] cumul
cumulative hazard function, [ST] stcurve, [ST] sts
cumulative spectral density, [TS] cumsp
dendrogram, [MV] cluster, [MV] clustermat,
[MV] cluster dendrogram, [MV] cluster
generate, [MV] cluster linkage, [MV] cluster
cross-sectional time-series data, [XT] xtdata
cumulative hazard function, [ST]
cumsp
cumulative distribution, [R]
cross-correlogram, [TS]
histograms, [R]
density-distribution sunflower, [R]
density, [R]
ederivatives, [R]
dot, see dot plot
eigenvalue
after discrim lda, [MV] discrim lda
postestimation, [MV] s screepplot
after factor, [MV] factor postestimation,
[MV] screepplot
after manova, [MV] screepplot
after mca, [MV] s screepplot
after mds, [MV] s screepplot
after pca, [MV] pca postestimation,
[MV] s screepplot
epsilon-
bar charts, [R] s errbar
forecasts, [TS] fcast graph
formats for exporting, [G-2] graph export
fractional polynomial, [R] fp postestimation
functions, [D] obs, [D] range
hazard function, [ST] ltable, [ST] stcurve, [ST] sts
defining contents, [G-2] graph describe
dot plot
histograms, [R] histogram, [R] kdensity
impulse–response functions, [TS] irf,
[TS] irf cgraph, [TS] irf graph, [TS] irf ograph
ingress, [R] dydx
interaction plots, [R] marginsplot
item response theory, [IRT] iritgraph icc,
[IRT] iritgraph tcc, [IRT] iritgraph iff,
[IRT] iritgraph tif, [MV] biplot
Kaplan–Meier survivor curves, [ST] stcox
PH-assumption tests, [ST] stcox
after of
Kaplan–Meier survivor curves, [ST] stcox
Ph
-log-log curve, [ST] stcox PH-assumption tests
logistic diagnostic, [R] logistic postestimation,
[R] lsens
lowess smoothing, [R] lowess
margins plots, [U] 20.20 Graphing margins, marginal
effects, and contrasts
margins plots, [R] marginsplot
matrix, see scatterplot matrices
MDS configuration, [MV] mds postestimation
plots means and medians, [R] grmeanby
normal probability, [R] Diagnostic plots
overall look of, [G-4] Schemes intro
overlap plot, [TE] teffects overlap
parameterized curves, [D] range
parametric autocorrelation, [TS] estat acplot
parametric autocovariance, [TS] estat acplot
parametric stability, [TS] estat sbcusum
partial correlogram, [TS] corrgram
partial residual, [R] regress postestimation
diagnostic plots
partial-regression leverage, [R] regress
postestimation diagnostic plots
periodogram, [TS] pergram
pie chart
power and sample size, [PSS-2] power, graph
precision and sample size, [PSS-3] ciwidth, graph
procrustes overlay, [MV] procrustes postestimation
profile plots, [R] marginsplot
quality control, [R] QC
quantile, [R] Diagnostic plots
quantile–normal, [R] Diagnostic plots
quantile–quantile, [R] Diagnostic plots
regression diagnostic, [R] regress postestimation
diagnostic plots
residual versus fitted, [R] regress postestimation
diagnostic plots
residual versus predictor, [R] regress postestimation
diagnostic plots
ROC curve, [R] lroc, [R] roccomp, [R] roccomp
postestimation, [R] roccomp, [R] roctab
rootograms, [R] spikeplot
saving, [G-3] saving_option
scatterplot matrix, see scatterplot matrices
Greenhouse–Geisser correction, see nonsphericity correction
Greenwood confidence intervals, [ST] sts
estat subcommand, [IRT] estat greport
grey literature, [META] Intro, [META] Glossary
lines, [G-3] axis_label_options
without ticks, [G-4] tickstyle
GRM, see graded response model
grm, irt subcommand, [IRT] irt grm, [IRT] irt grm
postestimation
grmap command, [SP] Intro 7, [SP] grmap
grmeanby command, [R] grmeanby
grmeans, estat subcommand, [MV] discrim lda
postestimation
group(), egen function, [D] egen
group, estat subcommand, [ME] estat group,
[ME] menl postestimation, [ME] mixed
postestimation
group invariance test, [SEM] estat ginvariant,
[SEM] Methods and formulas for sem

Group randomized trial, see cluster randomized design
group weights, [PSS-2] power trend
group-data regression, [R] intreg
grouping variables, generating, [MV] cluster generate
groups, graphs by, [G-3] by_option
groupvar, [U] 11.4 varname and varlists
grs summarize, estat subcommand, [MV] candisc,
[MV] discrim estat

GRT, see cluster randomized design
grubin, bayesstats subcommand,
[BAYES] bayesstats grubin
gs1 print color mapping, [G-2] set printcolor
gs2 print color mapping, [G-2] set printcolor
gs3 print color mapping, [G-2] set printcolor
__gschurd() function, [M-5] gschurd()
gschurd() function, [M-5] gschurd()
__gschurdgroupby() function, [M-5] gschurd()
gschurdgroupby() function, [M-5] gschurd()
__gschurdgroupby_1a() function, [M-5] gschurd()
__gschurd_1a() function, [M-5] gschurd()
gsem command, [SEM] Builder, generalized,
[SEM] gsem, [SEM] Methods and formulas for
gsem examples,
endogenous treatment effects,
[SEM] Example 46g
finite mixture Poisson, [SEM] Example 53g,
[SEM] Example 54g
generalized response, [SEM] Example 1,
[SEM] Example 27g, [SEM] Example 30g,
[SEM] Example 31g, [SEM] Example 32g,
[SEM] Example 33g, [SEM] Example 34g,
[SEM] Example 35g, [SEM] Example 36g,
[SEM] Example 37g, [SEM] Example 39g

Greenhouse–Geisser epsilon, [R] anova

Glossary

GRT, see cluster randomized design
GRT, see cluster randomized design
grubin, bayesstats subcommand,
[BAYES] bayesstats grubin
gs1 print color mapping, [G-2] set printcolor
gs2 print color mapping, [G-2] set printcolor
gs3 print color mapping, [G-2] set printcolor
__gschurd() function, [M-5] gschurd()
gschurd() function, [M-5] gschurd()
__gschurdgroupby() function, [M-5] gschurd()
gschurdgroupby() function, [M-5] gschurd()
__gschurdgroupby_1a() function, [M-5] gschurd()
__gschurd_1a() function, [M-5] gschurd()
gsem command, [SEM] Builder, generalized,
[SEM] gsem, [SEM] Methods and formulas for
gsem examples,
endogenous treatment effects,
[SEM] Example 46g
finite mixture Poisson, [SEM] Example 53g,
[SEM] Example 54g
generalized response, [SEM] Example 1,
[SEM] Example 27g, [SEM] Example 30g,
[SEM] Example 31g, [SEM] Example 32g,
[SEM] Example 33g, [SEM] Example 34g,
[SEM] Example 35g, [SEM] Example 36g,
[SEM] Example 37g, [SEM] Example 39g

Greenhouse–Geisser epsilon, [R] anova

Glossary

GRT, see cluster randomized design
GRT, see cluster randomized design
genralized response, [SEM] Example 1,
[SEM] Example 27g, [SEM] Example 30g,
[SEM] Example 31g, [SEM] Example 32g,
[SEM] Example 33g, [SEM] Example 34g,
[SEM] Example 35g, [SEM] Example 36g,
[SEM] Example 37g, [SEM] Example 39g

Greenhouse–Geisser epsilon, [R] anova
gsem command, examples, continued
  Heckman selection, [SEM] Example 45g
  interval regression, [SEM] Example 44g
  item response theory, [SEM] Example 28g
    [SEM] Example 29g
  latent class, [SEM] Example 50g
    [SEM] Example 51g
  latent profile, [SEM] Example 52g
  multilevel, [SEM] Example 30g
    [SEM] Example 38g
    [SEM] Example 39g
    [SEM] Example 40g
    [SEM] Example 41g
    [SEM] Example 42g
  survival model, [SEM] Example 47g
    [SEM] Example 48g
    [SEM] Example 49g
tobit regression, [SEM] Example 43g
  options, [SEM] gsem estimation options,
    [SEM] gsem family-and-link options,
    [SEM] gsem group options, [SEM] gsem lclass options,
    [SEM] gsem model description options,
    [SEM] gsem reporting options, [SEM] sem and
gsem option covstructure(), [SEM] sem and
gsem option constraints(), [SEM] sem and
gsem option reliability(), [SEM] sem and
gsem syntax options
  path notation, [SEM] gsem path notation
    extensions, [SEM] sem and gsem path notation
  postestimation, [SEM] gsem postestimation

gsort command, [D] gsort

guessing, [IRT] Glossary

guessing parameter, [IRT] irt 3pl

GUI, see graphical user interface

H

$H^2$ statistic, [META] meta forestplot, [META] meta
  summarize, [META] meta regress,
  [META] Glossary

HAC variance estimate, [R] binreg, [R] glm, [R] gmm,
  [R] ivregress, [R] nl, [XT] xtoinnest,
  [XT] xtreg, [XT] xunitroot

hada() function, [FN] Matrix functions,
  [P] matrix define

Hadamard matrix, [SVY] svy brr, [SVY] Glossary

Hadri Lagrange multiplier stationarity test,
  [XT] xunitroot

hadri, xunitroot subcommand, [XT] xunitroot

half option, [G-2] graph matrix

halfyear() function, [D] Datetime, [FN] Date and
time functions, [M-5] date()

halfyearly() function, [D] Datetime, [FN] Date and
time translation, [FN] Date and time functions,
  [M-5] date()

_halton() function, [M-5] halton()

halton() function, [M-5] halton()

Halton set, [M-5] halton()

Hamann coefficient similarity measure,
  [MV] measure_option

Hammersley set, [M-5] halton()

Hansen’s $J$ statistic, [R] gmm, [R] gmm
  postestimation, [R] ivpoisson, [R] ivpoisson
  postestimation, [R] ivregress

Harbord test, [META] meta bias

Harbord, Egger, and Sterne test, [META] meta bias
  hard missing value, [MI] mi impute, [MI] Glossary

harmonic mean, [R] ameans

Harrell’s $C$, [ST] stcox postestimation

Harris–Tzavalis test, [XT] xunitroot

has_e() function, [FN] Programming functions


hash1() function, [M-5] hash1()

hashing, [M-6] Glossary

hasmissing() function, [M-5] missing()

hat matrix, see projection matrix, diagonal elements of

hausman command, [R] hausman

Hausman specification test, [R] hausman, [XT] xtreg
  postestimation

Hausman–Taylor estimator, [XT] xhtaylor

Haver Analytics databases, importing from, [D] import
  haver

haver import subcommand, [D] import haver

haverdir, set subcommand, [D] import haver,
  [R] set


contributions, [ST] Glossary

time function, [PSS-2] power exponential,
  [PSS-2] power logrank

experimental group, [PSS-2] power exponential,
  [PSS-2] power logrank

function, [ST] stfs, [ST] stfs generate, [ST] stfs list,
  [ST] Glossary

graph

rate, [PSS-2] power exponential, [PSS-2] power
  logrank

ratio, [BAYES] bayes: mestreg,
  [BAYES] bayes: streg, [FMM] estat
  eform, [ME] mestreg, [PSS-2] power cox,
  [PSS-2] power exponential, [PSS-2] power
  logrank, [R] eform_option, [R] lincom

  [SEM] estat eform, [ST] stcox, [ST] stcox
test assumption tests, [ST] stcox postestimation,
  [ST] stintreg, [ST] stintreg postestimation,

  tables, [ST] ltable

  two-sample, [PSS-2] power exponential,
  [PSS-2] power logrank

hbar, graph subcommand, [G-2] graph bar

hbox, graph subcommand, [G-2] graph box

headlabel option, [G-2] graph twoway pscanner,
  [G-2] graph twoway pscatter

health ratio, [R] binreg

heckman command, [R] heckman, [R] heckman
  postestimation

Heckman selection model, see selection model
heckoprobit command, [R] heckoprobit, [R] heckoprobit postestimation
heckpoisson command, [R] heckpoisson, [R] heckpoisson postestimation
heckprob command, [R] heckprob, [R] heckprob postestimation
Hedges’s g, [META] meta esize, [META] Glossary
height() textbox option, [G-3] added_text_options
Helmert contrasts, [R] contrast
help, [M-1] help
   mata subcommand, [M-3] mata help
   view subcommand, [R] view
help command, [M-3] mata help, [R] help,
   [U] 4 Stata’s help and search facilities
   writing your own, [U] 18.11.6 Writing system help
help_d, view subcommand, [R] view
help—I don’t know what to do, [U] 3 Resources for learning and using Stata
Henze–Zirkler normality test, [MV] mvtest normality
Hermitian
Hessenberg
   decomposition, [M-5] hessenbergd()
   form, [M-6] Glossary
   _hessenbergd() function, [M-5] hessenbergd()
   hessenberg() function, [M-5] hessenberg()
   _hessenbergd_1a() function, [M-5] hessenberg()
 heterogeneousity, [META] Intro, [META] meta forestplot,
   [META] meta summarize, [META] meta labbeplot, [META] meta funnelplot,
   [META] meta bias, [META] Glossary
   parameter, [META] Glossary
test, [R] Epitab
heteroskedastic
errors, see heteroskedastic linear regression
linear regression, [BAYES] bayes: hetregress,
   estimation, [U] 27.3.3 Regression with heteroskedastic errors, also see robust,
   Huber/White/sandwich estimator of variance
ordered
   probit regression, [BAYES] bayes: hetoprobit,
   [R] hetoprobit, [SVY] svy estimation
probit regression, [BAYES] bayes: hetoprobit,
   [R] hetoprobit, [SVY] svy estimation
heteroskedasticity, see HAC variance estimate
ARCH model, see autoregressive conditional heteroskedasticity model
conditional, [R] regress postestimation time series
GARCH model, see generalized autoregressive conditional heteroskedasticity
Newey–West estimator, see Newey–West regression
robust variance, see robust, Huber/White/sandwich estimator of variance
heteroskedasticity, continued
test, [R] hetprob, [R] hetprob, [R] hetregress,
   [R] regress postestimation, [R] regress
   postestimation time series, [R] sdtest
hetprob command, [R] hetprob, [R] hetprob postestimation
hetprob command, [R] hetprob, [R] hetprob postestimation
hetregress command, [R] hetregress, [R] hetregress postestimation
hettest, estat subcommand, [R] regress postestimation
Heywood case, [MV] factor, [MV] Glossary
solution, [MV] factor, [MV] Glossary
hh() function, [D] Datetime, [FN] Date and time functions, [M-5] date()
hhC() function, [D] Datetime, [FN] Date and time functions, [M-5] date()
hidden stored results, see results, stored, hidden or historical
hierarchical
   cluster analysis, [MV] cluster, [MV] clustermat,
   [MV] cluster linkage
   clustering, [MV] Glossary
   model, [ME] Glossary, also see multilevel model
   regression, [R] nestreg, [R] stepwise
   samples, [R] anova, [R] gllamm, [R] loneway,
   [R] areg
higher ASCII, see extended ASCII
higher-level variables, see first-level variables
higher-order models, see confirmatory factor analysis
highest posterior density
credible interval, [BAYES] Intro,
   [BAYES] Bayesian commands, [BAYES] bayes,
   [BAYES] bayesmh, [BAYES] bayesstats
   summary, [BAYES] Glossary
region, [BAYES] Intro, [BAYES] Glossary
high-low charts, [G-2] graph twoway rbar,
high-pass filter, [TS] tsfilter bw, [TS] tsfilter hp,
   [TS] Glossary
Hilbert() function, [M-5] Hilbert()
Hildreth–Lu regression, [TS] prais
HILO, [M-5] byteorder()
histogram command, [R] histogram
histogram, graph twoway subcommand, [G-2] graph twoway histogram
histograms, [G-2] graph twoway histogram,
   [R] histogram
dotplots, [R] dotplot
kernel density estimator, [R] kdensity
ladder-of-powers, [R] ladder
of categorical variables, [R] histogram
 histograms, continued
  rootograms, [R] spikeplot
  stem-and-leaf, [R] stem
historical stored results, see results, stored, hidden or
historical
histories, [G-2] graph bar, [G-2] graph box,
[G-3] by_option
hms() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
Hotelling filter, [TS] tsfilter, [TS] tsfilter hp
hofd() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
Hogsmead fictional location, [SP] Intro 2
Hogwarts fictional location, [SP] Intro 2
hold,
  _estimates subcommand, [P] _estimates
  _return subcommand, [P] _return
Holm’s multiple-comparison adjustment, see multiple
comparisons, Holm’s method
dexpontial, [TS] tssmooth exponential,
[TS] tssmooth hwinters, [TS] tssmooth
shwinters, [TS] Glossary
homogeneity, [META] Intro, [META] meta forestplot,
[META] Glossary
  of variances, [R] oneway, [R] sdtest
test, [META] meta, [META] meta summarize,
[META] Glossary, [R] Epitab
hoskedaemory tests, [R] regress postestimation
Horst normalization, see Kaiser normalization
hosmer–Lemeshow
  delta chi-squared influence statistic, see delta chi-
squared influence statistic
  delta deviance influence statistic, see delta deviance
influence statistic
  goodness-of-fit test, [R] estat gof, [SVY] estat
hour, ssc subcommand, [R] ssc
hotelling command, [MV] hotelling
Hotelling’s
  generalized T-squared statistic, [MV] manova
  T-squared, [MV] hotelling, [MV] mvtest means,
  [MV] Glossary
hours() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
hp, tsfilter subcommand, [TS] tsfilter hp
HPD
  credible interval, see highest posterior density
  credible interval
  region, see highest posterior density region
_hqrd() function, [M-5] qrd()
_hqrd() function, [M-5] qrd()
_hqrdmult() function, [M-5] qrd()
_hqrdmultit() function, [M-5] qrd()
_hqrdp() function, [M-5] qrd()
_hqrdp() function, [M-5] qrd()
_hqrdi() function, [M-5] qrd()
_HHRR() function, [M-5] qrd()
histograms, continued
  rootograms, [R] spikeplot
  stem-and-leaf, [R] stem
historical stored results, see results, stored, hidden or
historical
histories, [G-2] graph bar, [G-2] graph box,
[G-3] by_option
hms() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
Hotelling filter, [TS] tsfilter, [TS] tsfilter hp
hofd() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
Hogsmead fictional location, [SP] Intro 2
Hogwarts fictional location, [SP] Intro 2
hold,
  _estimates subcommand, [P] _estimates
  _return subcommand, [P] _return
Holm’s multiple-comparison adjustment, see multiple
comparisons, Holm’s method
dexpontial, [TS] tssmooth exponential,
[TS] tssmooth hwinters, [TS] tssmooth
shwinters, [TS] Glossary
homogeneity, [META] Intro, [META] meta forestplot,
[META] Glossary
  of variances, [R] oneway, [R] sdtest
test, [META] meta, [META] meta summarize,
[META] Glossary, [R] Epitab
hoskedaemory tests, [R] regress postestimation
Horst normalization, see Kaiser normalization
hosmer–Lemeshow
  delta chi-squared influence statistic, see delta chi-
squared influence statistic
  delta deviance influence statistic, see delta deviance
influence statistic
  goodness-of-fit test, [R] estat gof, [SVY] estat
hour, ssc subcommand, [R] ssc
hotelling command, [MV] hotelling
Hotelling’s
  generalized T-squared statistic, [MV] manova
  T-squared, [MV] hotelling, [MV] mvtest means,
  [MV] Glossary
hours() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
hp, tsfilter subcommand, [TS] tsfilter hp
HPD
  credible interval, see highest posterior density
  credible interval
  region, see highest posterior density region
_hqrd() function, [M-5] qrd()
_hqrd() function, [M-5] qrd()
_hqrdmult() function, [M-5] qrd()
_hqrdmultit() function, [M-5] qrd()
_hqrdp() function, [M-5] qrd()
_hqrdp() function, [M-5] qrd()
_hqrdi() function, [M-5] qrd()
hypothesis, [PSS-5] Glossary, also see null hypothesis and alternative hypothesis
also see null hypothesis and alternative hypothesis
testing, Bayesian, see Bayesian, hypothesis testing
hypothesized value, see null value
immediate command, continued

implied context, class, [P] class

import
dbase command, [D] import dbase
delimited command, [D] import delimited
delimited, [D] import delimited
delimited, [D] import delimited
delimited, [D] import delimited
delimited, [D] import delimited
delimited, [D] import delimited
delimited, [D] import delimited
delimited, [D] import delimited
delimited, [D] import delimited
delimited, [D] import delimited
excel command, [D] import excel
fred command, [D] import fred
haver command, [D] import haver
sas command, [D] import sas
sasxport5 command, [D] import sasxport5
sasxport8 command, [D] import sasxport8
spss command, [D] import spss
import, [U] 22 Entering and importing data, also see combine data, also see input data interactively
real-time, [D] import freed
import, spmatrix subcommand, [SP] spmatrix
import
imported spatial weighting matrix, [SP] Glossary


imputation
- binary, [MI] mi impute logit
- by groups, [MI] mi impute
- categorical, [MI] mi impute mlogit, [MI] mi impute ologit
- continuous, [MI] mi impute pmm, [MI] mi impute regress with a limited range, [MI] mi impute intreg, [MI] mi impute truncreg
- count data, [MI] mi impute nbreg, [MI] mi impute poisson
- diagnostics, [MI] mi impute
- interval regression, [MI] mi impute intreg
- interval-censored data, [MI] mi impute intreg
- linear regression, [MI] mi impute regress
- logistic regression, [MI] mi impute logit
- method, [MI] mi impute, [MI] mi impute usermethod
- iterative, [MI] mi impute, [MI] mi impute chained, [MI] mi impute mvn
- monotone, [MI] mi impute monotone
- multivariate, [MI] mi impute chained, [MI] mi impute monotone, [MI] mi impute mvn
- proper, [MI] Intro substantive
- modeling, [MI] mi impute
- monotone, [MI] mi impute, [MI] mi impute chained, [MI] mi impute monotone
- multinomial logistic regression, [MI] mi impute mlogit
- multiple, [MI] Intro substantive
- multivariate, [MI] mi impute chained
- monotone, [MI] mi impute, [MI] mi impute chained
- ordered logistic regression, [MI] mi impute ologit
- overdispersed count data, [MI] mi impute nbreg
- passive, [MI] mi impute, [MI] mi impute chained, [MI] mi impute regress
- perfect prediction, [MI] mi impute
imputation, continued

Poisson regression, \[M\] mi impute poisson
predictive mean matching, \[M\] mi impute, \[M\] mi
impute pmm
recommended number of, \[M\] Intro substantive,
\[M\] mi estimate
regression, \[M\] mi impute, \[M\] mi impute regress
semiparametric, \[M\] mi impute pmm
step, \[M\] Intro substantive, \[M\] mi estimate
transformations, \[M\] mi impute

truncated regression, \[M\] mi impute truncreg
univariate, \[M\] mi impute intreg, \[M\] mi impute
logit, \[M\] mi impute mlogit, \[M\] mi impute
nbreg, \[M\] mi impute ologit, \[M\] mi impute
pmm, \[M\] mi impute poisson, \[M\] mi impute
regress, \[M\] mi impute truncreg
user-defined, \[M\] mi impute usermethod

impute, mi subcommand, \[M\] mi impute, \[M\] mi
impute chained, \[M\] mi impute intreg, \[M\] mi impute
logit, \[M\] mi impute mlogit, \[M\] mi impute
monotone, \[M\] mi impute mvn, \[M\] mi impute
nbreg, \[M\] mi impute ologit, \[M\] mi impute
pmm, \[M\] mi impute poisson, \[M\] mi impute
regress, \[M\] mi impute truncreg
user-defined, \[M\] mi impute usermethod

imputed data, \[M\] Glossary
imputed variables, see variables, multiple-imputation
imputed

imtest, estat subcommand, \[R\] regress
postestimation
in range qualifier, \[P\] syntax, \[U\] 11 Language syntax
in smcl, display directive, \[P\] display
inbase() function, \[M-5\] inbase()

incidence, \[ST\] Glossary
rate, \[ST\] Glossary
study, see cohort study
incidence-rate ratio
epidemiological tables, \[R\] Epitab
estimation,
Bayesian, \[BAYES\] bayes: gnbreg,
\[BAYES\] bayes: meglm,
\[BAYES\] bayes: menbreg,
\[BAYES\] bayes: mepoisson,
\[BAYES\] bayes: poisson,
\[BAYES\] bayes: tnbreg,
\[BAYES\] bayes: tpoisson,
\[BAYES\] bayes: zbin,
\[BAYES\] bayes: zbin,
\[BAYES\] bayes: zbin,
\[BAYES\] bayes: zbin,
developmental coefficients,
\[FMM\] estat eform, \[R\] eform_option,
\[SEM\] Intro 7, \[SEM\] estat eform,
\[SEM\] Example 34g
multilevel mixed-effects, \[ME\] meglm,
\[ME\] menbreg, \[ME\] mepoisson, also see
incidence-rate ratio, estimation, Bayesian
negative binomial regression,
\[FMM\] fmm: nbreg, \[ME\] menbreg,
\[R\] nbreg, \[R\] tnbreg, \[R\] zbin,
\[XT\] xtnbreg, also see incidence-rate ratio,
estimation, Bayesian

incidence-rate ratio, estimation, continued
panel data, \[XT\] xtgee, \[XT\] xtnbreg,
\[XT\] xtpoisson
Poisson regression, \[FMM\] fmm: poisson,
\[FMM\] fmm: tpoisson, \[FMM\] Example 2,
\[LASSO\] dpoisson, \[LASSO\] popoisson,
\[LASSO\] xpoisson, \[ME\] mepoisson,
\[R\] cpoisson, \[R\] expoison, \[R\] heckpoisson,
\[R\] jpoisson, \[R\] poisson, \[R\] tpoisson,
\[R\] zip, \[TE\] etpoisson, \[XT\] xtpoisson, also
see incidence-rate ratio, estimation, Bayesian
postestimation, \[R\] contrast, \[R\] expoison
postestimation, \[R\] lincom
negative binomial regression, \[R\] nbreg
postestimation, \[R\] tnbreg postestimation,
\[R\] zinb postestimation
Poisson regression, \[R\] poisson postestimation,
\[R\] tpoisson postestimation, \[R\] zip
postestimation
survival analysis, \[ST\] stir, \[ST\] stptime,
\[ST\] stsum
include_bitmap, set subcommand, \[R\] set
include command, \[P\] include
included covariates, see covariate selection
income distributions, \[R\] Inequality
income tax rate function, \[D\] egen
incomplete
beta function, \[FN\] Statistical functions,
\[M-5\] normal()
gamma function, \[FN\] Statistical functions,
\[M-5\] normal()
observations, see dropout
increment operator, \[M-2\] op_increment, \[P\] macro
independence of irrelevant alternatives, \[CM\] Glossary
relaxing assumption, \[CM\] Intro 8, \[CM\] meglm,
\[CM\] cmnixlogit, \[CM\] cmmpoisson,
\[CM\] cmrprobit, \[CM\] cmxtmixlogit,
\[CM\] nlogit
test for, \[CM\] nlogit
independence of irrelevant alternatives,
assumption, \[FMM\] fmm: mlogit, \[R\] eogit,
\[R\] mlogit
test for, \[R\] hausman, \[R\] suent
independence test, \[R\] correlate, \[R\] Epitab,
\[R\] spearman, \[R\] tabulate twoway,
\[SVY\] svy: tabulate twoway
independent
a posteriori, \[BAYES\] Glossary
a priori, \[BAYES\] Glossary
independent and identically distributed, \[DSGE\] Glossary, \[TS\] Glossary
independent and identically distributed sampling
assumption, \[SP\] Glossary, \[TE\] tteffects intro,
\[TE\] tteffects intro advanced, \[TE\] Glossary
index of proportion and logit, \[R\] logit postestimation,
\[R\] predict, \[R\] probit postestimation
index search, \[R\] search, \[U\] 4 Stata’s help and search
facilities
inverse, continued
  hyperbolic tangent transformation, see Fisher’s $z$
  transformation
noncentral
  beta distribution, [FN] Statistical functions,
  [M-5] normal()
  chi-squared distribution function, [FN] Statistical
  functions, [M-5] normal()
  $F$ distribution, [FN] Statistical functions,
  [M-5] normal()
  normal distribution function, [FN] Statistical
  functions, [M-5] normal()
  of matrix, [P] matrix define, [P] matrix svd
reverse cumulative
  beta distribution, [FN] Statistical functions,
  [M-5] normal()
  binomial function, [FN] Statistical functions,
  [M-5] normal()
  chi-squared distribution function, [FN] Statistical
  functions, [M-5] normal()
  exponential distribution, [FN] Statistical
  functions, [M-5] normal()
  $F$ distribution function, [FN] Statistical
  functions, [M-5] normal()
  incomplete gamma function, [FN] Statistical
  functions, [M-5] normal()
  inverse Gaussian function, [FN] Statistical
  functions, [M-5] normal()
  noncentral chi-squared distribution function,
  $t$ distribution function, [FN] Statistical
  functions, [M-5] normal()
  Weibull distribution, [FN] Statistical functions,
  [M-5] normal()
inverse-distance matrix, see spatial weighting matrix
inverse-probability weighting, [TE] teffects intro,
  [TE] teffects intro advanced, [TE] teffects ipw,
  [TE] Glossary
inverse-probability-weighted regression adjustment,
  [TE] teffects intro, [TE] teffects intro advanced,
  [TE] teffects ipwra, [TE] Glossary
inverse-variance method, [META] Glossary
invexponential() function, [FN] Statistical
  functions, [M-5] normal()
invexponentialtail() function, [FN] Statistical
  functions, [M-5] normal()
invF() function, [FN] Statistical functions,
  [M-5] normal()
_invfft() function, [M-5] fft()
invfft() function, [M-5] fft()
invFtail() function, [FN] Statistical functions,
  [M-5] normal()
invgaussian() function, [FN] Statistical functions,
  [M-5] normal()
invgaussianlantail() function, [FN] Statistical
  functions, [M-5] normal()
invlaplace() function, [FN] Statistical functions,
  [M-5] normal()
invlaplacetail() function, [FN] Statistical
  functions, [M-5] normal()
invlogistic() function, [FN] Statistical
  functions, [M-5] normal()
invlogistictail() function, [FN] Statistical
  functions, [M-5] normal()
invlogit() function, [FN] Mathematical functions,
  [M-5] logit()
invnb() function, [FN] Statistical functions,
  [M-5] normal()
invnbmean() function, [FN] Statistical functions,
  [M-5] normal()
invnbmeanlantail() function, [FN] Statistical
  functions, [M-5] normal()
invnchi2() function, [FN] Statistical functions,
  [M-5] normal()
invnchi2tail() function, [FN] Statistical functions,
  [M-5] normal()
invnF() function, [FN] Statistical functions,
  [M-5] normal()
invnFtail() function, [FN] Statistical functions,
  [M-5] normal()
invnibeta() function, [FN] Statistical functions,
  [M-5] normal()
invnormal() function, [FN] Statistical functions,
  [M-5] normal()
invnt() function, [FN] Statistical functions,
  [M-5] normal()
invntail() function, [FN] Statistical functions,
  [M-5] normal()
invorder() function, [M-5] invorder()
invpoisson() function, [FN] Statistical functions,
  [M-5] normal()
invpoissonlantail() function, [FN] Statistical
  functions, [M-5] normal()
invtrans() function, [FN] Statistical functions,
  [M-5] normal()
invtrans() function, [FN] Statistical functions,
  [M-5] normal()
invvech() function, [M-5] vec()
invweibull() function, [FN] Statistical functions,
  [M-5] normal()
invweibullph() function, [FN] Statistical functions,
  [M-5] normal()
invweibullphtail() function, [FN] Statistical functions, [M-5] normal()
invweibulltail() function, [FN] Statistical functions, [M-5] normal()
I/O functions, [M-4] IO
ipolate command, [D] ipolate
ips, xtunitroot subcommand, [XT] xtunitroot
IPW, see inverse-probability weighting
ipw, stteffects subcommand, [TE] stteffects ipw
ipw, tteffects subcommand, [TE] tteffects ipw
IPWRA, see inverse-probability-weighted regression adjustment
ipwra, stteffects subcommand, [TE] stteffects ipwra
ipwra, tteffects subcommand, [TE] tteffects ipwra
IQR, see interquartile range
iqr(), egen function, [D] egen
iqreg command, [R] qreg, [R] qreg postestimation
ir command, [R] Epitab
ircode() function, [FN] Programming functions
IRF, see impulse–response functions
irf, [TS] irf
    add command, [TS] irf add
cgraph command, [TS] irf cgraph
create command, [TS] irf create
table command, [TS] irf table
describe command, [TS] irf describe
drop command, [TS] irf drop
graph command, [TS] irf graph
ograph command, [TS] irf ograph
rename command, [TS] irf rename
set command, [TS] irf set
table command, [TS] irf table
.irf file, [U] 11.6 Filenaming conventions
iri command, [R] Epitab
IRLS, see iterated, reweighted least squares
IRR, see incidence-rate ratio
IRT, see item response theory
irt, continued
    pcm command, [IRT] irt pcm, [IRT] irt pcm postestimation
    rsm command, [IRT] irt rsm, [IRT] irt rsm postestimation
irtgraph
    icc command, [IRT] irt, [IRT] irtgraph icc
    iif command, [IRT] irt, [IRT] irtgraph iif
tcc command, [IRT] irt, [IRT] irtgraph tcc
tif command, [IRT] irt, [IRT] irtgraph tif
.ima built-in class function, [P] class
isascii() function, [M-5] isascii()
iscale() option, [G-2] graph matrix
iscomplex() function, [M-5] isreal( )
isdiagonal() function, [M-5] isdiagonal( )
isfleeting() function, [M-5] isfleeting( )
isdid command, [D] isd
.isofclass built-in class function, [P] class
isolines, [G-2] graph twoway contourline
ispointer() function, [M-5] isreal( )
isreal() function, [M-5] isreal( )
isrealvalues() function, [M-5] isrealvalues( )
issamefile() function, [M-5] issamefile( )
isstring() function, [M-5] isreal( )
issymmetric() function, [FN] Matrix functions,
    [M-5] issymmetric( ), [P] matrix define
issymmetriconly() function, [M-5] issymmetric( )
.istdize command, [R] stdize
isview() function, [M-5] isview( )
item, [IRT] Glossary
    characteristic curve, [IRT] irt, [IRT] irtgraph icc,
    [IRT] Glossary
information function, [IRT] irt, [IRT] irtgraph iif,
    [IRT] Glossary
location, [IRT] Glossary
response function, [IRT] irt, [IRT] Glossary
response theory, [IRT] irt, [IRT] Glossary,
    [SEM] Intro 5, [SEM] Example 28g,
    [SEM] Example 29g, also see differential item functioning
Control Panel, [IRT] Control Panel
    for multiple groups, [IRT] irt, group()
    graph, [IRT] irtgraph icc, [IRT] irtgraph tcc,
    [IRT] irtgraph iif, [IRT] irtgraph tif
models, [IRT] irt, [IRT] irt 1pl, [IRT] irt 2pl,
    [IRT] irt 3pl, [IRT] irt grm, [IRT] irt nrm,
    [IRT] irt pcm, [IRT] irt rsm
models, multiple, [IRT] irt hybrid
iterated principal-factor method, [MV] factor,
    [MV] Glossary
iterated, reweighted least squares, [R] binreg, [R] glm,
    [R] reg3, [R] sureg
iterations,
controlling the maximum number of, [R] set iter
Newton’s method, [PSS-2] power, [PSS-3] ciwidth
iterlog, set subcommand, [R] set, [R] set iter
ivpoisson command, [R] ivpoisson, [R] ivpoisson postestimation
ivprobit command, [R] ivprobit, [R] ivprobit postestimation
ivregress command, [R] ivregress, [R] ivregress postestimation
ivtobit command, [R] ivtobit, [R] ivtobit postestimation

J


Jaccard coefficient similarity measure, [MV] measure_option

calendar, [SEM] Glossary estimation, [R] jackknife,
   [SVY] jackknife_options, [SVY] svy jackknife,

residuals, [R] regress postestimation

standard errors, [R] vce_option, [SVY] svy
   jackknife, [SVY] Variance estimation, [XT] vce_options

jackknife_options, [SVY] jackknife_options

calendar prefix command, [R] calendar,
   [R] calendar postestimation

Jarque–Bera statistic, [TS] varnorm, [TS] vecnorm


calendar initialize command, [P] Java utilities

query command, [P] Java utilities

set heapmax command, [P] Java utilities

set home command, [P] Java utilities

Java, query subcommand, [R] query

java_heapmax, set subcommand, [P] Java utilities,
   [R] set

java_home, set subcommand, [P] Java utilities,
   [R] set

javacall command, [P] javacall

JavaScript, [RPT] dyntext

JCA, see joint correspondence analysis

Jeffreys noninformative prior, [MI] mi impute mvn


jeffreys, prior() suboption, [BAYES] bayesmh evaluators


join datasets, see combine data

join matrix, [P] matrix rowjoinbyname

join operator, [M-2] op_join

joinby command, [D] joinby, [U] 23 Combining datasets

joining time-span records, [ST] stsplit

joint

correspondence analysis, [MV] mca, [MV] mca postestimation, [MV] Glossary

normality, see normality assumption, joint posterior distribution, [BAYES] Intro, [BAYES] bayesmh, [BAYES] Glossary


JPEG, see Joint Photographic Experts Group format

t_jumble() function, [M-5] sort(

jumble() function, [M-5] sort()

justification of text, [G-3] textbox_options

justificationstyle, [G-4] justificationstyle,

K


Kaiser normalizations, [MV] factor postestimation,
   [MV] pca postestimation, [MV] rotate,
   [MV] rotatemat

Kalman

filter, [DSGE] Glossary, [TS] arima, [TS] dfactor,
   [TS] dfactor postestimation, [TS] sspace,

forecast, [TS] dfactor postestimation, [TS] sspace
   postestimation, [TS] ucm postestimation

smoothing, [TS] dfactor postestimation,
   [TS] sspace postestimation, [TS] ucm postestimation

Kao test, [XT] xtcoinittest

kao, xtcoinittest subcommand, [XT] xtcoinittest

kap command, [R] kappa

Kaplan–Meier

product-limit estimate, [ST] stcox PH-
   assumption tests, [ST] sts

kappa command, [R] kappa

kapwgt command, [R] kappa

kdensity command, [R] kdensity

kdensity, graph twoway subcommand, [G-2] graph twoway kdensity

keep command, [D] drop

keep variables or observations, [D] drop

Kendall’s tau, [R] spearman, [R] tabulate twoway

Kenward–Roger DDF, see denominator degrees of freedom, Kenward–Roger
kernel

density smoothing, [R] kdensity

function, [G-2] graph twoway kdensity,
[G-2] graph twoway lpoly, [R] kdensity,
[R] lpoly, [R] npregress kernel, [R] qreg,
[TE] tebalance density, [TE] teffects overlap

regression, [R] npregress kernel

weighted local polynomial, [R] lpoly

kernel, npregress subcommand, [R] npregress intro,
[R] npregress kernel

keyboard

entry, [U] 10 Keyboard use

search, [U] 4 Stata’s help and search facilities

Keynesian model, see New Keynesian model

keys, [G-3] clegend_option, [G-3] legend_options,

K-fold cross-validation, [LASSO] Glossary

kilometers, [SP] spdistance

Kish design effects, [R] estat

kiss32, see random-number generator

Kmatrix() function, [M-5] Kmatrix()

kmeans, [MV] Glossary

kmeans, cluster subcommand, [MV] cluster kmeans and kmedians

kmeans clustering, [MV] cluster, [MV] cluster kmeans and kmedians

kmedians, [MV] Glossary

kmedians, cluster subcommand, [MV] cluster kmeans and kmedians

kmedians clustering, [MV] cluster, [MV] cluster kmeans and kmedians

KMO, see Kaiser–Meyer–Olkin sampling adequacy

kmo, estat subcommand, [MV] factor postestimation,
[MV] pca postestimation

KNN, see kth-nearest neighbor

knn, discrim subcommand, [MV] discrim knn

knots, [LASSO] Glossary, [R] npregress series

Kolmogorov–Smirnov test, [R] ksmirnov

KR-20, [MV] alpha

Kronecker direct product, [D] cross,
[M-2] op_kronecker, [P] matrix define

Kruskal stress, [MV] mds postestimation,
[MV] Glossary

Kruskal–Wallis test, [R] kwallis

ksmirnov command, [R] ksmirnov

ktau command, [R] spearman

kth-nearest neighbor, [MV] discrim knn,
[MV] Glossary

Kuder–Richardson Formula 20, [MV] alpha

Kulczyński coefficient similarity measure,
[MV] measure_option

kurt(), egen function, [D] egen

kurtosis, [CM] cmsummarize, [MV] mvtest normality,
[R] lv, [R] pksumm, [R] regress postestimation,
[R] sktest, [R] summarize, [R] tabstat,
[TS] varnorm, [TS] vecnorm

kwallis command, [R] kwallis

L

L1-norm models, [R] qreg

1lttitle() option, [G-3] title_options

12tttitle() option, [G-3] title_options

L’Abbé plot, [META] meta labbeplot,
[META] Glossary

labbeplot, meta subcommand, [META] meta labbeplot

label

macro function, [P] macro

label,

v1 subcommand, [D] v1 create

[U] 12.6 Dataset, variable, and value labels

in other languages, [U] 12.6.4 Labels in other languages

label

copy command, [D] label

data command, [D] label,
[U] 12.6 Dataset, variable, and value labels

define command, [D] label,
[U] 12.6 Dataset, variable, and value labels

dir command, [D] label

drop command, [D] label

language command, [D] label language,
[U] 12.6 Dataset, variable, and value labels

list command, [D] label,
[U] 12.6 Dataset, variable, and value labels

save command, [D] label

values command, [D] label,
[U] 12.6 Dataset, variable, and value labels

variable command, [D] label,
[U] 12.6 Dataset, variable, and value labels

label, snapshot subcommand, [D] snapshot

label values, [P] macro,
[U] 12.6 Dataset, variable, and value labels,
[U] 13.11 Label values

labelbook command, [D] labelbook

labels,

axis, [G-3] axis_label_options

creating, [D] edit, [D] varmanage

editing, [D] edit, [D] varmanage

marker, [G-3] marker_label_options

LAD regression, [R] qreg

ladder command, [R] ladder

ladder of powers, [R] ladder

lag operator, [DSGE] Glossary, [TS] Glossary,
[U] 11.4.4 Time-series varlists

lag-exclusion statistics, [TS] varwle

lagged values, [U] 11.4.4 Time-series varlists,
[U] 13 Functions and expressions,
[U] 13.7 Explicit subsciripting,
[U] 13.10.1 Generating lags, leads, and differences

lag-order selection statistics, [TS] var intro, [TS] var,
[TS] var svar, [TS] varsoc, [TS] vec intro
Lagrange multiplier test, [PSS-5] Glossary, [R] regress
postestimation time series, [TS] varlmar, [TS] vecmar, also see score test
lags, see lagged values, see spatial lags
lalign() option, [G-3] connect_options
lambda, [LASSO] Glossary
Lance and Williams’s formula, [MV] cluster language, [D] unicode locale
syntax, [P] syntax, [U] 11 Language syntax
language, label subcommand, [D] label language
languages, multiple, [D] label language
Laplace
density, [FN] Statistical functions, [M-5] normal() distribution,
inverse reverse cumulative, [FN] Statistical functions, [M-5] normal()
reverse cumulative, [FN] Statistical functions, [M-5] normal()
laplace() function, [FN] Statistical functions, [M-5] normal()
laplaceden() function, [FN] Statistical functions, [M-5] normal()
laplacetail() function, [FN] Statistical functions, [M-5] normal()
large-strata limiting model, [META] Glossary
options, [LASSO] lasso options
lasso, continued
selection, see covariate selection
lasso command, [LASSO] lasso, [LASSO] lasso postestimation, [LASSO] lasso examples
lassocoef command, [LASSO] lassocoef
lassogof command, [LASSO] lassogof
lassoinfo command, [LASSO] lassoinfo
lassoknots command, [LASSO] lassoknots
lassoselect command, [LASSO] lassoselect
latent
class, [FMM] fmm, [FMM] Glossary
goodness-of-fit statistics, [SEM] estat lcgof, [SEM] Example 51g
marginal means, [FMM] estat lcmean, [SEM] estat lemean
marginal probabilities, [FMM] estat lcpred, [SEM] estat lcpred
class analysis, [SEM] Intro 2, [SEM] Intro 5, [SEM] Glossary
class model, [SEM] Intro 5, [SEM] Example 50g, [SEM] Glossary
cluster model, [SEM] Glossary
profile analysis, [SEM] Example 52g
profile model, [SEM] Example 52g, [SEM] Glossary
roots, [M-5] eigensystem()
space, [IRT] Glossary
trait, [IRT] Glossary, also see item response theory models
\LaTeX, [RPT] dynsect
Latin-square designs, [MV] manova, [R] anova,
[R] pkshape
latitude, see coordinate system
lattice data, [SP] Intro, [SP] Glossary, also see area data
LAV regression, [R] qreg
lceffects, estat subcommand, [SVY] estat lcgof, estat subcommand, [SEM] estat lcgof, [SEM] Example 51g
limited dependent variables, Bayesian estimation, continued
  [BAYES] bayes: tpoisson,
  [BAYES] bayes: truncreg,
  [BAYES] bayes: zinb,

beta regression, [R] betareg

Brier score decomposition, [R] brier
censored Poisson regression, [R] cpoisson

choice model
  conditional logit, [CM] cmclogit
  mixed logit, [CM] cmcmixlogit,
  [CM] cmxtmixlogit
  multinomial probit, [CM] cmmprobit
  nested logistic, [CM] nlogit
  panel data, [CM] cmxtmixlogit
  rank-ordered logistic, [CM] cmrologit
  rank-ordered probit, [CM] cmroprobit

complementary log-log regression, [R] cloglog
cumulative sum, [R] csusum

extended regression model, [ERM] eintreg,
  [ERM] eoprobit, [ERM] epoprobit

finite mixture model, [FMM] fmm: betareg,
  [FMM] fmm: cloglog, [FMM] fmm: glm,
  [FMM] fmm: intreg, [FMM] fmm: logit,
  [FMM] fmm: mlogit, [FMM] fmm: abreg,
  [FMM] fmm: ologit, [FMM] fmm: oprobit,
  [FMM] fmm: poisson, [FMM] fmm: probit,
  [FMM] fmm: streg, [FMM] fmm: tobit,
  [FMM] fmm: tpoisson, [FMM] fmm: truncreg,
  [FMM] Example 2
generalized linear model, [R] glm
  for binomial family, [R] binreg

interval regression, [R] intreg

item response theory, [IRT] Control Panel, [IRT] irt
  1pl, [IRT] irt 2pl, [IRT] irt 3pl, [IRT] irt grm,
  [IRT] irt nrm, [IRT] irt pcm, [IRT] irt rsm,
  [IRT] irt hybrid

linear regression, truncated, [R] truncreg

logistic regression, [R] logistic, [R] logit
  conditional, [R] clogit
  exact, [R] exlogistic
  multinomial, [R] mlogit
  ordered, [R] ologit
  skewed, [R] scobit
  stereotype, [R] slogit

multilevel mixed-effects model, [ME] meclm,
  [ME] megls, [ME] meintreg, [ME] meologit,
  [ME] menbreg, [ME] meoprobit,
  [ME] meprobit, [ME] mestreg, [ME] mepoisson,
  [ME] meprobit, [ME] mestreg, [ME] metobit

multinomial
  logistic regression, [R] mlogit
  probit regression, [R] mprobit
  negative binomial regression, [R] nbreg
    truncated, [R] tnbreg
    zero-inflated, [R] zinb

limited dependent variables, continued
  panel-data model, [ERM] eoprobit, [ERM] epoprobit,
    [ERM] Example 9, [XT] xtclmlog, [XT] xgte,
    [XT] xlogit, [XT] xtnbreg, [XT] xtoitlog,
    [XT] xtoitprobit, [XT] xtpoisson, [XT] xtprobit,
    [XT] xtsreg

Poisson regression, [R] poisson
  exact, [R] exppoisson
  truncated, [R] tpoisson
  with endogenous covariates, [R] ipoisson
  with sample selection, [R] heckpoisson
  zero-inflated, [R] zip

probit regression, [R] probit
  bivariate, [R] biprobit
  heteroskedastic, [R] hetprobit
  multinomial, [R] mprobit
  ordered, [R] heckoprobit, [R] hetoprobit,
  [R] oprobit
  with endogenous covariates, [R] iprobit
  with sample selection, [R] heckprobit
  zero-inflated ordered, [R] ziprobit

ROC analysis estimation, [R] rocfit, [R] rocreg

survey data, [SVY] svy estimation

survival analysis, [ST] stcox, [ST] stcrreg,
  [ST] stintreg, [ST] streg

tobit model, [R] tobit

treatment effect, [TE] etpoisson
  truncated

linear regression, [R] truncreg
  negative binomial regression, [R] tnbreg
  Poisson regression, [R] poisson
  zero-inflated
    negative binomial regression, [R] zinb
    ordered probit regression, [R] ziprobit
    Poisson regression, [R] zip

limits, [D] describe, [D] memory, [M-1] Limits,
  [R] Limits, [U] 6 Managing memory

numerical and string, [P] creturn

system, [P] creturn

lincom command, [R] lincom, [SEM] Intro 7,
  [SEM] estat stazine, [SEM] lincom, [SVY] svy

postestimation

  line, definition, [G-4] linestyle

line, graph twoway subcommand, [G-2] graph
  twoway line

linealignmentstyle, [G-4] linealignmentstyle,

linear

combinations, [SVY] estat, [SVY] svy
  postestimation
  forming, [P] matrix score
  of parameters, [R] lincom, [U] 20.14 Obtaining
    linear combinations of coefficients
discriminant analysis, [MV] candisc, [MV] discrim
  lda, [MV] Glossary
linear, continued

DSGE, [DSGE] dsge
ma, [TS] Glossary
form, [ME] Glossary

hypothesis test after estimation, [R] contrast,
[R] lrtest, [R] margins, [R] margins, contrast,
[R] margins, pwcompare, [R] pwcompare,
[R] test

interpolation and extrapolation, [D] ipolate
logit model, [PSS-2] power trend
mixed-effects model, [ME] me, [ME] mixed,
[ME] Glossary
Bayesian, [BAYES] bayes: mixed
optimization, [M-5] LinearProgram( )
prediction, see multiple imputation, prediction
programming, [M-5] LinearProgram( )
regression, [R] regress, [U] 27.3.2 Linear regression
analysis of variance, [R] anova
Bayesian, [BAYES] bayes: binreg,
[BAYES] bayes: glm,
[BAYES] bayes: heckman,
[BAYES] bayes: hregress,
[BAYES] bayes: intreg,
[BAYES] bayes: mvreg,
[BAYES] bayes: regress,
[BAYES] bayes: tobit,
[BAYES] bayes: truncreg
censored outcomes, [R] churdle,
[R] intreg, [R] tobit, [R] truncreg,
[U] 27.3.5 Regression with censored and truncated outcomes
constrained, [R] cnsgreg
elastic net, [LASSO] elasticnet
errors-in-variables, [R] iversg
extended regression model, [ERM] Intro 2,
[ERM] eintreg, [ERM] eregress,
[ERM] Example 1a, [ERM] Example 2a,
[ERM] Example 2b, [ERM] Example 2c
finite mixture model, [FMM] gmm, [FMM] gmm: glm,
[FMM] gmm: intreg, [FMM] gmm: ivregress,
[FMM] gmm: regress, [FMM] gmm: tobit,
[FMM] gmm: truncreg, [FMM] Example 1a,
[FMM] Example 1b, [FMM] Example 1c,
[FMM] Example 1d
generalized linear model, see generalized linear model
generalized method of moments, [R] gmm
Heckman selection model, [R] heckman,
[XT] xheckman
heteroskedastic errors, see heteroskedastic linear regression
imputation, see imputation, regression
instrumental-variable, [LASSO] poivregress,
[LASSO] xpoivregress, [R] ivregress,
[R] ivtobit

linear regression, continued
lasso, [LASSO] Lasso inference intro,
[LASSO] dsregress, [LASSO] Inference examples, [LASSO] lasso,
[LASSO] poivregress, [LASSO] poreregress,
[LASSO] sqrtlasso, [LASSO] xpoivregress,
[LASSO] xpregress
multilevel mixed-effects, [ME] meintreg,
[ME] metabit
multivariate, [MV] mvreg
ordinary least-squares, [R] regress
panel data, [ERM] eintreg, [ERM] eregress,
[ERM] Example 7, [ERM] Example 8a,
[ERM] Example 8b, [XT] xtabond,
[XT] xtdp, [XT] xtdpway, [XT] xfrontier,
[XT] xggee, [XT] xtgls, [XT] xhearnard,
[XT] xhtaylor, [XT] xintreg, [XT] xivreg,
[XT] xtpcse, [XT] xtrc, [XT] xtregr,
[XT] xreg, [XT] xttobit, also see panel data
power and sample size, [PSS-2] power,
quantile, [R] qreg
random-coefficients model, see random-coefficients model
robust, [R] rreg
seemingly unrelated, [R] sureg
spatial autoregressive model, [SP] spivregress,
[SP] spregress, [SP] spregress
stochastic frontier, [R] frontier
structural equation modeling, [SEM] Intro 5,
[SEM] Example 6, [SEM] Glossary
survey data, [SVY] svy estimation
three-stage least-squares, [R] reg3
time series, [TS] newey, [TS] prais
treatment effects, [TE] etregress, [TE] tteffects ra
truncated outcomes, see linear regression, censored outcomes
with dummy-variable set, [R] areg
splines, [R] mkspline
test, see estimation, test after trend, [PSS-2] power trend
linear, churdle subcommand, [R] churdle
linearization, see linearized variance estimator
log likelihood, [ME] Glossary
linearized model, [DSGE] Glossary
variance estimator, [SVY] Variance estimation,
[SVY] Glossary
LinearProgram( ) function, [M-5] LinearProgram( )
linegap, set subcommand, [R] set
linepalette, palette subcommand, [G-2] palette
lines, [G-4] Concept: lines
   
   adding, [G-2] graph twoway lfit,
   [G-3] added_line_options, [G-4] Glossary, also see fits, adding
   alignments, [G-4] linealignmentstyle
   connecting points, [G-3] connect_options,
   [G-4] connectstyle
   dashed, [G-4] linemachinestyle
   dotted, [G-4] linepatternstyle
   long, in do-files and ado-files, [P] #delimit, [U] 18.11.2 Comments and long lines in ado-files
   look of, [G-3] linea_options, [G-3] line_options,
   [G-4] linestyle
   patterns, [G-4] linepatternstyle
   suppressing, [G-4] linestyle
   thickness, [G-4] linewidthstyle
   lifelineset subcommand, [R] log, [R] set
   added, [G-4] addedlinestyle
   link data, [D] frget, [D] frlink
   link function, [ME] Glossary, [SEM] Glossary,
   [XT] Glossary
   beta regression, [BAYES] bayes: betareg,
   [FMM] linm: betareg, [R] betareg
   generalized linear model, [BAYES] bayes: glm,
   [FMM] linm: glm, [R] binreg, [R] glm
   with panel data, [XT] xtologit, [XT] xtgee,
   [XT] xtolreg, [XT] xtobest2, [XT] xtpoisson,
   [XT] xtprob, [XT] xreg
   multilevel mixed-effects model, [ME] meglm
   structural equation modeling, [SEM] Methods and formulas for gsem
   link test, [R] linktest
   link, net subcommand, [R] net
   linkage, [MV] cluster, [MV] clustermat, [MV] cluster
   linkage, [MV] Glossary
   linkages, [D] frget, [D] frlink
   linktest command, [R] linktest
   list command, [D] list
   list macro function, [P] macro lists
   liststruct() function, [M-5] liststruct()
   listwise deletion, [MI] Intro substantive, [MI] mi
   estimate, [MI] Glossary
   llc, xtunitroot subcommand, [XT] xtunitroot
   Lmatrix() function, [M-5] Lmatrix()
   LMAX value, [ST] stcox postestimation,
   [ST] Glossary
   lmbuild command, [M-3] lmbuild
   LME, see linear mixed-effects model
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
   ln() function, [FN] Mathematical functions,
   [M-5] exp()
log

close command, [R] log
command, [R] log, [R] view, [U] 15 Saving and printing output—log files, [U] 16.1.2 Comments and blank lines in do-files

do command, [R] log
on command, [R] log
query command, [R] log
using command, [R] log

.log file, [U] 11.6 Filenaming conventions
	nlog files, see log command

.printing, [R] translate

t.log() function, [FN] Mathematical functions,

[M-5] exp( )


two-sample, [PSS-2] power exponential, [PSS-2] power logrank

log likelihood, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayesmh, [FMM] fmm,

[SEM] Methods and formulas for gsem, [SEM] Methods and formulas for sem

log scales, [G-3] axis_scale_options

log transformations, [R] boxcox, [R] lnskew0

log10() function, [FN] Mathematical functions,

[M-5] exp( )

log1m() function, [FN] Mathematical functions,

[M-5] exp( )

log1p() function, [FN] Mathematical functions,

[M-5] exp( )


logical operators, [M-2] op_colon, [M-2] op_logical,

[U] 13.2.4 Logical operators

logistic
density

mean \( \mu \), scale \( s \), [FN] Statistical functions,

[M-5] normal( )

standard, [FN] Statistical functions,

[M-5] normal( )

discriminant analysis, [MV] discrim logistic,

[MV] Glossary

distribution,
cumulative, [FN] Statistical functions,

[M-5] normal( )

inverse cumulative, [FN] Statistical functions,

[M-5] normal( )

logistic regression, [FMM] fmm

regression imputation, see imputation, logistic regression

load

.bcal subcommand, [D] bcal
.odbc subcommand, [D] odbc

load data, see import data, see input data interactively,

see read data from disk, see use data

loading, [MV] Glossary

loading plot, [MV] scoreplot, [MV] Glossary

loadingplot command, [MV] discrim lda

postestimation, [MV] factor postestimation,

[MV] scoreplot

loadings, estat subcommand, [MV] ca

postestimation, [MV] canon postestimation,

[MV] discrim lda, [MV] discrim lda

postestimation, [MV] pca postestimation

local

independence, [IRT] Glossary

linear, [R] lpoly

polynomial, [R] lpoly

polynomial smoothing, [G-2] graph twoway lpoly,

[G-2] graph two-way lpoly

local++ command, [P] macro

-- command, [P] macro

command, [P] macro, [U] 18.3.1 Local macros,

[U] 18.3.9 Advanced local macro manipulation

local,

ereturn subcommand, [P] ereturn, [P] return

return subcommand, [P] return

sreturn subcommand, [P] return

Local, class prefix operator, [P] class

local-constant kernel regression, [R] npregress kernel

locale, [D] unicode, [D] unicode locale, [D] Glossary,

collation, [D] unicode collator

locale_functions, set subcommand, [P] set locale functions, [R] set

locale_ui, set subcommand, [P] set locale_ui,

[R] set

localization, [D] unicode locale

local-linear kernel regression, [R] npregress kernel

locally weighted smoothing, [R] lowess

data containing, [SP] Intro 5

measures of, see measures of location

specifying in graphs, [G-4] clockposstyle,


locksplitters, set subcommand, [R] set

log

odds-ratio, [META] meta summarize

risk-ratio, [META] meta summarize

lnnormalden() function, [FN] Statistical functions,

[M-5] normal()

lnskew0 command, [R] lnskew0

lnwishartden() function, [FN] Statistical functions,

[M-5] normal()
logistic and logit regression, [LASSO] Lasso inference
intro, [LASSO] dologit, [LASSO] elasticnet,
[LASSO] Inference examples, [LASSO] lasso,
[LASSO] polologit, [LASSO] xpologit,
[R] logistic, [R] logit, [U] 27.4.1 Logistic,
probit, and complementary log-log regression
Bayesian estimation, [BAYES] bayes: logistic,
[BAYES] bayes: logit
complementary log-log, [FMM] fmm: cloglog,
[R] cloglog
conditional, [BAYES] bayes: clogit,
[CM] cmclogit, [CM] cmrologit, [R] clogit,
[U] 27.4.2 Conditional logistic regression
exact, [R] exlogistic
finite mixture model, [FMM] fmm: logit
multinomial, [FMM] fmm: mlogit
fixed-effects, [R] clogit, [XT] xtlogit, [XT] xtabreg
fractional polynomial, [R] fp
generalized estimating equations, [XT] xtgee
generalized linear model, [FMM] fmm: glm,
[R] glm
item response theory, [IRT] irt 1pl, [IRT] irt 2pl,
[IRT] irt 3pl, [IRT] irt hybrid
multinomial, [IRT] irt nrm, [IRT] irt hybrid
mixed, [CM] cmclogit, [CM] cmxlogit
mixed-effects, [ME] melogit, also see ordered
logistic regression
Bayesian, [BAYES] bayes: melogit
multinomial, [BAYES] bayes: mlogit,
[CM] cmclogit, [FMM] fmm: mlogit, [IRT] irt nrm,
[IRT] irt hybrid, [R] clogit, [R] mlogit,
[SVY] svy estimation
nested, [CM] nlogit
ordered, [FMM] fmm: ologit, [IRT] irt grm,
[IRT] irt pcm, [IRT] irt rsm, [IRT] irt hybrid,
[R] ologit
polytomous, see logistic and logit regression,
multinomial
population-averaged, [XT] xtgee, [XT] xtabreg,
[XT] xtnbreg
random-effects, [XT] xtlogit, [XT] xtabreg,
[XT] xtnbreg
rank-ordered, [CM] cmrlogit
skewed, [R] scobit
stereotype, [R] slogit
structural equation modeling, [SEM] Intro 5,
[SEM] Example 33g, [SEM] Example 34g,
[SEM] Glossary
multinomial, [SEM] Example 37g,
[SEM] Example 41g
survey data, [SVY] svy estimation
logistic command, [R] logistic, [R] logistic
postestimation
logistic, discrim subcommand, [MV] discrim
logistic() function, [FN] Statistical functions,
[M-5] normal()
logisticden() function, [FN] Statistical functions,
[M-5] normal()
loop, continued
  exiting, [M-2] break
  use of semicolons in, [M-2] Semicolons
looping, [P] Glossary
Lorenz curve, [R] Inequality
loss, [MV] Glossary
  lost due to follow-up, lost due to Lotus 1-2-3, importing from, see spreadsheets
  lower ASCII, see plain ASCII
asymptote, [IRT] Glossary
  one-sided
    confidence interval, [PSS-3] ciwidth,
    [PSS-3] ciwidth oneonemean, [PSS-3] ciwidth
two means, [PSS-3] ciwidth pairedmeans,
    [PSS-3] ciwidth onevariance,
    [PSS-5] Glossary
test, [PSS-5] Glossary, also see one-sided test (power)
  one-tailed test, [PSS-5] Glossary, also see one-sided test (power)
lowercase-string functions, [FN] String functions,
  [M-5] strupper(), [M-5] ustrupper(), also see titlecase
  _lowertriangle() function, [M-5] lowertriangle(
  lowertriangle() function, [M-5] lowertriangle()
lower-triangular matrix, see triangular matrix
lowses, see locally weighted smoothing
  smoothing, [G-2] graph twoway lowess, [R] lowess
lowess command, [R] lowess
  lowess, graph twoway subcommand, [G-2] graph
twoway lowess
lowest-level group, [ME] Glossary
lpattern() option, [G-3] connect_options,
  [G-3] rpike_options
lpoly command, [R] lpoly
  lpoly, graph twoway subcommand, [G-2] graph
twoway Ipoly
lpolyici, graph twoway subcommand, [G-2] graph
twoway lpolyici
L-R plots, [R] regress postestimation diagnostic plots
LRECLS, [D] infile (fixed format)
lroc command, [R] lroc
1rtest command, [R] lrtest, [SEM] Example 10,
  [SEM] Example 39g, [SEM] lrtest
is command, [D] dir
lsens command, [R] lsens
lstat command, see estat classification
  command
lstretch, set subcommand, [R] set
lstyle option, [G-3] rpike_options
ltable command, [ST] ltable
LU decomposition, [M-5] lud()
  _lud() function, [M-5] lud()
  lud() function, [M-5] lud()
  _lud_la() function, [M-5] lud()
  _luinv() function, [M-5] luinv()
  luinv() function, [M-5] luinv()  
  _luinv_la() function, [M-5] luinv()
  _lusolve() function, [M-5] lusolve()
lusolve() function, [M-5] lusolve()
  _lusolve_la() function, [M-5] lusolve()
1v command, [R] lv
lvalue, class, [P] class
dvr2plot command, [R] regress postestimation
diagnostic plots
1width() option, [G-3] connect_options,
  [G-3] rpike_options

M
M, [MI] mi impute, [MI] Glossary
  size recommendations, [MI] Intro substantive,
  [MI] mi estimate
m, [MI] Glossary
MA, see moving average model
ma, tssmooth subcommand, [TS] tssmooth ma
Mac,
  keyboard use, [U] 10 Keyboard use
  pause, [P] sleep
  specifying filenames, [U] 11.6 Filenaming
  conventions
macro
  dir command, [P] macro
  drop command, [P] macro
  list command, [P] macro
  shift command, [P] macro
macro functions, [P] char, [P] display, [P] macro,
  [P] macro lists, [P] serset
macro substitution, [M-1] char, [P] macro,
  [U] 18.3 Macros
  class, [P] class
  macros, [D] vl, [D] v1 create, [D] vl drop, [D] vl
  list, [D] vl rebuild, [D] vl set, [P] creturn,
  [U] 18.3 Macros, also see e() stored results
macval() macro expansion function, [P] macro
mad(), egen function, [D] egen
MAD regression, [R] qreg
Mahalanobis
  distance, [MV] Glossary
  transformation, [MV] discrim knn, [MV] Glossary
main effects, [MV] manova, [PSS-5] Glossary,
  [R] anova
main equation, [ERM] Glossary
makecns command, [P] makecns
  _makesymmetric() function, [M-5] makesymmetric()
  makesymmetric() function, [M-5] makesymmetric()
man command, [R] help
manage, window subcommand, [P] window
  programming, [P] window manage
MANCOVA, see multivariate analysis of variance
mangle option, [G-2] graph twoway pcarrow
manifest variables, [SEM] Glossary
manipulation,
  graph, [G-2] graph manipulation
  matrix, [M-4] Manipulation
Mann–Whitney two-sample statistics, [R] ranksum
MANOVA, see multivariate analysis of variance
manova command, [MV] manova, [MV] manova
  postestimation
manova, estat subcommand, [MV] discrim lda
  postestimation
manovatest command, [MV] manova postestimation
Mantel–Cox method, [ST] strate
map strings to numbers, [D] destring
map strings to numbers, [D] encode,
  [D] label, also see real() function, also see strtoreal() function
MAR, see missing at random, see missing values
margin of error, see confidence-interval half-width
marginal
distribution, Bayesian, [BAYES] Intro,
  [BAYES] bayesmh, [BAYES] Glossary
effects, [CM] margins, [R] margins,
  [R] marginsplot, [U] 20.16 Obtaining marginal means, adjusted predictions, and predictive
  margins, [U] 20.20 Graphing margins, marginal effects, and contrasts
homogeneity, [PSS-2] power, [PSS-2] power
  pairedproportions, [PSS-2] power.mcc,
  [PSS-5] Glossary
homogeneity, test of, [R] symmetry
likelihood, Bayesian, [BAYES] Intro,
  [BAYES] bayesmh, [BAYES] bayesstats ic,
means, [CM] margins, [R] contrast, [R] margins,
  [R] marginscontrast, [R] margins, pwc
  compare, [R] marginsplot, [R] pwc
  compare,
  [U] 20.16 Obtaining marginal means, adjusted
  predictions, and predictive margins
posterior distribution, Bayesian, [BAYES] Intro,
  [BAYES] Bayesian commands,
  [BAYES] bayesmh, [BAYES] bayesgraph,
  [BAYES] bayesstats ess, [BAYES] bayesstats
  grubin, [BAYES] bayesstats summary,
  [BAYES] bayestest interval, [BAYES] Glossary
proportion, see proportions, marginal
tax rate egen function, [D] egen
margins command, [CM] Intro 1, [CM] margins,
  [ERM] Intro 7, [R] margins, [R] margins
  postestimation, [R] marginscontrast,
  [R] margins, pwc
  compare, [R] marginsplot,
  [SEM] Intro 7, [SVY] svy postestimation,
  [U] 20.16 Obtaining marginal means, adjusted
  predictions, and predictive margins
margins, size of, [G-4] marginstyle
margins test, [CM] margins, [R] margins,
  [R] pwc
marginsplot command, [R] marginsplot,
  [U] 20.20 Graphing margins, marginal effects, and
  contrasts
marginstyle, [G-3] region_options,
  [G-3] textbox_options, [G-4] marginstyle,
mark command, [P] mark
Markdown, [RPT] Dynamic documents intro,
  [RPT] Dynamic tags, [RPT] dyndoc,
  [RPT] dyntext, [RPT] markdown,
  document commands
markdown command, [RPT] markdown
marker labels, [G-3] marker_label_options,
  [G-4] markerlabelstyle
markerlabelstyle, [G-4] markerlabelstyle,
  see marker labels
color, [G-4] colorstyle
resizing, [G-3] scale_option
shape of, [G-4] symbolstyle
size of, [G-4] markersizestyle
markersistyle, [G-4] markersistyle
markerstyle, [G-4] markerstyle
markin command, [P] mark
marking observations, [P] mark
markout command, [P] mark
Markov chain Monte Carlo, [BAYES] Intro,
  [BAYES] Bayesian commands, [BAYES] bayes,
  [BAYES] bayesmh, [BAYES] bayesmh
  evaluators, [BAYES] Glossary, [MI] mi impute,
  [MI] mi impute mvn, [MI] Glossary
convergence of, [BAYES] Intro, [BAYES] Bayesian
  commands, [BAYES] bayes, [BAYES] bayesmh,
  [BAYES] Bayesian postestimation,
  [BAYES] bayesgraph, [BAYES] bayesstats ess,
  [BAYES] bayesstats grubin, [MI] mi impute,
  [MI] mi impute chained, [MI] mi impute mvn
mixing of, [BAYES] Intro, [BAYES] Bayesian
  commands, [BAYES] bayesmh,
  [BAYES] Bayesian postestimation,
  [BAYES] bayesgraph, [BAYES] bayesstats ess,
parameter trace files, [MI] mi ptrace
replicates, [BAYES] bayespredict,
  [BAYES] Glossary
sample size, [BAYES] Intro, [BAYES] Bayesian
  commands, [BAYES] bayesmh,
  [BAYES] Glossary
sampling, [BAYES] Intro, [BAYES] Bayesian
  commands, [BAYES] bayes, [BAYES] bayesmh,
  [BAYES] bayesmh evaluators,
  [BAYES] Bayesian postestimation,
  [BAYES] bayesgraph, [BAYES] bayesstats
  summary, [BAYES] Glossary
Markov chain Monte Carlo, continued
  standard error, see Monte Carlo standard error
Markov-switching model, [TS] mswitch
marksample command, [P] mark
mass, [MV] Glossary
Mata, see matrices (via Mata matrix language)
mata
clear command, [M-3] mata clear
describe command, [M-3] mata describe
drop command, [M-3] mata drop
help command, [M-3] mata help
invocation command, [M-3] mata
matadesc command, [M-3] mata matsave
matsave command, [M-3] mata matsave
matsave command, [M-3] mata matsave
memory command, [M-3] mata memory
mlib add command, [M-3] mata mlib
mlib create command, [M-3] mata mlib
mlib index command, [M-3] mata mlib
mlib query command, [M-3] mata mlib
mosave command, [M-3] mata mosave
query command, [M-3] mata set, [R] set
rename command, [M-3] mata rename
set matacache command, [M-3] mata set, [R] set
set matalib command, [M-3] mata set, [R] set
set matalnum command, [M-3] mata set, [R] set
set matamofirst command, [M-3] mata set, [R] set
set mataoptimize command, [M-3] mata set, [R] set
stata command, [M-3] stata stata
which command, [M-3] mata which
mata, clear subcommand, [D] clear
mata, query subcommand, [R] query
[U] 11.6 Filenaming conventions
Mata views onto frames, [D] frames intro
matafrommata, spmatrix subcommand, [SP] spmatrix
matafrommata matched
2x2 tables, [PSS-2] power mcc
case-control study, [PSS-2] power, [PSS-2] power mcc
matched-pairs test, [R] signrank, [R] ttest, [R] ztest
matching
1:M, [PSS-2] power
coefficient, [MV] Glossary
coefficient similarity measure,
[MV] measure_option
configuration, [MV] Glossary
matcproc command, [P] makecns
matdescribe, mata subcommand, [M-3] mata matsave
._matexpsym() function, [M-5] matexpsym()
matexpsym() function, [M-5] matexpsym()
[U] 13.3 Functions
matlist command, [P] matlist
._matlogsym() function, [M-5] matlogsym()
matlogsym() function, [M-5] matlogsym()
matmissing() function, [FN] Matrix functions,
[P] matrix define
matname command, [P] matrix mkmat
._matpowersym() function, [M-5] matpowersym()
matpowersym() function, [M-5] matpowersym()
mat_put_rr command, [P] matrix get
matrices (via Mata matrix language), [M-4] Intro,
[M-6] Glossary, also see matrices (via Stata commands)
error messages, [M-5] error(), also see traceback log
for Mata information, [M-1] Intro, [M-3] Intro
functions
alphabetical list, [M-5] Intro
I/O, [M-4] IO
manipulation, [M-4] Manipulation
mathematical, [M-4] Mathematical
matrix, [M-4] Matrix
programming, [M-4] Programming
scalar, [M-4] Scalar
solvers, [M-4] Solvers
standard, [M-4] Standard
stata, [M-4] Stata
statistical, [M-4] Statistical
string, [M-4] String
utility, [M-4] Utility
language definition, [M-2] Intro
classes, [M-2] class
pointers, [M-2] pointers
structures, [M-2] struct
syntax, [M-2] Syntax
norm, [M-5] norm()
variables, moving between Mata and Stata,
[D] putmata
spatial autoregression, [SP] spmatrix
matafrommata, [SP] spmatrix spfrommata
matrices (via Stata commands), [P] matrix, [U] 14 Matrix expressions, also see matrices (via Mata matrix language)

accessing internal, [P] matrix get
accumulating, [P] matrix accum
appending rows and columns, [P] matrix define
cholesky decomposition, [P] matrix define
coefficient matrices, [P] ereturn
correlation, [MV] pca, [P] matrix define
covariance, [MV] pca
covariance matrix of estimators, [P] ereturn
max() function, [FN] Mathematical functions, [M-5] minmax()

matrix

accum command, [P] matrix accum
clear command, [D] clear
coljoinbyname command, [P] matrix

colnames command, [P] matrix rownames
coljoinbyname command, [P] matrix

rowjoinbyname

drop command, [P] matrix utility
eigenvectors command, [P] matrix eigenvalues
glsaccum command, [P] matrix accum
input command, [P] matrix define
list command, [P] matrix utility
opaccum command, [P] matrix accum
rename command, [P] matrix utility
roweq command, [P] matrix rownames
rowjoinbyname command, [P] matrix

rowjoinbyname

rownames command, [P] matrix rownames
score command, [P] matrix score
svd command, [P] matrix svd
symeigen command, [P] matrix symeigen
vecaccum command, [P] matrix accum

matrix, [M-2] Declarations

matrix

bayesgraph subcommand, [BAYES] bayesgraph
clear subcommand, [D] clear
confirm subcommand, [P] confirm
ereturn subcommand, [P] ereturn, [P] _estimates
confirm

graph subcommand, [G-2] graph matrix

return subcommand, [P] return

matrix graphs, [G-2] graph matrix

max() function, [FN] Programming functions, [P] matrix define

matsave, mata subcommand, [M-3] mata matsave
matuniform() function, [FN] Mata functions, [P] matrix define

matuse, mata subcommand, [M-3] mata matsave

max() function, [FN] Mathematical functions, [M-5] minmax()
maxbezierpath, set subcommand, [R] set
maxbyte() function, [FN] Programming functions
maxdb, set subcommand, [R] db, [R] set
maxdouble() function, [FN] Programming functions, [M-5] mindouble()
maxes() option, [G-2] graph matrix
maxfloat() function, [FN] Programming functions
maximum, ml subcommand, [R] ml
maximum
creating dataset of, [D] collapse
with missing values, [SEM] Example 26, [SEM] Glossary
likelihood estimation, [R] Maximize, [R] ml, [R] ml
limits, [R] Limits
number of observations, [D] memory,
[U] 6 Managing memory
number of variables, [D] describe, [D] memory,
[U] 6 Managing memory
psuedolikelihood estimation, [SVY] ml for svy, [SVY] Variance estimation
restricted likelihood, [ME] menl, [ME] mixed
size of dataset, [U] 6 Managing memory
size of matrix, [M-1] Limits
value dissimilarity measure, [MV] measure_option
value to be stored, [FN] Programming functions, [M-5] mindouble()
values, reporting, [CM] csummarize, [R] lv,
[R] summarize, [R] table
maxindex() function, [M-5] minindex()
maxint() function, [FN] Programming functions
maxiter, set subcommand, [R] set, [R] set
maxlong() function, [FN] Programming functions
max_memory, set subcommand, [D] memory, [R] set
max_preservemem, set subcommand, [P] preserve,
[R] set
maxvar, set subcommand, [D] memory, [R] set
mband, graph twoway subcommand, [G-2] graph twoway mband
MCA, see multiple correspondence analysis
mca command, [MV] mca, [MV] mca postestimation, [MV] mca postestimation plots
MCAGH, see quadrature, mode-curvature adaptive Gauss–Hermite
teradue, mode-curvature adaptive Gauss–Hermite quadrature
mcaplot command, [MV] mca postestimation plots
mcaprojection command, [MV] mca postestimation plots
MCAR, see missing completely at random
mcc command, [R] Epitab
mcc, power subcommand, [PSS-2] power mcc
mcci command, [R] Epitab
MCE, see Monte Carlo error
McFadden’s choice model, [CM] cmclogit
MCMC, see Markov chain Monte Carlo
McNemar’s test, [PSS-2] power pairedproportions,
mcolor() option, [G-3] marker_options
MCSE, see Monte Carlo standard error
md command, [D] mkdir
MDES, see minimum detectable effect size
mdev(), egen function, [D] egen
MDS, see multidimensional scaling
mds command, [MV] mds, [MV] mds postestimation, [MV] mds postestimation plots
mdsconfig command, [MV] mds, [MV] mds postestimation plots
mdslong command, [MV] mds postestimation, [MV] mds postestimation plots, [MV] mdslong
mdsmat command, [MV] mds postestimation plots,
[MV] mdsmat
mds Shepard command, [MV] mds postestimation
plots
mdy() function, [D] Datetime, [FN] Date and time functions, [M-5] date()
mdyhmss() function, [D] Datetime, [FN] Date and time functions, [M-5] date()
mean command, [R] mean, [R] mean postestimation
mean contrasts, see contrasts
mean(), egen function, [D] egen
mean() function, [M-5] mean()
mean–variance adaptive Gauss–Hermite quadrature, see quadrature, mean–variance adaptive Gauss–Hermite
means, [PSS-2] power, [PSS-3] ciwidth
across variables, not observations, [D] egen
arithmetic, geometric, and harmonic, [R] ameans
confidence interval and standard error, [R] ci
control-group, [PSS-2] power twomeans,
[PSS-4] Unbalanced designs
correlated, see means, paired
creating
dataset of, [D] collapse
variable containing, [D] egen
displaying, [CM] csummarize, [R] ameans,
[R] summarize, [R] table, [R] tabstat,
[R] tabulate, summarize(), [XT] xsum
estimating, [R] mean, [U] 27.2 Means, proportions, and related statistics
experimental-group, [PSS-2] power twomeans,
[PSS-4] Unbalanced designs
mean, continued

graphing, [R] grmeanby
independent, see mean, two-sample
marginal, [CM] margins, [R] margins
multiple-sample, [PSS-2] power oneway,
[PSS-2] power twoway, [PSS-2] power repeated
one-sample, [PSS-2] power onemean,
[PSS-3] ciwidth onemean, [PSS-4] Unbalanced designs
cluster randomized design, [PSS-2] power onemean, cluster
paired, [PSS-2] power pairedmeans,
[PSS-3] ciwidth pairedmeans
pairwise comparisons of, [R] pwmean
pharmacokinetic data, [R] pksumm
robust, [R] rreg
survey data, [SVY] svy estimation
testing equality of, see equality test of means
two-sample, [PSS-2] power twomeans,
[PSS-2] power pairedmeans, [PSS-3] ciwidth twomeans, [PSS-3] ciwidth pairedmeans,
[PSS-4] Unbalanced designs
cluster randomized design, [PSS-2] power twomeans, cluster

means, [MV] Glossary
ci subcommand, [R] ci
cii subcommand, [R] ci
mvtest subcommand, [MV] mvtest means
meanvariance() function, [M-5] mean()
measure, [MV] Glossary
measured with error, [ERM] Glossary
measurement component, [SEM] Glossary
error, [ERM] Intro 3, [ERM] Glossary,
[MV] alpha, [R] vswls, [SEM] Intro 5,
[SEM] Example 1, [SEM] Example 27g
model, [SEM] Intro 5, [SEM] Example 1,
[SEM] Example 3, [SEM] Example 20,
[SEM] Example 27g, [SEM] Example 30g,
[SEM] Example 31g, [MV] Glossary
variables, [SEM] Glossary, also see indicator variables

measures, cluster subcommand, [MV] cluster programming utilities
measures of
association, [R] tabulate twoway
central tendency, see measures of location
dispersion, see percentiles, displaying, see standard deviations, displaying, see variance, displaying, see interquartile range, see range of data
inequality, [R] Inequality
location, [R] lv, [R] summarize, [R] table,
[R] tabstat, [R] tabulate, summarize(),
[XT] xtsum, also see means, also see medians
spread, see measures of dispersion
mecloglog command, [ME] mecloglog,
[ME] mecloglog postestimation
median command, [R] ranksum
median(), egen function, [D] egen
median linkage, clustermat subcommand, [MV] clustermat
median statistics, [MV] Glossary
medians,
creating
dataset of, [D] collapse
variable containing, [D] egen
displaying, [CM] cmsummarize, [D] pttile,
[R] centile, [R] lv, [R] summarize, [R] table,
[R] tabstat
graphing, [R] grmeanby
testing equality of, see equality test of medians
mediation model, [SEM] Intro 5, [SEM] Example 42g
MEFF, see misspecification effects
MEFT, see misspecification effects
meglm command, [ME] meglm, [ME] meglm postestimation
meintreg command, [ME] meintreg, [ME] meintreg postestimation
melogit command, [ME] melogit, [ME] melogit postestimation
member function, [M-2] class
program, [P] class
variable, [M-2] class, [P] class
memory
graphs, describing contents, [G-2] graph describe
requirements, estimating for flongsep, [MI] mi convert
settings, [P] creturn
utilization, [M-1] Limits, [M-3] mata memory
memory, mata subcommand, [M-3] mata memory
query subcommand, [D] memory, [R] query
memory, clearing, [D] clear
determining and resetting limits, [D] describe,
[D] memory
managing, [U] 6 Managing memory
reducing utilization, [D] compress, [D] encode,
[D] recast, [P] discard
memory command, [D] memory, [U] 6 Managing memory
menbreg command, [ME] menbreg, [ME] menbreg postestimation
menl command, [ME] menl, [ME] menl postestimation
menu, window subcommand, [P] window programming,
[P] window menu
menus, programming, [P] Dialog programming,
[P] window programming, [P] window fopen,
[P] window manage, [P] window menu,
[P] window push, [P] window stopbox
meta-analysis, common-effect, continued

inverse-variance method, [META] meta esize,
[META] meta update, [META] meta forestplot, [META] meta summarize,
[META] meta labbeplot, [META] meta funnelplot

Mantel–Haenszel method, [META] meta esize,
[META] meta update, [META] meta forestplot, [META] meta summarize,
[META] meta labbeplot, [META] meta funnelplot

Cumulative, see cumulative meta-analysis

effect-size

binary outcomes, log odds-ratio, [META] meta esize, [META] meta update

binary outcomes, log risk-ratio, [META] meta esize, [META] meta update

binary outcomes, Peto’s log odds-ratio, [META] meta esize, [META] meta update

binary outcomes, risk difference, [META] meta esize, [META] meta update

continuous outcomes, Cohen’s $d$, [META] meta esize, [META] meta update

continuous outcomes, Glass’s $\Delta$, [META] meta esize, [META] meta update

continuous outcomes, Hedges’s $g$, [META] meta esize, [META] meta update

continuous outcomes, mean difference, [META] meta esize, [META] meta update


meta-analysis, random-effects, continued
empirical Bayes method, [META] meta esize,
  [META] meta set, [META] meta update,
  [META] meta forestplot, [META] meta summarize,
  [META] meta labbeplot,
  [META] meta regress, [META] meta funnelplot,
  [META] meta bias, [META] meta trimfill
Hedges method, [META] meta esize,
  [META] meta set, [META] meta update,
  [META] meta forestplot, [META] meta summarize,
  [META] meta labbeplot,
  [META] meta regress, [META] meta funnelplot,
  [META] meta bias, [META] meta trimfill
Hunter–Schmidt method, [META] meta esize,
  [META] meta set, [META] meta update,
  [META] meta forestplot, [META] meta summarize,
  [META] meta labbeplot,
  [META] meta regress, [META] meta funnelplot,
  [META] meta bias, [META] meta trimfill
maximum likelihood method, [META] meta esize,
  [META] meta set, [META] meta update,
  [META] meta forestplot, [META] meta summarize,
  [META] meta labbeplot,
  [META] meta funnelplot,
  [META] meta bias, [META] meta trimfill
restricted maximum likelihood method,
  [META] meta esize, [META] meta set,
  [META] meta update, [META] meta forestplot,
  [META] meta summarize, [META] meta labbeplot,
  [META] meta funnelplot,
  [META] meta bias, [META] meta trimfill
Sidik–Jonkman method, [META] meta esize,
  [META] meta set, [META] meta update,
  [META] meta forestplot, [META] meta summarize,
  [META] meta labbeplot,
  [META] meta funnelplot,
  [META] meta bias, [META] meta trimfill
meta-regression, [META] Intro, [META] meta,
  [META] meta regress, [META] meta regress postestimation,
  [META] Glossary
methodological heterogeneity, [META] Intro,
  [META] Glossary
metobit command, [ME] metobit, [ME] metobit postestimation
metric scaling, [MV] Glossary, also see
  multidimensional scaling
Metropolis–Hastings
algorithm, [BAYES] Intro, [BAYES] Bayesian commands,
  [BAYES] bayes, [BAYES] bayesmh,
  [BAYES] bayesmh evaluators,
  [BAYES] Glossary
Metro–Hastings, continued
sampling, [BAYES] Intro, [BAYES] Bayesian commands,
  [BAYES] bayes, [BAYES] bayesmh evaluators,
  [BAYES] Glossary
mfcolor() option, [G-3] marker_options
mfp prefix command, [R] mfp, [R] mfp postestimation
MGARCH, see multivariate GARCH model
mgarch
  ccc command, [TS] mgarch ccc, [TS] mgarch ccc postestimation
dcc command, [TS] mgarch dcc, [TS] mgarch dcc postestimation
dvech command, [TS] mgarch dvech, [TS] mgarch
dvech postestimation
vcc command, [TS] mgarch vcc, [TS] mgarch vcc postestimation
MH
  algorithm, see Metropolis–Hastings algorithm
  sampling, see Metropolis–Hastings sampling
mhodds command, [R] Epitab
  mi
    add command, [MI] mi add
    append command, [MI] mi append
    command, [MI] Intro, [MI] Styles, [MI] Workflow
    convert command, [MI] mi convert
    copy command, [MI] mi copy, [MI] Styles
    describe command, [MI] mi describe
    erase command, [MI] mi erase, [MI] Styles
    estimate command, [MI] mi estimate,
      [MI] mi estimate using, [MI] mi estimate postestimation,
      [MI] mi test
    estimate postestimation, [MI] mi estimate postestimation,
      [MI] mi predict, [MI] mi test
    expand command, [MI] mi expand
    export
      ice command, [MI] mi export, [MI] mi export
        ice
      nhanes1 command, [MI] mi export, [MI] mi export
        nhanes1
    extract command, [MI] mi extract, [MI] mi
    replace0
    fvset command, [MI] mi XXXset
    import
      flong command, [MI] mi import, [MI] mi import flong
      flongsep command, [MI] mi import, [MI] mi import
        flongsep
      ice command, [MI] mi import, [MI] mi import
        ice
      nhanes1 command, [MI] mi import, [MI] mi import
        nhanes1
    wide command, [MI] mi import, [MI] mi import wide
mi, continued

merge command, [MI] mi merge
misstable command, [MI] mi misstable
passive command, [MI] mi passive
predict command, [MI] mi estimate postestimation, [MI] mi predict
predictnl command, [MI] mi estimate postestimation, [MI] mi predict
ptrace command, [MI] mi ptrace
query command, [MI] mi describe
register command, [MI] mi set
rename command, [MI] mi rename
replace0 command, [MI] mi replace0
reset command, [MI] mi reset
reshape command, [MI] mi reshape
select command, [MI] mi select, also see mi extract command
set command, [MI] mi set
st command, [MI] mi XXXset
stjoin command, [MI] mi stsplit
streset command, [MI] mi XXXset
stset command, [MI] mi XXXset
stsplit command, [MI] mi stsplit
svyset command, [MI] mi XXXset
test command, [MI] mi estimate postestimation, [MI] mi test
testtransform command, [MI] mi estimate postestimation, [MI] mi test
tset command, [MI] mi XXXset
unregister command, [MI] mi set
unset command, [MI] mi set
update command, [MI] mi update, [MI] noupdate option
varying command, [MI] mi varying
xq command, [MI] mi xq
xtset command, [MI] mi XXXset

mi data, [MI] Glossary
mi() function, see missing() function
MICE, see multivariate imputation, chained equations
Microsoft
Access, importing from, [D] odbc
Automation, [P] Automation

dates, [D] Datetime
exporting data to, [D] import excel
importing data from, [D] import excel, [D] odbc
writing results to, [RPT] putexcel,
[RPT] putexcel advanced, [U] 21.3 The putdocx, putpdf, and putexcel commands

Microsoft, continued

Windows, see Windows
Word, [M-5] _docx*( ), [RPT] docx2pdf,
[RPT] Dynamic documents intro,
[RPT] dynodc, [RPT] html2docx,
[RPT] markdown, [RPT] putdocx intro,
[RPT] putdocx begin, [RPT] putdocx pagebreak, [RPT] putdocx paragraph,

middle suboption, [G-4] alignmentstyle
midsummaries, [R] lv
mild outliers, [R] lv
miles, [SP] spdistance
Mills’s ratio, [R] heckman, [R] heckman postestimation
MIMIC models, see multiple indicators and multiple causes model

min(), egen function, [D] egen
min() function, [FN] Mathematical functions,
[M-5] minmax()
minbyte() function, [FN] Programming functions
mindices, estat subcommand, [SEM] Intro 7,
[SEM] estat mindices, [SEM] Methods and formulas for sem
mindouble() function, [FN] Programming functions,
[M-5] mindouble()
minfloat() function, [FN] Programming functions
minimization, [M-5] LinearProgram(),
absolute deviations, [R] qreg
creating dataset of, [D] collapse
detectable effect size, [PSS-2] power,
[PSS-5] Glossary
detectable value, [PSS-5] Glossary
entropy rotation, [MV] rotate, [MV] rotatemat,
[MV] Glossary
function, [D] egen, [FN] Mathematical functions, [FN] Programming functions,
[M-5] minmax()
squared deviations, [R] areg, [R] cnreg, [R] nl,
[R] regress, [R] regress postestimation
values, reporting, [CM] cmsummarize, [R] lv,
[R] summarize, [R] table

minindex() function, [M-5] minindex()
minint() function, [FN] Programming functions
Minkowski dissimilarity measure,
[MV] measure_option

minlong() function, [FN] Programming functions
minmax() function, [M-5] minmax()
min_memory, set subcommand, [D] memory, [R] set
minutes() function, [D] Datetime, [FN] Date and time functions, [M-5] date()
misclassification rate, [MV] Glossary, also see
discriminant analysis
missing data, [MI] Intro substantive, also see missing values

missing() function, [FN] Programming functions, [M-5] missing()
missing observations, see dropout
missing on observables, [ERM] Intro 4
counting, [D] codebook, [D] inspect
encoding and decoding, [D] mvencode
extended, [D] mvencode
hard and soft, [MI] Glossary
ineligible, [MI] Glossary
pattern of, [MI] mi misstable
replacing, [D] merge
misstingness, [ERM] Glossary
pattern, see pattern of missingness
missingof() function, [M-5] missingof()
missspecification effects, [SVY] estat, [SVY] Glossary
misstable
for mi data, [MI] mi misstable
nested command, [R] misstable
patterns command, [R] misstable
summarize command, [R] misstable
tree command, [R] misstable
misstable, mi subcommand, [MI] mi misstable
mixed
model, see multilevel model
mixed command, [ME] mixed, [ME] mixed postestimation
mixed-effects model, [ME] Glossary, also see multilevel model
mixing of Markov chain, see Markov chain Monte Carlo, mixing of
mkdir command, [D] mkdir
_mkdir() function, [M-5] chdir()
mkdir() function, [M-5] chdir()
mkf command, [D] frame create
mkmat command, [P] matrix mkmat
mkspline command, [R] mkspline
ML, see maximum likelihood
ml
check command, [R] ml
clear command, [R] ml
count command, [SVY] ml for svy
display command, [R] ml
footnote command, [R] ml
graph command, [R] ml
init command, [R] ml
maximize command, [R] ml
model command, [R] ml
plot command, [R] ml
query command, [R] ml
report command, [R] ml
score command, [R] ml
search command, [R] ml
trace command, [R] ml
mlabangle() option, [G-3] marker_label_options
mlabcolor() option, [G-3] marker_label_options
mlabel() option, [G-3] marker_label_options
mlabformat() option, [G-3] marker_label_options
mlabgap() option, [G-3] marker_label_options
mlabposition() option, [G-3] marker_label_options
mlabsize() option, [G-3] marker_label_options
mlabstyle() option, [G-3] marker_label_options
mlabtextstyle() option,
[G-3] marker_label_options
mlabvposition() option,
[G-3] marker_label_options
mlalign() option,
[G-3] marker_label_options
mlcolor() option, [G-3] marker_options
mleval command, [R] ml
mlexp command, [R] mlexp, [R] mlexp postestimation
mlib
add, mata subcommand, [M-3] mata mlib
create, mata subcommand, [M-3] mata mlib
index, mata subcommand, [M-3] mata mlib
query, mata subcommand, [M-3] mata mlib
.ml file, [M-1] How, [M-3] lmbuild,
[M-3] mata describe, [M-3] mata mlib,
[M-3] mata set, [M-3] mata which,
mlmatbysum command, [R] ml
mlmatsum command, [R] ml
MLMV, see maximum likelihood with missing values
mlogit command, [R] mlogit, [R] mlogit postestimation
mlong MI data style, [MI] Styles, [MI] Glossary
technical description, [MI] Technical
mlpattern() option, [G-3] marker_options
mlstyle() option, [G-3] marker_options
mlsum command, [R] ml
mlvecsum command, [R] ml
mlwidth() option, [G-3] marker_options
Subject index

mreldifre() function, [M-5] reldif()
mreldifsym() function, [M-5] reldif()
msangle() option, [G-3] marker_options
msize() option, [G-3] marker_options,
 [G-3] rcap_options
msfohours() function, [D] Datetime, [FN] Date and
time functions, [M-5] date()
msofminutes() function, [D] Datetime, [FN] Date and
time functions, [M-5] date()
msofseconds() function, [D] Datetime, [FN] Date and
time functions, [M-5] date()
mspline, graph twoway subcommand, [G-2] graph
twoway mspline
mstyle() option, [G-3] marker_options
mswitch command, [TS] mswitch, [TS] mswitch
postestimation
msymbol() option, [G-3] marker_options
mt64, see random-number generator
MTMM, see multitrait–multimethod data and matrices
mtr(), egen function, [D] egen
multiam trial, [ST] Glossary
multidimensional scaling, [MV] mds, [MV] mds
postestimation plots, [MV] mdslong,
 [MV] mdsmat, [MV] Glossary
configuration plot, [MV] Glossary, see configuration
plot
multiple data, [MI] mi estimate
multiple latent variable, [SEM] Intro 2, [SEM] gsem
 path notation extensions
multiple model,
 [BAYES] bayesmh, [BAYES] bayes: mecolog,
 [BAYES] bayes: meglm, [BAYES] bayes: meintreg,
 [BAYES] bayes: melogit,
 [BAYES] bayes: menbreg, [BAYES] bayes: meologit,
 [BAYES] bayes: meoprobit, [BAYES] bayes: mepoisson,
 [BAYES] bayes: meprobit, [BAYES] bayes: mestreg,
 [BAYES] bayes: metobit, [BAYES] bayes: mixed, [ME] me,
 [ME] mecolog, [ME] meglm, [ME] meintreg,
 [ME] melogit, [ME] menbreg, [ME] menl,
 [ME] meologit, [ME] meoprobit, [ME] mepoisson,
 [ME] meprobit, [ME] mestreg, [ME] metobit,
 [ME] mixed, [R] gllamm, [SEM] Intro 5,
 [SEM] Example 30g, [SEM] Example 38g,
 [SEM] Example 39g, [SEM] Example 40g,
 [SEM] Example 41g, [SEM] Example 42g,
 [SEM] Glossary, [U] 27.16 Multilevel mixed-effects models
multinomial
logistic regression, [FMM] fmm, [SEM] Intro 2,
 [SEM] Intro 5, [SEM] Example 37g,
 [SEM] Example 41g, [SEM] Glossary,
 [SVY] svy estimation
logistic regression imputation, see imputation,
multinomial logistic regression
outcome model, see outcomes, multinomial
probit regression, [SVY] svy estimation
multiple comparisons, [R] contrast, [R] margins,
 [R] pwcompare, [R] pwmean, [MV] invreg,
 [R] anova postestimation, [R] correlate,
 [R] oneway, [R] regress postestimation,
 [R] rocomp, [R] spearman, [R] test, [R] testnl,
 [R] tetrachoric
Bonferroni’s method, [R] contrast, [R] margins,
 [R] pwcompare, [R] pwmean, [R] anova
postestimation, [R] correlate, [R] oneway,
 [R] regress postestimation, [R] rocomp,
 [R] spearman, [R] test, [R] testnl,
 [R] tetrachoric
Duncan’s method, [R] pwcompare, [R] pwmean
Dunnett’s method, [R] pwcompare, [R] pwmean
Holm’s method, [R] anova postestimation,
 [R] regress postestimation, [R] test, [R] testnl
multiple-range method, see Dunnett’s method
subentry
Scheffé’s method, [R] contrast, [R] margins,
 [R] pwcompare, [R] pwmean, [R] oneway
Šidák’s method, [R] contrast, [R] margins,
 [R] pwcompare, [R] pwmean, [R] anova
postestimation, [R] correlate, [R] oneway,
 [R] regress postestimation, [R] rocomp,
 [R] spearman, [R] test, [R] testnl,
 [R] tetrachoric
Studentized-range method, see Tukey’s method
subentry
Student–Newman–Keuls’s method, [R] pwcompare,
 [R] pwmean
Tukey’s method, [R] pwcompare, [R] pwmean
multiple correlation, [SEM] Glossary
multiple correspondence analysis, [MV] mca,
 [MV] mca postestimation, [MV] mca
postestimation plots, [MV] Glossary
multiple imputation, [MI] Intro substantive,
 [MI] Intro, [MI] Styles, [MI] Workflow,
 [U] 27.31 Multiple imputation
analysis step, [MI] Intro substantive, [MI] mi
estimate, [MI] mi estimate using, [MI] mi
estimate postestimation, [MI] mi test
estimation, [MI] Estimation
imputation step, [MI] Intro substantive, [MI] mi
impute, [MI] mi impute usermethod
inference, [MI] Intro substantive
pooling step, [MI] Intro substantive, [MI] mi
estimate, [MI] mi estimate using
prediction, [MI] mi predict
theory, [MI] Intro substantive
multiple indicators and multiple causes model,
[SEM] Intro 5, [SEM] Example 10,
 [SEM] Example 36g, [SEM] Glossary
multiple languages, [D] label language
multiple partial correlation, [PSS-5] Glossary
multiple regression, see linear regression
multiple subgroup analyses, [META] meta forestplot,
 [META] Glossary
multiple-range multiple-comparison adjustment, see
multiple comparisons, Dunnett’s method
multiple-failure st data, [BAYES] bayes: streg,
[FMM] fmm: streg, [ST] stbase, [ST] stci,
[ST] stcox, [ST] stcox postestimation,
[ST] stcurve, [ST] stcluster, [ST] stfill,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
[ST] streg, [ST] streg postestimation, [ST] stfs,
mvnormalcv() function, [M-5] mvnormal()

mvnormalcderiv() function, [M-5] mvnormal()

mvnormalcderivvp() function, [M-5] mvnormal()

mvnormalcvp() function, [M-5] mvnormal()

mvnormalderiv() function, [M-5] mvnormal()

mvnormalderivvp() function, [M-5] mvnormal()

mvnormal() function, [M-5] mvnormal()

mvreg command, [MV] mvreg, [MV] mvreg postestimation

mvreg, estat subcommand, [MV] procrustes postestimation

mvtest, [MV] mvtest
correlations command, [MV] mvtest correlations

covariances command, [MV] mvtest covariances

means command, [MV] mvtest means

normality command, [MV] mvtest normality

N

_and_ N built-in variables, [U] 13.4 System variables ...
(_variables), [U] 13.7 Explicit subscripting

name() option, [G-3] name_option

named substitutable expression, [ME] Glossary

nameexternal() function, [M-5] findexternal()

namelists, [M-3] namelists

names


names, confirm subcommand, [P] confirm

namespace and conflicts, matrices and scalars, [P] matrix, [P] matrix define

naming

convention, [M-1] Naming, [U] 11.3 Naming conventions

groups of variables, [D] rename group

variables, [D] rename

NaN, [M-6] Glossary

NARCH, see nonlinear autoregressive conditional heteroskedasticity

NARCHK, see nonlinear autoregressive conditional heteroskedasticity with a shift

narrative review, [META] Intro, [META] Glossary

natural log function, [FN] Mathematical functions,

[FN] Statistical functions, [M-5] exp(),

[M-5] normal()

natural splines, [R] mkspline

nbetaden() function, [FN] Statistical functions,

[M-5] normal()

nbinomial() function, [FN] Statistical functions,

[M-5] normal()

nbinomialp() function, [FN] Statistical functions,

[M-5] normal()

nbinomialtail() function, [FN] Statistical functions,

[M-5] normal()

nbreg command, [R] nbreg, [R] nbreg postestimation

nchi2() function, [FN] Statistical functions,

[M-5] normal()

nchi2den() function, [FN] Statistical functions,

[M-5] normal()

nchi2tail() function, [FN] Statistical functions,

[M-5] normal()

n-class command, [P] program, [P] return

ndots() option, [G-2] graph twoway dot

nearest neighbor, [MI] mi impute pmm, [MV] discrim

kn, [MV] Glossary

nearest-neighbor matching, [TE] teffects intro,


needle plot, [R] spikeplot

_negate() function, [M-5] _negate()

negation matrix, [M-5] _negate()

negation operator, see arithmetic operators

negative binomial, [SEM] Example 39g
distribution,

cumulative, [FN] Statistical functions,

[M-5] normal()

inverse cumulative, [FN] Statistical functions,

[M-5] normal()

inverse reverse cumulative, [FN] Statistical functions,

[M-5] normal()

reverse cumulative, [FN] Statistical functions,

[M-5] normal()

probability mass function, [FN] Statistical functions,

[M-5] normal()

geression, [R] nbreg, [SEM] Glossary,

[XT] Glossary

Bayesian, [BAYES] bayes: glm,

[BAYES] bayes: gnbreg,

[BAYES] bayes: meglm,

[BAYES] bayes: menbreg,

[BAYES] bayes: nbreg,

[BAYES] bayes: tnbgren,

[BAYES] bayes: zinb

finite mixture model, [FMM] fmm: glm,

[FMM] fmm: nbreg

fixed-effects, [XT] xtnbreg
generalized linear model,

[BAYES] bayes: meglm, [FMM] fmm: glm,

[R] glm

multilevel, [BAYES] bayes: meglm,

[BAYES] bayes: menbreg, [ME] meglm,

[ME] menbreg

population-averaged, [XT] xtgee, [XT] xtnbreg

random-effects, [XT] xtnbreg

survey data, [SVY] svy estimation

truncated, [BAYES] bayes: tnreg, [R] tnreg

zero-inflated, [BAYES] bayes: zinb, [R] zinb


neighbors, first- and second-order, [SP] Intro 1,

[SP] spmatrix create, [SP] Glossary

Nelder–Mead algorithm, [M-5] optimize(),

[M-5] optimize()

nested

case–control data, [ST] sttocc
designs, [MV] manova, [R] anova
effects, [MV] manova, [R] anova
logit, [CM] nlogit
model statistics, [R] nestreg
number list, [PSS-2] power
random effects, [BAYES] bayes: mecloglog, [BAYES] bayes: meglm,
[BAYES] bayes: meintreg, [BAYES] bayes: melogit,
[BAYES] bayes: menbreg, [BAYES] bayes: meelogit,
[BAYES] bayes: meoprobit, [BAYES] bayes: mepoisson,
[BAYES] bayes: meprobit, [BAYES] bayes: mestreg,
[ME] mecemglm, [ME] mecemintreg, [ME] mecmelogit,
[ME] membreg, [ME] meml, [ME] mecelogit,
[ME] meoprobit, [ME] mepoisson,
[ME] meprobit, [ME] mestreg, [ME] metobit,
[ME] mixed, [ME] Glossary
regression, [R] nestreg
nested, misstable subcommand, [R] misstable
nested variables, [D] assertnested
nested-effects model, [SEM] Glossary, also see multilevel model
nestreg prefix command, [R] nestreg
net

cd command, [R] net
describe command, [R] net
from command, [R] net
get command, [R] net
install command, [R] net
link command, [R] net
query command, [R] net
search command, [R] net search
set ado command, [R] net
set other command, [R] net
SJ command, [R] net
STB command, [R] net
net_d, view subcommand, [R] view
net, view subcommand, [R] view
NetCourseNow, [U] 3.6.2 NetCourses
NetCourses, [U] 3.6.2 NetCourses
network, query subcommand, [R] query
.new built-in class function, [P] class
New Classical model, [DSGE] Intro 3b,
[DSGE] Intro 3e
new() function, [M-2] class
New Keynesian model, [DSGE] Intro 3a,
[DSGE] Intro 3d
new lines, data without, [D] infile (fixed format)
new, ssc subcommand, [R] ssc
newey command, [TS] newey, [TS] newey postestimation
Newey–West covariance matrix, [TS] Glossary, also see HAC variance estimate
postestimation, [TS] newey postestimation
regression, [TS] newey
standard errors, [P] matrix accum, [R] glm
_nnewline(#). display directive, [P] display
newsletter. [U] 3 Resources for learning and using Stata
Newton–Raphson algorithm, [M-5] moptimize(),
[M-5] optimize(), [R] ml
Newton’s method, see iterations, Newton’s method
Neyman allocation, [SVY] estat
nF() function, [FN] Statistical functions,
[M-5] normal()
nFden() function, [FN] Statistical functions,
[M-5] normal()
nFtail() function, [FN] Statistical functions,
[M-5] normal()
nhans1,
mi export subcommand, [MI] mi export, [MI] mi export nhans1
mi import subcommand, [MI] mi import, [MI] mi import nhans1
nibeta() function, [FN] Statistical functions,
[M-5] normal()
niceness, set subcommand, [D] memory, [R] set
nl command, [R] nl, [R] nl postestimation
nl, tssmooth subcommand, [TS] tssmooth nl
nlcom command, [R] nlcom, [SEM] Intro 7,
[SEM] estat stdize, [SEM] Example 42g,
[SEM] nlcom, [SVY] svy postestimation
NLME, see nonlinear mixed-effects model
nlogit command, [CM] Intro 5, [CM] nlogit,
[CM] nlogit postestimation
nlogitgen command, [CM] nlogit
nlogittree command, [CM] nlogit
nlsur command, [R] nlsur, [R] nlsur postestimation
nnmatch, teffects subcommand, [TE] teffects
nnmatch
nobreak command, [P] break
nodraw option, [G-3] nodraw_option
noisily prefix, [P] quietly
nominal

alpha, [PSS-5] Glossary, also see significance level
item, [IRT] Glossary
power, see power
sample size, see sample-size
significance level, [PSS-5] Glossary, see significance level
nonadaptive Gauss–Hermite quadrature, see quadrature,
Gauss–Hermite
noncentral
  beta density, [FN] Statistical functions,
    [M-5] normal()
  beta distribution, [FN] Statistical functions,
    [M-5] normal()
  chi-squared distribution, [FN] Statistical functions,
    [M-5] normal()
  F density, [FN] Statistical functions,
    [M-5] normal()
  F distribution, [FN] Statistical functions,
    [M-5] normal()
  Student’s t density, [FN] Statistical functions,
    [M-5] normal()
  Student’s t distribution, [FN] Statistical functions,
    [M-5] normal()
  noncentrality parameter, [PSS-2] power, [PSS-2] power
oneemean, [PSS-2] power twomeans,
    [PSS-2] power pairedmeans, [PSS-2] power
twoway, [PSS-2] power twoway, [PSS-2] power
repeated, [PSS-2] power oneslope,
    [PSS-2] power rsquared, [PSS-2] power pcorr,
    [PSS-5] Glossary
  nonconformities, quality control, [R] QC
  nonconstant variance, see [R] nonconstant
  nondirectional test, see [R] nondirectional test,
  nonconstant variance, see [R] nonconstant
  nonignorable missing data, [ERM] Intro 4
  noninformative prior, [BAYES] Intro,
    [BAYES] Bayesian commands, [BAYES] bayes,
    [BAYES] bayesmh, [BAYES] bayesstats ic,
    [BAYES] Glossary
  nonlinear
    autoregressive conditional heteroskedasticity,
      [TS] arch
    autoregressive conditional heteroskedasticity with a
      shift, [TS] arch
    combinations of parameters, [R] nlcom,
      [U] 20.15 Obtaining nonlinear combinations
      of coefficients
    combinations, predictions, and tests, [SVY] svy
      postestimation
    DSGE, [DSGE] dsge
    equations, [M-5] solvenl()
    estimation, [TS] arch
    hypothesis test after estimation, [R] lrtest,
      [R] margins, [R] margins, contrast,
      [R] margins, pwcompare, [R] nlcom,
      [R] predictnl, [R] testnl
    least squares, [R] nl, [SVY] svy estimation
    mixed-effects model, [ME] me, [ME] menl,
      [ME] Glossary
    power autoregressive conditional heteroskedasticity,
      [TS] arch
    prediction, see [ME] me, [ME] menl
      regression, [R] boxcox, [R] nl,
      [R] nlse, [TE] tteffects ra
    smoothing, [TS] tsmooth nl
  nonlinear, continued
    test, [R] nlcom, [R] testnl
    time-series model, [TS] msswitch, [TS] threshold
    nonmetric scaling, [MV] mds, [MV] mdslong,
      [MV] mdsmat, [MV] Glossary
    nonmissing() function, [M-5] missing()
    nonmonotonic power, see saw-toothed power function
    nonnormed fit index, see [R] nonnormed fit index
    nonparametric analysis,
      discriminant analysis, see nonparametric
      methods hypothesis tests,
        agreement, [R] kappa
        association, [R] spearman, [R] tabulate
        twoway
        cusum, [R] cusum
        equality of distributions, [R] ksmirnov,
          [R] kwalls, [R] ranksum, [R] signrank
        medians, [R] ranksum
        proportions, [R] ranktest, [R] prtest
        random order, [R] runtest
        trend, [R] nptrend
    kernel regression, [R] npregress intro,
      [R] npregress kernel, [R] npregress kernel
      postestimation, [U] 27.3.9 Nonparametric
      regression
    percentiles, [R] centile
    quantile regression, [R] qreg
    ROC analysis, [R] roc
      estimation, [R] roccreg
      graphs, [R] roccregplot
      test equality of areas, [R] roccomp
      without covariates, [R] roctab
    series regression, [R] npregress intro, [R] npregress
      series, [R] npregress series postestimation
    smoothing, [R] kdensity, [R] lowess, [R] lpoly,
      [R] smooth
    survival analysis,
      Kaplan–Meier curves, [ST] sts graph
      log rank and other tests of equality, [ST] sts test
      Nelson–Aalen curves, [ST] sts graph
    treatment effect, [TE] tteffects nmatch,
      [TE] tteffects psmatch
    nonparametric methods, [MV] discrim
      knn, [MV] Glossary
    nonpredetermined variable, [DSGE] Glossary
    nonrecursive model, [SEM] Glossary
    stability of, [SEM] estat stable, [SEM] Example 7
    nonselection hazard, [R] heckman, [R] heckman
      postestimation
    nonsphericity correction, [PSS-2] power
      repeated,
      [PSS-5] Glossary
    nonstationary time series
      first-difference stationary, [TS] vec intro, [TS] vec
      test for unit root, [TS] dfgls, [TS] dfuller,
      [TS] pperron
nonzero coefficients, [LASSO] Glossary
nopreserve option, [P] nopreserve option
normal() function, [FN] Statistical functions, [M-5] normal()
normal, density,
mean \( \mu \), std. dev. \( \sigma \), [FN] Statistical functions, [M-5] normal()
normalden() function, [FN] Statistical functions, [M-5] normal()
NRM, see nominal response model

nt(), [FN] Statistical functions, [M-5] normal()

ntden(), [FN] Statistical functions, [M-5] normal()

ntail(), [FN] Statistical functions, [M-5] normal()


correlation, [PSS-2] power hypothesis and alternative hypothesis,
[DSGE] Glossary, [PSS-2] power,
[PSS-2] power onemean, [PSS-2] power twomeans,
[PSS-2] power pairedmeans,
[PSS-2] power oneportion, [PSS-2] power twoproportions,
[PSS-2] power rbar,
[PSS-2] power pcorr, [PSS-2] power cmh,
[PSS-2] power mcc, [PSS-2] power trend,
[PSS-2] power cox, [PSS-2] power exponential,
[PSS-2] power logrank, [PSS-4] Unbalanced designs,
[PSS-5] Glossary

mean, [PSS-2] power, [PSS-2] power onemean,
[PSS-2] power oneportion, [PSS-2] power onecorrelation,
[PSS-4] Unbalanced designs

mean difference, [PSS-2] power, [PSS-2] power pairedmeans

parameter, [PSS-5] Glossary, see null value

partial correlation, [PSS-2] power, [PSS-2] power pcorr

proportion, [PSS-2] power


standard deviation, [PSS-2] power, [PSS-2] power onevariance


variance, [PSS-2] power, [PSS-2] power onevariance

null-terminator, see binary 0


numbers, [U] 12.2 Numbers

correlation,
[DSGE] Glossary, [PSS-2] power,
[PSS-2] power onemean, [PSS-2] power twomeans,
[PSS-2] power pairedmeans,
[PSS-2] power oneportion, [PSS-2] power twoproportions,
[PSS-2] power rbar,
[PSS-2] power pcorr, [PSS-2] power cmh,
[PSS-2] power mcc, [PSS-2] power trend,
[PSS-2] power cox, [PSS-2] power exponential,
[PSS-2] power logrank, [PSS-4] Unbalanced designs,
[PSS-5] Glossary

mean, [PSS-2] power, [PSS-2] power onemean,
[PSS-2] power oneportion, [PSS-2] power onecorrelation,
[PSS-4] Unbalanced designs

mean difference, [PSS-2] power, [PSS-2] power pairedmeans

parameter, [PSS-5] Glossary, see null value

partial correlation, [PSS-2] power, [PSS-2] power pcorr

proportion, [PSS-2] power


standard deviation, [PSS-2] power, [PSS-2] power onevariance


variance, [PSS-2] power, [PSS-2] power onevariance

null-terminator, see binary 0


numbers, [U] 12.2 Numbers

formatting, [D] format, [U] 12.5 Formats: Controlling how data are displayed,
[U] 20.9 Formatting the coefficient table

mapping to strings, [D] destring, [D] encode,
[D] label, also see real() function, also see stofreal() function

missing values, see missing values

precision, see numerical precision

storing, see data types


numeric list, [P] numlist, [P] syntax,
[U] 11.1.8 numlist

numeric value labels, [D] labelbook

numerical integration, [M-5] Quadrate( ), [R] dydx

numerical precision, [U] 13.12 Precision and problems therein

numlabel command, [D] labelbook


numlist command, [P] numlist, [U] 11.1.8 numlist

N-way analysis of variance, [R] anova

N-way multivariate analysis of variance, [MV] manova

O

object, [M-2] class, [P] class


objective prior, see noninformative prior

object-oriented programming, [M-2] class,
[PSS-5] Glossary

objects, graph, see graph objects

".objkey built-in class function, [P] class

".objtype built-in class function, [P] class

oblimin rotation, [MV] rotate, [MV] rotatemat,
[MV] Glossary

oblimin rotation, [MV] rotate, [MV] rotatemat,
[MV] Glossary

oblique rotation, [MV] factor postestimation,

oblique transformation, see oblique rotation

obs parameter, [D] describe, [D] obs

obs, set subcommand, [D] obs, [R] set

observation, [CM] Glossary


observational study, [PSS-2] power, [PSS-3] ciwidth,
[PSS-5] Glossary

observations,
adding, [D] insobs

built-in counter variable, [U] 11.3 Naming conventions

complete and incomplete, [MI] Glossary

creating dataset of, [D] collapse

dropping, [D] drop

dropping duplicate, [D] duplicates

duplicating, [D] expand

duplicating, clustered, [D] expandcl

identifying duplicate, [D] duplicates

increasing number of, [D] obs
odds ratio, continued
postestimation, [R] contrast, [R] exlogistic
postestimation, [R] lincom

Office Open XML, [M-5] _docx(*), [RPT] docx2pdf,
[RPT] Dynamic documents intro,
[RPT] dyndoc, [RPT] html2docx,
[RPT] markdown, [RPT] putdocx intro,
[RPT] putdocx begin, [RPT] putdocx
pagebreak, [RPT] putdocx paragraph,
[RPT] putdocx table, [U] 21.2 The dynamic
document commands, [U] 21.3 The putdocx,
putpdf, and putexcel commands

Office, Microsoft, see Microsoft Office
offset between axes and data, setting,
[G-3] region_options

offset variable, [ST] Glossary
ograph, irf subcommand, [TS] irf ograph
OIM, see observed information matrix
OLDPLACE directory, [P] sysdir, [U] 17.5 Where does
Stata look for ado-files?

OLE Automation, [P] Automation
ologit command, [R] ologit, [R] ologit postestimation
ologit regression, mixed-effects, [ME] meologit
OLS regression, see linear regression
omitted variables, [ERM] Intro 3, [ERM] Glossary
omitted variables test, [R] regress postestimation, also
see specification test

on,

cmdlog subcommand, [R] log
log subcommand, [R] log
timer subcommand, [P] timer

one-parameter logistic model, [IRT] irt 1pl,
[IRT] Glossary

one-at-a-time Markov chain Monte Carlo sampling,
[BAYES] Intro, [BAYES] bayesmh,
[BAYES] Glossary
onecorrelation, power subcommand, [PSS-2] power
onecorrelation

one-level model, [ME] me, [ME] Glossary
onemean,
ciwidth subcommand, [PSS-3] ciwidth onemean
power subcommand, [PSS-2] power onemean,
[PSS-2] power onemean, cluster
oneproportion, power subcommand, [PSS-2] power
oneproportion, [PSS-2] power oneproportion,
cluster

one-sample
confidence interval, [PSS-1] Intro, [PSS-3] Intro
(ciwidth), [PSS-3] ciwidth, [PSS-3] ciwidth
usermethod

mean, [PSS-3] ciwidth onemean,
[PSS-4] Unbalanced designs
variance, [PSS-3] ciwidth onedegree
Subject index

one-sample, continued
  correlation, see correlation, one-sample
  mean, see means, one-sample
  proportion, see proportions, one-sample
  standard deviation, see standard deviations, one-sample

study, [PSS-2] power, [PSS-4] Unbalanced designs
test, [PSS-1] Intro, [PSS-2] Intro (power),
  [PSS-2] power, [PSS-2] power usermethod,
  [PSS-5] Glossary
correlation, [PSS-2] power onecorrelation
  Cox proportional hazards model, [PSS-2] power
  cox
hazard function, [PSS-2] power
  cox
hazard ratio, [PSS-2] power
linear logit model, [PSS-2] power trend
log hazard-ratio, [PSS-2] power
  cox
mean, [PSS-2] power
  onemean,
  [PSS-4] Unbalanced designs
partial correlation, [PSS-2] power
  pcorr
proportion, [PSS-2] power
  oneproportion
regression coefficient, [PSS-2] power
  trend
  cox
R-squared, [PSS-2] power
  rsquared
slope, [PSS-2] power
  oneslope
survivor function, [PSS-2] power
  cox
variance, [PSS-2] power
  oneanvariance

variance, see variance, one-sample

one-sided
  confidence interval, [PSS-3] Intro (ciwidth),
  [PSS-3] ciwidth
  [PSS-3] ciwidth onemean,
  [PSS-3] ciwidth twomeans, [PSS-3] ciwidth
  pairedmeans, [PSS-3] ciwidth oneanvariance,
  [PSS-5] Glossary
test (power), [PSS-2] power, [PSS-2] power
  onemean, [PSS-2] power
  onemean, cluster,
  [PSS-2] power
  twomeans, cluster,
  [PSS-2] power
  pairedmeans,
  [PSS-2] power oneproportion, [PSS-2] power
  oneproportion, cluster,
  [PSS-2] power
  twoproporions, [PSS-2] power
  twoproporions, cluster,
  [PSS-2] power
  pairedproportions,
  [PSS-2] power
  oneanvariance,
  [PSS-2] power
  twovariances,
  [PSS-2] power
  onecorrelation,
  [PSS-2] power
two correlations, [PSS-2] power
  oneway,
  [PSS-2] power
  oneslope, [PSS-2] power
  cmh,
  [PSS-2] power
  mcc,
  [PSS-2] power
  trend,
  [PSS-2] power
  cox,
  [PSS-2] power
  exponential,
  [PSS-2] power
  logrank,
  [PSS-2] power
  logrank,
  cluster,
  [PSS-5] Glossary

oneslope, power subcommand, [PSS-2] power
  oneslope

one-step-ahead forecast, see static forecast
one-tailed test, see one-sided test (power)
onevariance,
  ciwidth subcommand, [PSS-3] ciwidth
  oneanvariance
  power subcommand, [PSS-2] power
  oneanvariance

one-way analysis of variance, [PSS-2] power,
  [PSS-2] power
  oneway, [PSS-5] Glossary,
  [R] kwallis, [R] loneway, [R] oneway

onenway command, [R] oneway
one-way repeated-measures ANOVA, [PSS-2] power
  repeated, [PSS-5] Glossary
onenway, power subcommand, [PSS-2] power
  oneway
oneway, power subcommand, [PSS-2] power
  oneway

opaccum, matrix subcommand, [P] matrix
open, file subcommand, [P] file
OpenOffice dates, [D] Datetime
operating characteristic curve, [IRT] Glossary, also see
category characteristic curve
operating system command, [D] cd, [D] copy, [D] dir,
  [D] erase, [D] mkdir, [D] rmdir, [D] shell,
  [D] type
operator,
arithmetic, [M-2] op_arith, [M-2] op_colon,
  [P] matrix define, [U] 13.2.1 Arithmetic
  operators
assignment, [M-2] op_assignment, [U] 11.1.5 =exp
column-join, [M-2] op_join
conditional, [M-2] op
  conditional
conjugate transpose, [M-2] op
  transpose
increment (++) and decrement (--),
  [M-2] op_increment, [P] macro
Kronecker direct-product, [M-2] op_kronecker,
  [P] matrix define
 logical, [M-2] op_colon, [M-2] op
  logical,
  [U] 13.2.4 Logical operators
 order of evaluation, [P] matrix define,
  [U] 13.2.5 Order of evaluation, all operators
 range, [M-2] op_range
 relational, [M-2] op_colon, [U] 13.2.3 Relational
  operators
row-join, [M-2] op
  join
string,
  [U] 13.2.2 String operators
  [U] 13.2.2 String operators
time-series, [U] 11.4.3.6 Using factor variables with
time-series operators, [U] 13.10 Time-series
  operators
difference, [U] 11.4.4 Time-series varlists
lag, [U] 11.4.4 Time-series varlists
lead, [U] 11.4.4 Time-series varlists
programming, [M-5] st_tsrevar(), [TS] tsrevar
seasonal lag, [U] 11.4.4 Time-series varlists
transpose, [M-2] op
  transpose

OPG, see outer product of the gradient
oprobit command, [R] oprobit, [R] oprobit
  postestimation
oprobit regression, mixed-effects, [ME] meoprobit
  [M-5] optimize(), [M-6] Glossary, also see
 maximum likelihood estimation
optimize( )
original data, [MI] Glossary
orthog command, [R] orthog
orthogonal
matrix, [M-6] Glossary
polynomial, [R] contrast, [R] margins, contrast,
[R] orthog
rotation, [MV] factor postestimation, [MV] rotate,
[MV] rotatemat, [MV] Glossary
transformation, see orthogonal rotation
orthogonalized impulse–response function, [TS] irf,
[TS] var intro, [TS] vec intro, [TS] vec,
[TS] Glossary
orthonormal basis, [P] matrix svd
orthopoly command, [R] orthog
other, query subcommand, [R] query
outcome model, [ERM] Glossary, [TE] eteffects,
outcomes,
binary,
complementary log-log, [BAYES] bayes: cloglog,
generalized estimating equations, [XT] xtgee
glm for binomial family, [BAYES] bayes: binreg,
logistic, [BAYES] bayesmnh
mixed-effects, [BAYES] bayes: mecllog
[BAYES] bayes: mecllog, [BAYES] bayes: melogit,
power and sample size, [PSS-2] power,
[PSS-2] power oneproportion,
PSS-2 power twoproportions,
PSS-2 power pairedproportions,
PSS-2 power cmh, [PSS-2] power mce,
PSS-2 power trend
probit, [BAYES] bayes: biprobit,
[BAYES] bayes: heckprob,
[BAYES] bayes: hetprob,
[BAYES] bayes: probit, [ERM] eprobit,
[ERM] Example 3a, [ERM] Example 3b,
outcomes, binary probit, continued
[ERM] Example 4a, [ERM] Example 4b,
[ERM] Example 5, [ERM] Example 6b,
[FMM] fmm, [FMM] fmm: probit,
[LASSO] elasticnet, [LASSO] lasso,
[R] biprobit, [R] heckprob, [R] hetprob,
[R] ivprobit, [R] probit, [XT] xtprobit
regress, [R] hetregress
ROC analysis, [R] rocfit, [R] rocreg
structured equation modeling, [SEM] Intro 5,
[SEM] Example 27g, [SEM] Example 28g,
[SEM] Example 29g, [SEM] Example 30g,
[SEM] Example 31g, [SEM] Example 32g,
[SEM] Example 33g, [SEM] Example 34g,
[SEM] Example 50g
treatment effects, [TE] eteffects, [TE] tteffects
aipw, [TE] tteffects ipw, [TE] tteffects
ipwra, [TE] tteffects nnmatch, [TE] tteffects
psmatch, [TE] tteffects ra
categorical,
lógistic, [BAYES] bayes: mlogit,
[CM] cmclogit, [CM] cmmixlogit,
[CM] cmxtnmixlogit, [CM] nlctg, [CM] nltg,
nrm, [IRT] irt hybrid, [R] clogit, [R] mlogit,
[R] slogit
probit, [BAYES] bayes: mprobit,
[BAYES] bayes: probit, [CM] cmmprobit,
[R] mprobit
censored, multilevel mixed-effects,
[BAYES] bayes: metobit, [ME] meintreg,
[ME] metobit
continuous, [ERM] eintreg, [ERM] eregress,
[FMM] fmm, [LASSO] dsrregress,
[LASSO] elasticnet, [LASSO] lasso,
[LASSO] poivregrss, [LASSO] poregress,
[LASSO] sgtlasso, [LASSO] xpoivregrss,
[LASSO] xpsrreg, [R] anova, [R] areg,
[R] churdle, [R] cngrreg, [R] qfrontier, [R] glm,
[R] heckman, [R] hetregress, [R] intreg,
[R] ivregress, [R] ivtobit, [R] qreg, [R] reg3,
[R] regress, [R] rreg, [R] sureg, [R] tobit,
[R] truncreg, [R] vvlw
Bayesian,
[BAYES] bayesmh, [BAYES] bayes: glm,
[BAYES] bayes: heckman,
[BAYES] bayes: hetregress,
[BAYES] bayes: intreg,
[BAYES] bayes: regress,
[BAYES] bayes: tobit,
[BAYES] bayes: truncreg
multilevel mixed-effects, [ME] meglm,
[ME] meintreg, [ME] menl, [ME] metobit,
[ME] mixed
panel data, [ERM] eintreg, [ERM] eregress,
[ERM] Example 7, [ERM] Example 8a,
[ERM] Example 8b, [XT] xtabond,
[XT] xtdpdl, [XT] xtdpdys, [XT] xtfrentier,
[XT] xtlis, [XT] xtheckman, [XT] xthtaylor,
[XT] xintreg, [XT] xivreg, [XT] xtpcs,
[XT] xreg, [XT] xtrregar, [XT] xtobit
outcomes, continuous, continued
power and sample size, [PSS-2] power onemean,
[PSS-2] power twomeans, [PSS-2] power
pairesdmeans, [PSS-2] power onevariance,
[PSS-2] power twovarivances, [PSS-2] power
oncorrelation, [PSS-2] power
twooncorrelations, [PSS-2] power oneway,
[PSS-2] power twoway, [PSS-2] power
repeated
precision and sample size, [PSS-3] ciwidth
onemean, [PSS-3] ciwidth twomeans,
[PSS-3] ciwidth pairesdmeans,
[PSS-3] ciwidth onevariance
time series, [TS] arch, [TS] arfima, [TS] arima,
[TS] dfactor, [TS] mgarch ccc, [TS] mgarch
dcc, [TS] mgarch dvech, [TS] mgarch vcc,
[TS] mswitch, [TS] newey, [TS] prais,
[TS] sspace, [TS] threshold, [TS] ucm,
[TS] var, [TS] var svar, [TS] vec
treatment effects, [TE] eteffects, [TE] etregress,
[TE] etregress aipw, [TE] etregress ipw,
[TE] etregress ipwra, [TE] etregress nnmatch,
[TE] etregress psmatch, [TE] etregress ra
count, [U] 27.8 Count outcomes
generalized estimating equations, [XT] xgtgee
heckpoisson, [R] heckpoisson
multilevel, [SEM] Example 39g
multilevel
mixed-effects, [BAYES] bayes: menbreg,
[BAYES] bayes: mepoisson, [ME] menbreg,
[ME] mepoisson
negative binomial, [BAYES] bayes: gnbreg,
[BAYES] bayes: nreg,
[BAYES] bayes: nbreg,
[BAYES] bayes: tnbreg,
[BAYES] bayes: zreg, [FMM] fmm,
[FMM] fmm: nbreg, [R] nbreg, [R] tnreg,
[R] zreg, [SEM] Intro 5, [XT] xtnbreg
Poisson, [BAYES] bayes: poisson,
[BAYES] bayes: tpioisson,
[BAYES] bayes: zip,
[FMM] fmm, [FMM] fmm: poisson,
[FMM] fmm: tpioisson, [FMM] Example 2,
[FMM] Example 3, [LASSO] dposion,
[LASSO] elasticnet, [LASSO] lasso,
[LASSO] popoisson, [LASSO] xpoisson,
[R] cpoisson, [R] expoisson, [R] ipoison,
[R] poisson, [R] tpoisson, [R] zip,
[SEM] Intro 5, [SEM] Example 34g,
[SEM] Example 53g, [SEM] Example 54g,
[TE] etpoisson, [XT] xtpoisson
treatment effects, [TE] eteffects, [TE] etpoisson,
[TE] etpoisson aipw, [TE] etpoisson ipw,
[TE] etpoisson ipwra, [TE] etpoisson
nnmatch, [TE] etpoisson psmatch, [TE] etpoisson ra
fractional,
beta, [BAYES] bayes: betareg,
[FMM] fmm: betareg, [R] betareg
fractional response, [BAYES] bayes: fracreg,
[R] fracreg
outcomes, fractional, continued


multinomial, see categorical subentry, see ordinal subentry, see rank subentry


treatment effect, [TE] teffects multivalued

polytomous, see categorical subentry, see ordinal subentry, see rank subentry

rank, logistic, [CM] cmroprobit

probit, [CM] cmroprobit

survival, [FMM] fmm

competing risks, [ST] stcrreg

Cox, [ST] stcox


outer

fence, [R] lv

product, see Kronecker direct product


outfile command, [D] outfile

outliers,
downweighting, [R] qreg, [R] rreg


identifying, [R] jackknife, [R] lv, [R] regress postestimation

outlines, suppressing, [G-4] linestyle

Outlining regions, [G-3] region_options

out-of-sample predictions, [R] predict, [R] predictnl, [U] 20.11.3 Making out-of-sample predictions, see simulated outcome

out-of-sample R-squared, [LASSO] Glossary
output,

query subcommand, [R] query

set subcommand, [P] quietly, [R] set

output gap, [TS] Glossary

output,

coefficient table, automatically widen, [R] set

display settings, [R] set showbaselevels

format settings, [R] set cfomrat

controlling the scrolling of, [R] more, [U] 7 –more– conditions

displaying, [P] display, [P] smcl

formatting numbers, [D] format

printing, [R] translate, [U] 15 Saving and printing output—log files

recording, [R] log

settings, [P] creturn

suppressing, [P] quietly

outside values, [R] lv


overall effect size, [META] meta, [META] Glossary

overdispersion, [ME] mepoisson, [ME] mepoisson, [ME] mestreg, [ME] Glossary, also see imputation, overdispersed count data

overid,
estat subcommand, [R] gmm postestimation, [R] ivpoisson postestimation, [R] ivregress postestimation

tbalance subcommand, [TE] tbalance overid

overidentifying restrictions, [XT] Glossary


postestimation

power exponential, [PSS-2] power cox, [PSS-2] power logrank


P

p charts, see fraction defective

P–P plot, [R] Diagnostic plots

p-value, [SEM] Glossary

pac command, [TS] corrgram

pagebreak, putdocx subcommand, [RPT] putdocx pagebreak

putpdf subcommand, [RPT] putpdf pagebreak

pagenumber, putdocx subcommand, [RPT] putdocx paragraph

pagesize, set subcommand, [R] more, [R] set

paging of screen output, controlling, [P] more, [R] more, [U] 7 –more– conditions
passive imputation, see imputation, passive
passive variables, see variables, multiple-imputation passive
passive, mi subcommand, [MI] mi passive
past history, [ST] stset, [ST] Glossary
path (in an SEM sense), [SEM] Glossary
adding, [SEM] Intro 6
coefficients, [SEM] Glossary
constraining, [SEM] Intro 4
diagrams, [SEM] Intro 2, [SEM] Intro 3, [SEM] Glossary
model, [SEM] Intro 5
pathasciisuffix() function, [M-5] pathjoin()
pathbasename() function, [M-5] pathjoin()
pathparent() function, [M-5] pathjoin()
pathsabs() function, [M-5] pathjoin()
pathsuffix() function, [M-5] pathjoin()
pathresolve() function, [M-5] pathjoin()
pathrmsuffix() function, [M-5] pathjoin()
pathsearchlist() function, [M-5] pathjoin()
paths() function, [M-5] pathjoin()
pathstatasuffix() function, [M-5] pathjoin()
pathsysdir() function, [M-5] pathjoin()
pathsuffix() function, [M-5] pathjoin()
notation, [SEM] Intro substantive
eegen of data, [D] egen
strmatch() function, [D] egen
commands, [D] egen
patterns, misstable subcommand, [R] misstable
pause command, [P] pause
pausing until key is pressed, [P] more, [R] more,
[U] 7–more– conditions
pc(), egen function, [D] egen
PCA, see principal component analysis
pca command, [MV] pca, [MV] pca postestimation
camat command, [MV] pca, [MV] pca postestimation
carrow, graph twoway subcommand, [G-2] graph twoway parrow
carrowi, graph twoway subcommand, [G-2] graph twoway parrowi
pcarrow, graph twoway subcommand, [G-2] graph twoway parrow
pcarrowi, graph twoway subcommand, [G-2] graph twoway parrowi
pcbarrow, graph twoway subcommand, [G-2] graph twoway pbarrow
pcapsgym, graph twoway subcommand, [G-2] graph twoway pcapsym
pchart command, [R] QC
pchi command, [R] Diagnostic plots
pci, graph twoway subcommand, [G-2] graph twoway pci
PCM, see partial credit model
pcm, irt subcommand, [IRT] irt pcm, [IRT] irt pcm postestimation
p-conformability, [M-6] Glossary
pcorr command, [R] pcorr
pcorr, power subcommand, [PSS-2] power pcorr
pccsscatter, graph twoway subcommand, [G-2] graph twoway pccscatter
PCSE, see panel-corrected standard error
pcspike, graph twoway subcommand, [G-2] graph twoway pcspike
ptile(), egen function, [D] egen
_ptile command, [D] ptile
ptile command, [D] ptile
PDF, see Portable Document Format
Pdf*() functions, [M-5] Pdf*()
Pearson
coefficient similarity measure,
[MV] measure_option
goodness-of-fit test, [R] estat gof
product-moment correlation coefficient,
residual, [ME] meclmolog postestimation,
[R] logit postestimation
Pearson’s correlation, [PSS-5] Glossary, also see
Pearson product-moment correlation coefficient
Pedroni test, [XT] xtcointtest
pedroni, xtcointtest subcommand, [XT] xtcointtest
Pegdown, [RPT] markdown
penalized
coefficients, [LASSO] Glossary
estimators, [LASSO] Glossary
penalized log-likelihood function, [ST] stcox, [ST] Glossary
penality
loadings, [LASSO] Glossary
parameter, [LASSO] Glossary
Penn World Table, importing from, [D] import fred
percentiles, create
dataset of, [D] collapse
variable containing, [D] codebook, [D] egen,
[D] ptile
displaying, [CM] cmsummarize, [R] centile, [R] Iv,
[R] summarize, [R] table, [R] tabstat
perfect prediction, see imputation, perfect prediction
pergram command, [TS] pergram
_perhapsequilr() function, [M-5] _equilr() _perhapsequilr() function, [M-5] _equilr()
17.5 Where does Stata look for ado-files?

11.3 Naming conventions

pi() function, [M-5] sin()

pi, value of, [U]

pie chart, [G-2] graph pie

pie, graph subcommand, [G-2] graph pie

piece macro function, [P] macro

piecewise
cubic functions, [R] mkspline
linear functions, [R] mkspline

Pillai’s trace statistic, [MV] canon, [MV] manova,
[MV] mvtest means, [MV] Glossary

pickup, set subcommand, [R] set

_plinv() function, [M-5] pinv()

pinv() function, [M-5] pinv()

pk, see pharmacokinetic data

pkcollaps command, [R] pkcollaps
pkcross command, [R] pkcross
pkequiv command, [R] pkequiv
pkexamine command, [R] pkexamine

.pk filename suffix, [R] net

pkshape command, [R] pkshape

pksumm command, [R] pksumm

places, [SP] Glossary

Plackett–Luce model, [CM] cmrologit


planar coordinates, see coordinate system

platforms for which Stata is available,
[U] 5.1 Platforms

play, graph subcommand, [G-2] graph play

play() option, [G-3] play_option

playsnd, set subcommand, [R] set

legend() option, [G-3] legend_options

plot, definition, [G-4] pstyle

plot, ml subcommand, [R] ml


suppressing border around, [G-3] region_options

plotregion() option, [G-3] region_options


base, [G-3] advanced_options

derived, [G-3] advanced_options

plugin, [P] Glossary

plugin option, [P] plugin, [P] program

plug


loading, [P] plugin


plural() function, [FN] String functions

PLUS directory, [P] sysdir, [U] 17.5 Where does Stata look for ado-files?

PMM imputation, see imputation, predictive mean matching

PNG, see Portable Network Graphics

pnorm command, [R] Diagnostic plots

po, [LASSO] Glossary

point estimate, [SVY] Glossary

point-and-click analysis, see graphical user interface

pointers, [M-2] pointers, [M-2] ftof,


pointmass density, [FMM] fm: pointmass,

[FMM] Glossary

points, connecting, [G-3] connect_options,

[G-4] connectstyle

Poisson
distribution,

confidence intervals, [R] ci

cumulative, [FN] Statistical functions,

[M-5] normal()

inverse cumulative, [FN] Statistical functions,

[M-5] normal()

inverse reverse cumulative, [FN] Statistical functions,

[M-5] normal()

reverse cumulative, [FN] Statistical functions,

[M-5] normal()

probability mass function, [FN] Statistical functions,

[M-5] normal()

regression, [R] nbreg, [R] poisson, [ST] stcox,

[SVY] svy estimation

Bayesian, [BAYES] bayes, [BAYES] bayesmh,

[BAYES] bayes: glm,

[BAYES] bayes: meglm,

[BAYES] bayes: mepoisson,

[BAYES] bayes: poisson,

[BAYES] bayes: tpoisson,

[BAYES] bayes: zip
Poisson regression, continued

censored, [R] cpoisson
elastic net, [LASSO] elasticnet
finite mixture model, [FMM] fm, [FMM] fmm: poisson, [FMM] Example 2
fixed-effects, [XT] xtpoisson
mixed-effects, [BAYES] bayes: mepoisson, [ME] mepoisson
model, [XT] Glossary
population-averaged, [XT] xtcloglog, [XT] xtpoisson
random-effects, [XT] xtpoisson

structural equation modeling,
[SEM] Example 34g, [SEM] Example 39g, [SEM] Example 53g, [SEM] Example 54g, [SEM] Glossary

truncated, [BAYES] bayes: tpoisson,
[FMM] fm: tpoisson, [R] tpoisson

with sample selection, [R] heckpoisson
zero-inflated, [BAYES] bayes: zip, [R] zip

poisson command, [R] nbreg, [R] poisson, [R] poisson postestimation

poisson() function, [FN] Statistical functions, [M-5] normal()
opoisson() function, [FN] Statistical functions, [M-5] normal()
opoisson() function, [FN] Statistical functions, [M-5] normal()

poiregress command, [LASSO] Inference examples, [LASSO] lasso inference postestimation, [LASSO] poiregess

polar coordinates, [D] range

policy, estat subcommand, [DSGE] estat policy
policy matrix, [DSGE] estat policy, [DSGE] Glossary
pologit command, [LASSO] Inference examples, [LASSO] lasso inference postestimation, [LASSO] pologit

polyadd() function, [M-5] polyeval()
polyderiv() function, [M-5] polyeval()
polydiv() function, [M-5] polyeval()
polyeval() function, [M-5] polyeval()
polyinteg() function, [M-5] polyeval()
polylog(), [P] class
-polynomial, [M-5] polyeval()

basis, [R] npregress series
fractional, [R] fp, [R] mfp
orthogonal, [R] orthog
smoothing, see local polynomial
polyroots() function, [M-5] polyeval()
polysolve() function, [M-5] polyeval()

polytomous

item, see categorical item
logistic regression, see logistic and logit regression, multinomial
outcome model, see outcomes, polytomous

polytrim() function, [M-5] polyeval()
POMs, see potential-outcome means
pooled effect size, see overall effect size
pooled estimates, [R] Epitab
pooled estimator, [XT] Glossary

pooling step, [MI] Intro substantive, [MI] mi estimate, [MI] mi estimate using, [MI] mi predict
popoisson command, [LASSO] Inference examples, [LASSO] lasso inference postestimation, [LASSO] popoisson

population

-attributable risk, [R] Epitab
-error, [SEM] estat gof, [SEM] Example 4

pyramid, [G-2] graph twoway bar
standard deviation, see subpopulation, standard deviations of
standard errors, [ERM] Intro 5


populations,

-diagnostic plots, [R] Diagnostic plots
standard, [R] dstdize

testing equality of, see distributions, testing equality of
testing for normality, [R] sktest, [R] swilk

poiregress command, [LASSO] Inference examples, [LASSO] lasso inference postestimation, [LASSO] poiregress


postmanteau statistic, [TS] corrgram, [TS] wntestq,
[TS] Glossary
post, frame subcommand, [P] frame post
post command, [P] postfile
post, ereturn subcommand, [P] ereturn,
[P] makecns, [P] return
postclose command, [P] postfile
posterior
distribution, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayes, [BAYES] bayesmh,
[BAYES] bayesstats summary, [BAYES] bayesmh,
standard deviation, [BAYES] bayes,
[BAYES] bayesmh, [BAYES] bayesstats summary
postest command, [R] postest
postestimation command,
Bayesian,
[BAYES] bayesgraph, [BAYES] bayesstats ess,
[BAYES] bayesstats grubin, [BAYES] bayesstats ppvalues, [BAYES] bayesstats summary,
[BAYES] bayestest interval, [BAYES] bayestest model, [BAYES] bayespredict
dynamic stochastic general equilibrium,
[DSGE] estat covariance, [DSGE] estat policy,
[DSGE] estat stable, [DSGE] estat steady, [DSGE] estat transition
estat, [CM] cmprobit postestimation, [CM] cmprobit postestimation, [CM] nlogit postestimation,
[DSGE] estat covariance, [DSGE] estat policy, [DSGE] estat steady,
[DSGE] estat steady, [DSGE] estat transition, [ERM] estat tfeffects, [FMM] estat eform,
[ME] estat wcorrelation, [MV] ca postestimation, [MV] canon postestimation,
[MV] discr estat, [MV] factor postestimation, [MV] mca postestimation, [MV] mds postestimation,
[MV] prorutes postestimation, [P] estat programming, [R] bootstrap postestimation,
[R] estat, [R] estat classification, [R] estat gof, [R] estat ic, [R] estat summarize,
[R] estat vce, [R] exlogistic postestimation,
[R] expoisson postestimation, [R] gmm postestimation, [R] ipoisson postestimation,
[R] ivregress postestimation, [R] poisson postestimation, [R] regress postestimation,
[R] regress postestimation time series, [R] roreg postestimation, [SEM] estat eform,
[SEM] estat eqgof, [SEM] estat qtest, [SEM] estat framework, [SEM] estat gqf,
[SEM] estat mindices, [SEM] estat residuals, [SEM] estat scoretests,
postestimation command, *estat*, continued


extended regression model, [ERM] estat teffects

finite mixture model, [FMM] estat eform

interface, [R] postest


multiple imputation, [MI] mi predict, [MI] mi test


spatial, [SP] estat moran, [SP] siprereg postestimation, [SP] spregreestimation, [SP] spxtpreestimation postestimation


survey, [SVY] estat, [SVY] svy postestimation


power and sample-size analysis, continued
  [PSS-2] power cox, [PSS-2] power exponential,
  [PSS-2] power logrank, [PSS-4] Unbalanced
  designs, [PSS-5] Glossary
  goals of, [PSS-1] Intro, [PSS-2] Intro (power)
  autoregressive conditional heteroskedasticity,
  [TS] arch
  curve, [PSS-2] power, [PSS-2] power usermethod,
  function, [PSS-2] Intro (power), [PSS-5] Glossary
  graphical output, see power curve
  regress, [PSS-2] power, [PSS-2] power oneslope,
  [PSS-2] power rsquared, [PSS-2] power pcorr
  tabular output, [PSS-2] power, table
  transformations, [R] boxcox, [R] Inskew0
  user-defined, [PSS-2] power usermethod
  predict command, [PSS-2] power cmh
  command, [PSS-1] Intro, [PSS-2] Intro (power),
  [PSS-2] GUI (power), [PSS-2] power,
  [PSS-2] power usermethod, [PSS-2] power,
  graph, [PSS-2] power, table
  cox command, [PSS-2] power cox
  exponential command, [PSS-2] power
  exponential
  logrank command, [PSS-2] power logrank,
  [PSS-2] power logrank, cluster
  mcc command, [PSS-2] power mcc
  onecorrelation command, [PSS-2] power
  onecorrelation
  onemean command, [PSS-2] power onemean,
  [PSS-2] power onemean, cluster
  oneproportion command, [PSS-2] power
  oneproportion, [PSS-2] power oneproportion,
  cluster
  oneslope command, [PSS-2] power oneslope
  onevariance command, [PSS-2] power
  onevariance
  oneway command, [PSS-2] power oneway
  pairedmeans command, [PSS-2] power
  pairedmeans
  pairedproportions command, [PSS-2] power
  pairedproportions
  pcorr command, [PSS-2] power pcorr
  repeated command, [PSS-2] power repeated
  rsquared command, [PSS-2] power rsquared
  trend command, [PSS-2] power trend
  twocorrelations command, [PSS-2] power
  twocorrelations
  twomeans command, [PSS-2] power twomeans,
  [PSS-2] power twomeans, cluster
  twoproportions command, [PSS-2] power
  twoproportions, [PSS-2] power twoproportions,
  cluster
  twovariances command, [PSS-2] power
  twovariances
  twoway command, [PSS-2] power twoway
  power, raise to, function, see arithmetic operators
  pperron command, [TS] pperron
  ppvalues, bayesstats subcommand,
  [BAYES] bayesstats ppvalues
  pragma unset, [M-2] pragma
  pragma unused, [M-2] pragma
  prais command, [TS] prais, [TS] prais postestimation
  postestimation, [TS] Glossary, [XT] xtpcse
  precision, see numerical precision
  and sample-size analysis, [PSS-3] GUI
  (ciwidth), [PSS-3] ciwidth, [PSS-3] ciwidth
  usermethod, [PSS-3] ciwidth onemean,
  [PSS-3] ciwidth twomeans, [PSS-3] ciwidth
  pairedmeans, [PSS-3] ciwidth onewayvariance,
  goals of, [PSS-1] Intro, [PSS-3] Intro (ciwidth)
  curve, [PSS-3] ciwidth, graph
  determination, [PSS-3] ciwidth usermethod
  graphical output, see precision curve
  of a confidence interval, see confidence-interval
  precision
  tabular output, [PSS-3] ciwidth, table
  predetermined variable, [DSGE] Glossary,
  [XT] Glossary
  _predict command, [P] _predict
  predict command, [ERM] Intro 4, [ERM] Intro 7,
  [ERM] eingreg predict, [ERM] eoprobit predict,
  [ERM] eprobit predict, [ERM] egress predict,
  [ERM] predict advanced, [ERM] predict
  treatment, [P] ereturn, [P] _estimates,
  [R] predict, [R] regress postestimation,
  [SEM] Intro 7, [SEM] Example 14,
  [SEM] Example 28g, [SEM] predict
  after gsem, [SEM] predict after sem,
  [SVY] svy postestimation, [TE] stteffects
  postestimation, [TE] teffects postestimation,
  [U] 20.11 Obtaining predicted values
  predict, estat subcommand, [R] exlogistic
  postestimation
  predict, mi subcommand, [MI] mi predict
  prediction interval, [META] Glossary
  predictions, [LASSO] Lasso inference intro,
  [LASSO] Glossary, [R] predict, [R] predictnl,
  [SVY] svy postestimation, see multiple
  imputation, prediction
  obtaining after estimation, [MI] mi predict,
  [P] _predict
  standard error of, [R] glm, [R] predict, [R] regress
  postestimation
  predictive
distribution, see posterior predictive distribution, see
  prior predictive distribution
  inference, [BAYES] bayesstats ppvalues,
  [BAYES] bayespredict, [BAYES] Glossary
  marginal means, adjusted predictions, and
  predictive margins
predictive, continued
  mean matching imputation, see imputation,
predictive mean matching
outcome, [BAYES] Glossary
predictive modeling, [LASSO] Glossary
predictnl command, [R] predictnl, [SVY] svy
  postestimation
predictnl mi subcommand, [MI] mi predict
prefix command, [BAYES] bayes, [D] by, [D] frame
  prefix, [D] statsby, [D] Glossary, [FMM] fmm,
  [MI] mi estimate, [MI] mi estimate using,
  [R] bootstrap, [R] fp, [R] jackknife, [R] mfp,
  [R] nestreg, [R] permute, [R] simulate,
  [R] stepwise, [R] xi, [SVY] svy, [TS] rolling,
Pregibon delta beta influence statistic, see delta beta
  influence statistic
preprocessor command, [P] #delimit, [R] #review
preserve command, [D] frames intro, [P] preserve
  preserve data, [D] snapshot, [P] preserve
prevalence studies, see case–control data
prevented fraction, [R] Epitab
prewhiten, [XT] Glossary
primary sampling unit, [SVY] svydesc, [SVY] svyset, [SVY] Glossary
primary study, [META] Intro, [META] Glossary
priming values, [TS] arch, [TS] Glossary
principal
  component analysis, [MV] pca, [MV] Glossary
  factor method, [MV] Glossary, also see
  communality, also see factor analysis
  factors analysis, [MV] factor
print command, [R] translate
print, graph subcommand, [G-2] graph print
printcolor, set subcommand, [G-2] set printcolor,
  [R] set
printf() function, [M-5] printf()
  exporting options, [G-2] graph set
  settings, [G-2] graph set
printing, logs (output), [R] translate, [U] 15 Saving
  and printing output—log files
prior
  distribution, [BAYES] Intro, [BAYES] Bayesian
  commands, [BAYES] bayes, [BAYES] bayesmh,
  [BAYES] Glossary
  independence, see independent a priori
odds, [BAYES] Intro, [BAYES] Bayesian
  commands, [BAYES] bayesstats ic,
predictive distribution, [BAYES] bayespredict,
  [BAYES] Glossary
probabilities, [BAYES] Intro, [BAYES] Bayesian
  commands, [BAYES] bayesmh,
  [BAYES] bayestest model, [MV] Glossary
private, [M-2] class
probability
  of confidence-interval width, [PSS-3] Intro
  (ciwidth), [PSS-5] Glossary
determination, [PSS-1] Intro, [PSS-3] Intro
  (ciwidth), [PSS-3] ciwidth, [PSS-3] ciwidth
  usermethod, [PSS-3] ciwidth, graph, [PSS-3] ciwidth
  onemean, [PSS-3] ciwidth twomeans, [PSS-3] ciwidth
  pairedmeans, [PSS-3] ciwidth onevariance,
  [PSS-5] Glossary
weight, see sampling weight
probit command, [R] probit, [R] probit
  postestimation
probit regression, [R] probit, [SEM] Glossary,
  [SVY] svy estimation
Bayesian, [BAYES] bayes: biprobit,
  [BAYES] bayes: heckoprobit,
  [BAYES] bayes: heckprobit,
  [BAYES] bayes: hetprobit,
  [BAYES] bayes: hetoprobit,
  [BAYES] bayes: meprobit,
  [BAYES] bayes: moprobit,
  [BAYES] bayes: oprobit,
  [BAYES] bayes: probit,
  [BAYES] bayes: ziprobit
bivariate, [BAYES] bayes: biprobit, [R] biprobit
extended regression model, [ERM] Intro 2,
  [ERM] eprobit, [ERM] Example 3a,
  [ERM] Example 3b, [ERM] Example 4a,
  [ERM] Example 5
finite mixture model, [FMM] fmm: oprobit,
  [FMM] fmm: probit
generalized estimating equations, [XT] xtgee
generalized linear model, [FMM] fmm: glm,
  [R] glm
heteroskedastic, [BAYES] bayes: hetoprobit,
  [BAYES] bayes: hetoprobit, [R] hetprobit
multilevel, [BAYES] bayes: meprobit,
  [BAYES] bayes: meprobit, [ME] meprobit,
  [ME] meprobit
multinomial, [BAYES] bayes: mprobit,
  [CM] cmmprob, [R] mprobit
ordered, [BAYES] bayes: heckoprobit,
  [BAYES] bayes: hetoprobit,
  [BAYES] bayes: oprobit,
  [BAYES] bayes: ziprobit, [ERM] eprobit,
  [ERM] Example 3b, [ERM] Example 6a,
  [ERM] Example 6b, [FMM] fmm: oprobit,
  [R] heckoprobit, [R] hetoprobit, [R] oprobit,
  [R] ziprobit, [SEM] Example 35g
population-averaged, [XT] xtgee, [XT] xtprob
random-effects, [ERM] eprobit, [ERM] eprobit,
  [ERM] Example 9, [XT] xtoprob,
  [XT] xtprob
rank-ordered, [CM] cmprobit
arithmetic colon
kronecker
profile plots, [R]
marginsplot command, [MV]
profile overlay program profiles programmer's commands and utilities, [MI]
mi select program properties, [P]
processors procedure codes, [D]
icd product-moment correlation, [PSS-2]
procrustes command, [MV]
procrustes program
profiles, estat subcommand, [MV] ca
postestimation
program
dir command, [P] program
drop command, [P] program
list command, [P] program
program properties, [P] program properties
Bayesian user-defined evaluator, [BAYES] bayesmh evaluators
ciwidth methods, [PSS-3] ciwidth usermethod
cluster analysis, [MV] cluster programming utilities
cluster subcommands, [MV] cluster programming subroutines
cluster utilities, [MV] cluster programming subroutines
dialog, [P] Dialog programming
programming, continued
limits, [R] Limits
linear, [M-5] LinearProgram()
matrix, see matrices (via Mata matrix language), see matrices (via Stata commands)
menus, [P] window programming, [P] window menu
multiple-imputation method, [MI] mi impute usermethod
power methods, [PSS-2] power usermethod
rotations, [MV] rotate
spatial weighting matrix, [SP] spmatrix userdefined use, [M-1] Ado
programs, clear subcommand, [D] clear programs,
adding comments to, [P] comments
community-contributed, see ado-files
debugging, [P] trace
dropping, [P] discard
looping, [P] continue
Project Manager, [P] Project Manager
projection plot, [G-2] graph twoway contour
[G-2] graph twoway contourline
projmanager command, [P] Project Manager
promax power rotation, [MV] rotate, [MV] rotatemat, [MV] Glossary
promax rotation, [MV] rotate
proper imputation method, [MI] Intro substantive proper values, [M-5] eigensystem()
properties, [P] program properties
properties macro function, [P] macro
proportion command, [R] proportion,
[R] proportion postestimation
proportional hazards model, [ST] Glossary, [SVY] svy estimation, also see Cox proportional hazards model, see survival analysis
odds assumption, [FMM] fmm: ologit, [R] ologit relaxed, [R] slogit
proportional, continued

odds model, [BAYES] bayes: ologit,
[FMM] fmm: ologit, [R] ologit
sampling, [D] sample, [D] splitsample,
[R] bootstrap

proportions, [PSS-2] power
confidence intervals for, [R] ci
correlated, see proportions, paired
discordant, [PSS-2] power pairedproportions
estimating, [R] proportion, [U] 27.2 Means,
proportions, and related statistics
experimental-group, [PSS-2] power twoproportions,
[PSS-2] power cmh
independent, see proportions, two-sample
marginal, [PSS-2] power pairedproportions,
[PSS-5] Glossary
of exposed cases, [PSS-2] power pairedproportions
of exposed controls, [PSS-2] power mcc
one-sample, [PSS-2] power oneproportion
cluster randomized design, [PSS-2] power
oneproportion, cluster
paired, [PSS-2] power pairedproportions
stratified test, [PSS-2] power cmh
survey data, [SVY] syv estimation,
[SVY] syv: tabulate oneway,
[SVY] syv: tabulate twoway
test of marginal homogeneity, [PSS-2] power mcc
testing equality of, [R] bitest, [R] prtest
two-sample, [PSS-2] power twoproportions,
[PSS-2] power pairedproportions
cluster randomized design, [PSS-2] power
twoproportions, cluster

proportions,
    ci subcommand, [R] ci
cii subcommand, [R] ci

proposal distribution, [BAYES] Intro,
[BAYES] bayesmh, [BAYES] bayesgraph,
[BAYES] Glossary

prospective study, [PSS-2] power, [PSS-3] ciwidth,
[PSS-5] Glossary, [R] Epitab, also see cohort study

protected, [M-2] class

proximity, [MV] Glossary
data, [MV] mds, [MV] mdslong, [MV] mdsmat
matrix, [MV] mdsmat, [MV] Glossary, also see
distance matrix

measure, [MV] Glossary

Prtest analysis, see precision and sample-size analysis
prtest command, [R] prtest
prtesti command, [R] prtest
PS, see PostScript
psdensity command, [TS] psdensity
pseudo confidence interval, [META] meta funnelplot,
[META] Glossary

pseudo $R^2$, [R] Maximize
pseudoconvergence, [BAYES] Intro,
[BAYES] bayesmh, [BAYES] bayesgraph,
[BAYES] Glossary

psuedo functions, [D] Datetime, [FN] Programming
functions, [FN] Random-number functions

psuedoguessing parameter, [IRT] irt 3pl
psuedoinverse, [M-5] pinv()
psuedolikelihood, [SVY] Glossary
psuedosigmas, [R] lv
psi function, [FN] Mathematical functions,
[M-5] factorial()

psmatch, teffects subcommand, [TE] teffects

psmatch

PSS analysis, see power and sample-size analysis

PSS Control Panel, [PSS-2] GUI (power), [PSS-3] GUI
(ciwidth), [PSS-5] Glossary


ptstyle() option, [G-2] graph twoway scatter,

PSU, see primary sampling unit
.ptrace file, [MI] mi impute mvn, [MI] mi ptrace
prtace, mi subcommand, [MI] mi ptrace

public, [M-2] class

publication bias, [META] Intro, [META] meta,
[META] meta funnelplot, [META] meta bias,
[META] meta trimfill, [META] Glossary

push, window subcommand, [P] window
programming, [P] window push

put, frame subcommand, [D] frame put

putdocx
   append command, [RPT] putdocx begin
   begin command, [RPT] putdocx begin,
   [RPT] putdocx paragraph
   clear command, [RPT] putdocx begin
   command, [RPT] putdocx intro, [RPT] putdocx
   paragraph, [RPT] putdocx table
describe command, [RPT] putdocx begin,
   [RPT] putdocx table
   image command, [RPT] putdocx paragraph
   pagebreak command, [RPT] putdocx pagebreak
   pagenumber command, [RPT] putdocx paragraph
   paragraph command, [RPT] putdocx paragraph
   save command, [RPT] putdocx begin
   sectionbreak command, [RPT] putdocx
   pagebreak
table command, [RPT] putdocx table
text command, [RPT] putdocx paragraph
textblock append command, [RPT] putdocx
   paragraph
   textblock begin command, [RPT] putdocx
   paragraph
   textblock end command, [RPT] putdocx
   paragraph
textfile command, [RPT] putdocx paragraph
putdocx, query subcommand, [R] query
putexcel
  clear command, [RPT] putexcel, [RPT] putexcel advanced
  command, [RPT] putexcel, [RPT] putexcel advanced
  describe command, [RPT] putexcel, [RPT] putexcel advanced
  set command, [RPT] putexcel, [RPT] putexcel advanced
putmata command, [D] putmata
putpdf
  begin command, [RPT] putpdf begin
  clear command, [RPT] putpdf begin
  describe command, [RPT] putpdf pagebreak
  image command, [RPT] putpdf paragraph
  pagebreak command, [RPT] putpdf pagebreak
  paragraph command, [RPT] putpdf paragraph
  save command, [RPT] putpdf begin
  sectionbreak command, [RPT] putpdf pagebreak
  table command, [RPT] putpdf table
  text command, [RPT] putpdf paragraph
p-value, [PSS-5] Glossary
pwcompare command, [R] pwcompare
pwcorr command, [R] correlate
pwd command, [D] cd
pwd() function, [M-5] chdir()
pweight, see sampling weight
  [PSS-5] Sampling weights
  [U] 20.24.3 Sampling weights
pwf command, [D] frame pwf
  pwf. frame subcommand, [D] frame pwf
pwmean command, [R] pwmean, [R] pwmean postestimation
pyramid, population, [G-2] graph twoway bar
Python, [P] python
python
  clear command, [P] python
  command, [P] python
  describe command, [P] python
  drop command, [P] python
  query command, [P] python
  query command, [P] python
  script command, [P] python
  search command, [P] python
  set exec command, [P] python
  set userpath command, [P] python
  which command, [P] python
python, query subcommand, [R] query
python: command, [P] python
python_exec, set subcommand, [P] python
  [R] set
python_userpath, set subcommand, [P] python
  [R] set

Q
Q–Q plot, [R] Diagnostic plots
Q statistic, [META] meta forestplot, [META] meta summarize, [META] meta regress, [META] Glossary, also see portmanteau statistic
qc charts, see quality control charts
qchi command, [R] Diagnostic plots
QDA, see quadratic discriminant analysis
qda, discrim subcommand, [MV] discrim qda
qfit. graph twoway subcommand, [G-2] graph twoway qfit
qfitci. graph twoway subcommand, [G-2] graph twoway qfitci
qladder command, [R] ladder
QML, see quasimaximum likelihood
qnorm command, [R] Diagnostic plots
qqplot command, [R] Diagnostic plots
qrd() function, [M-5] qrd()
qrdp() function, [M-5] qrd()
qreg command, [R] qreg, [R] qreg postestimation
  _qrinv() function, [M-5] qrinv()
  qrinv() function, [M-5] qrinv()
  _qrsolve() function, [M-5] qrsolve()
  qrsolve() function, [M-5] qrsolve()
quadchk command, [XT] quadchk
quadcolsum() function, [M-5] sum()
quadcorrelation() function, [M-5] mean()
quadcross() function, [M-5] quadcross()
quadcrossdev() function, [M-5] quadcross()
quadmeanvariance() function, [M-5] mean()
quadrant() function, [M-5] sign()
quadratic discriminant analysis, [MV] discrim qda,
  [MV] Glossary
quadratic terms, [SVY] svy postestimation
quadrature, [IRT] Glossary, [SEM] Glossary,
  [XT] Glossary
  adaptive Simpson, [M-5] Quadrature()
  Gauss–Hermite, [IRT] 1pl, [IRT] irt 2pl,
  [IRT] irt 3pl, [IRT] irt grm, [IRT] irt nrm,
  [IRT] irt pcm, [IRT] irt rsm, [IRT] irt hybrid,
  [IRT] irt, group(), [IRT] Glossary, [ME] me,
  [ME] mecologlog, [ME] meglm, [ME] meintreg,
  [ME] melogit, [ME] menbreg, [ME] meologit,
  [ME] meprobit, [ME] mepoisson,
  [ME] meprobit, [ME] mestreg, [ME] metobit,
  [ME] Glossary, [R] Estimation options,
  [SEM] Intro 12, [SEM] gsem estimation options, [SEM] Methods and formulas for
gsem, [XT] quadchk
  Gauss–Kronrod, [M-5] Quadrature()
quadrature, continued

mean–variance adaptive Gauss–Hermite,

-irt 1pl, [IRT] irt 2pl, [IRT] irt 3pl,
-irt grm, [IRT] irt nrm, [IRT] irt
pcm, [IRT] irt rsm, [IRT] irt hybrid,
-irt, group( ), [IRT] Glossary, [ME] me,
-ME meclolog, [ME] meglm, [ME] meintreg,
-ME melogit, [ME] mbreg, [ME] meologit,
-ME meoprobit, [ME] mepoisson,
-ME meprobit, [ME] mestreg, [ME] metobit,
-ME Glossary, [R] Estimation options,
-SEM Intro 12, [SEM] gsem estimation
options, [SEM] Methods and formulas for
gsem, [XT] quadchk

mode-curvature adaptive Gauss–Hermite,

-irt 1pl, [IRT] irt 2pl, [IRT] irt 3pl,
-irt grm, [IRT] irt nrm, [IRT] irt
pcm, [IRT] irt rsm, [IRT] irt hybrid,
-irt, group( ), [IRT] Glossary, [ME] me,
-ME meclolog, [ME] meglm, [ME] meintreg,
-ME melogit, [ME] mbreg, [ME] meologit,
-ME meoprobit, [ME] mepoisson,
-ME meprobit, [ME] mestreg, [ME] metobit,
-ME Glossary, [R] Estimation options,
-SEM Intro 12, [SEM] gsem estimation
options, [SEM] Methods and formulas for
gsem, nonadaptive Gauss–Hermite, see quadrature, Gauss–Hermite

Quadrature( ) function, [M-5] Quadrature( )
quadrosum() function, [M-5] sum()
-quadrunningsum() function, [M-5] runningsum()
quadrunningsum() function, [M-5] runningsum()
quadsum() function, [M-5] sum()
quadvariance() function, [M-5] mean()

qualitative dependent variables, [U] 27.4 Binary
outcomes, [U] 27.6 Ordinal outcomes,
[U] 27.7 Categorical outcomes,
[U] 27.15.3 Discrete outcomes with panel data

Bayesian estimation, [BAYES] bayesmh,

[BAYES] bayes: binreg, [BAYES] bayes: biprobit,
[BAYES] bayes: clogit, [BAYES] bayes: cloglog,
[BAYES] bayes: glm, [BAYES] bayes: heckprobit,
[BAYES] bayes: heckprobit [BAYES] bayes: hetprobit,
[BAYES] bayes: logistic, [BAYES] bayes: logit,
[BAYES] bayes: meclolog,
[BAYES] bayes: melogit, [BAYES] bayes: meologit,
[BAYES] bayes: meoprobit, [BAYES] bayes: meprobit,
[BAYES] bayes: mlogit, [BAYES] bayes: mprobit,
[BAYES] bayes: ologit, [BAYES] bayes: oprobit,
[BAYES] bayes: probit

Brier score decomposition, [R] brier

choice model

conditional logit, [CM] cmclogit
mixed logit, [CM] cmcmixlogit
[CM] cmxtrimixlogit

qualitative dependent variables, choice model, continued

multinomial probit, [CM] cmnprobit
nested logistic, [CM] cnlogit
panel data, [CM] cmxtmxlogit
rank-order logistic, [CM] cmroprobit
rank-order probit, [CM] cmroprobit
complementary log-log regression, [R] cloglog
cumulative sum, [R] csum
extended regression model, [ERM] eoprob

finite mixture model, [FMM] fmm: cloglog,
[FMM] fmm: glm, [FMM] fmm: logit,
[FMM] fmm: mlogit, [FMM] fmm: ologit,
[FMM] fmm:oprobit, [FMM] fmm: probit
generalized linear model, [R] glm
for binomial family, [R] binreg

item response theory, [IRT] irt 1pl, [IRT] irt 2pl,
[IRT] irt 3pl, [IRT] irt grm, [IRT] irt nrm,
[IRT] irt pcm, [IRT] irt rsm, [IRT] irt hybrid,
[IRT] irt, group( )

logistic regression, [R] logistic, [R] logit
conditional, [R] clogit
exact, [R] exlogistic
multinomial, [R] mlogit
ordered, [R] ologit
skewed, [R] scobit
stereotype, [R] slogit

multilevel mixed-effects model, [ME] meclolog,
[ME] meglm, [ME] melogit, [ME] meologit,
[ME] meoprobit, [ME] meprobit

multinomial

logistic regression, [R] mlogit
probit regression, [R] mprobit

panel-data model, [ERM] eoprob, [ERM] eprobit,
[XT] xtlogit, [XT] xtgee, [XT] xtlogit,
[XT] xtologit, [XT] xtoprob, [XT] xtprob

ROC analysis estimation, [R] rocfit, [R] rocreg

data survey, [SVY] svy estimation

quality control charts, [R] QC, [R] serrbar
quantile command, [R] Diagnostic plots
quantile–normal plots, [R] Diagnostic plots
quantile plots, [R] Diagnostic plots
quantile–quantile plots, [R] Diagnostic plots
quantile regression, [R] qreg
quantiles, see percentiles
quantiles, estat subcommand, [MV] mds
postestimation

quarter() function, [D] Datetime, [FN] Date and
time functions, [M-5] date()
quasimaximum likelihood, [SEM] Glossary
query
command, [R] query
interface command, [R] query
java command, [P] Java utilities
java command, [R] query
mata command, [R] query
memory command, [D] memory, [R] query
network command, [R] query
other command, [R] query
output command, [R] query
putdocx command, [R] query
python command, [R] query
random command, [R] query
trace command, [R] query
unicode command, [R] query
update command, [R] query
query.
  cluster subcommand, [MV] cluster programming
    utilities
estimates subcommand, [R] estimates store
file subcommand, [P] file
forecast subcommand, [TS] forecast query
graph subcommand, [G-2] graph query
icd10cm subcommand, [D] icd10cm
icd10pcs subcommand, [D] icd10pcs
icd10 subcommand, [D] icd10
icd9 subcommand, [D] icd9
icd9p subcommand, [D] icd9p
log subcommand, [R] log
meta subcommand, [META] meta update
mi subcommand, [MI] mi describe
ml subcommand, [R] ml
net subcommand, [R] net
odbc subcommand, [D] odbc
python subcommand, [P] python
translator subcommand, [R] translate
transmap subcommand, [R] translate
update subcommand, [R] update
webuse subcommand, [D] webuse
querybreakintr() function, [M-5] setbreakintr()
quietly prefix, [P] quietly
quit Mata, [M-3] end
quit Stata, see exit command
quotes
to delimit strings, [U] 18.3.5 Double quotes
to expand macros, [P] macro, [U] 18.3.1 Local macros
R
r() function, [FN] Programming functions
r() stored results, [P] discard, [P] return, [R] Stored
  results, [U] 18.8 Accessing results calculated by
  other programs, [U] 18.10.1 Storing results in
r()
r(functions) macro function, [P] macro
r(macros) macro function, [P] macro
r(matrices) macro function, [P] macro
r(scalars) macro function, [P] macro
R chart, see range chart
R dates, [D] Datetime
R-squared, [LASSO] Glossary
rtitle() option, [G-3] title_options
R², [PSS-2] power, [PSS-2] power rSquared,
  [PSS-2] power pcorr, [PSS-5] Glossary,
  [SEM] estat eqgof, also see coefficient of
determination
r2title() option, [G-3] title_options
ra, stteffects subcommand, [TE] stteffects ra
ra, teffects subcommand, [ERM] Example 2a,
  [ERM] Example 2b, [TE] teffects ra
radians, [FN] Mathematical functions
raise to a power function, [U] 13.2.1 Arithmetic
operators
Ramsey test, [R] regress postestimation
random
  coefficient, [BAYES] bayesmh, [ME] Glossary
effects, [BAYES] Glossary, [ME] Glossary,
  [PSS-5] Glossary, also see random-effects model
linearm form, [BAYES] Glossary
parameters, [BAYES] Glossary
variable, [BAYES] Glossary
intercept, [BAYES] bayesmh, [ME] Glossary,
  [SEM] Example 38g
model parameter, [BAYES] Intro,
  [BAYES] Bayesian commands,
  [BAYES] bayesmh
numbers, normally distributed, [FN] Random-
  number functions, [M-5] runiform(),
  [R] set rng, [R] set rngstream, [R] set seed,
  [D] generate
order, test for, [R] runtest
sample, [D] sample, [D] splitsample, [R] bootstrap,
  [U] 22.3 If you run out of memory
slope, [SEM] Example 38g
utility model, [CM] Intro 8
variates, [FN] Random-number functions,
  [R] set rng, [R] set rngstream, [R] set seed,
  [M-5] runiform()
walk, [TS] dfgls, [TS] dfuller, [TS] pperron,
  [TS] sspace, [TS] tsfilter, [TS] tsfilter cf,
random, query subcommand, [R] query
random-coefficients model, [U] 27.15.1 Continuous
  outcomes with panel data, [XT] xtrc,
  [XT] Glossary


random-effects substitutable expression, [ME] Glossary

randomized controlled trial, [META] Intro, [META] Glossary


generator setting, [R] set rng, [R] set rngstream
seed, [BAYES] bayes, [BAYES] bayesmh, [MI] mi impute, [R] set seed

random-order test, [R] runtest

range

chart, [R] QC

operators, [M-2] op_range
plots, [G-3] rcap_options
spikes, [G-3] rspike_options
subscripts, see subscripts
vector, [M-5] range()

range command, [D] range

range() function, [M-5] range()

rangef() function, [M-5] rangef()

correlation, [R] spearman
data, [CM] cmrologit

eran() function, [D] egen

rank() function, [M-5] rank()

rank-order statistics, [D] egen, [R] signrank, [R] spearman

rank-ordered alternatives, [CM] Glossary

rank-ordered logistic regression, see outcomes, rank

ranks of observations, [D] egen

ranksum command, [R] ranksum

Rao’s canonical-factor method, [MV] factor

rate, [M-5] ran Gegint

Rasch models, see item response theory

raster image format, see image format

rate ratio, [R] Epitab, [ST] stir, [ST] stptime,

[ST] stsum, also see risk ratio, see incidence-rate ratio

rating scale model, [IRT] irt rsm, [IRT] Glossary

ratio command, [R] ratio, [R] ratio postestimation

ratios of, estimating, [R] ratio, [U] 27.2 Means, proportions, and related statistics

teplate, see allocation ratio

survey data, [SVY] svy estimation,

[SVY] svy: tabulate twoway

data, [U] 12 Data

raw file, [U] 11.6 Filing conventions

raw residuals, [SEM] Methods and formulas for sem

rbar, graph twoway subcommand, [G-2] graph twoway rbar

rbeta() function, [FN] Random-number functions, [M-5] runiform()

rbinomial() function, [FN] Random-number functions, [M-5] runiform()

rc (return codes), see error messages and return codes

rc built-in variable, [P] capture, [U] 13.4 System variables (...variables)

rcap, graph twoway subcommand, [G-2] graph twoway rcap

rcapsym, graph twoway subcommand, [G-2] graph twoway rcapsym

rcauchy() function, [FN] Random-number functions, [M-5] runiform()

rchart command, [R] QC

rchi2() function, [FN] Random-number functions, [M-5] runiform()

r-class command, [P] program, [P] return,

[U] 18.8 Accessing results calculated by other programs


rconnected, graph twoway subcommand, [G-2] graph twoway rconnected

RCT, see randomized controlled trial study

rdiscrete() function, [M-5] runiform()

Re() function, [M-5] Re()
read
  console input in programs, see console, obtaining input from
data, [M-5] _docx( ), [M-5] xl( )
data from disk, see import data
read, file subcommand, [P] file
real() function, [FN] String functions
real number to string conversion, [D] destring
  [D] encode, [FN] String functions
real part, [M-5] Re( )
rebuild, vl subcommand, [D] vl rebuild
recast command, [D] recast
recast() option, [G-3] advanced_options,
receiver operating characteristic analysis, [R] roc,
  [U] 27.4.3 ROC analysis
area under ROC curve, [R] Iroc
nonparametric analysis without covariates,
  [R] roctab
parametric analysis without covariates, [R] rocfit
regression models, [R] rocreg
ROC curves after rocfit, [R] rocfit postestimation
ROC curves after rocreg, [R] rocregplot
test equality of ROC areas, see equality test of ROC areas
reciprocal averaging, [MV] ca
recode command, [D] recode
recode data, [D] recode
recode data, [D] recode
recode data autocode() function, [FN] Programming functions
recode() function, [FN] Programming functions,
  [U] 26.1.2 Converting continuous variables to categorical variables
reconstructed correlations, [MV] factor postestimation
record I/O versus stream I/O, [U] 22 Entering and importing data
recording sessions, [U] 15 Saving and printing output—log files
recovariance, estat subcommand, [ME] estat recovariance,
  [ME] mixed postestimation
recruitment period, see accrual period
rectangle kernel function, [G-2] graph twoway
  kdensity, [G-2] graph twoway lpoly,
  [R] kdensity, [R] lpoly, [R] npregress kernel,
  [R] qreg, [TE] tebalance density, [TE] teffects overlap
rectangularize dataset, [D] fillin
recursion, [P] Glossary
recursive
  estimation, [TS] rolling
  regression analysis, [TS] rolling, [TS] Glossary
  system requirement and solution, [ERM] Triangularize
red, green, and blue (RGB) values, [G-4] colorstyle,
redisplay graph, [G-2] graph display
reduced form, [DSGE] Glossary
reexpression, [R] boxcox, [R] ladder, [R] lnspew0
  .ref built-in class function, [P] class
reference
  group, see control group
  prior, see noninformative prior
  value, see null value
references, class, [M-2] class, [P] class
reflection, [MV] procrustes, [MV] Glossary
  .ref_n built-in class function, [P] class
reg3 command, [R] reg3, [R] reg3 postestimation
regex() function, [FN] String functions
regexr() function, [FN] String functions
regexs() function, [FN] String functions
regime-switching model, [TS] mswitch
regions
  look of, [G-4] areastyle
  outlining, [G-3] region_options
  shading, [G-3] region_options
register, mi subcommand, [MI] mi set
registered variables, see variables, multiple-imputation registered
regress command, [R] regress, [R] regress postestimation,
  [R] regress postestimation diagnostic plots, [R] regress postestimation time series, [SP] estat moran
regress, meta subcommand, [META] meta regress,
  [META] meta regress postestimation
regression, [SEM] Glossary
Bayesian, see Bayesian regression coefficient
  accessing, [U] 13.5 Accessing coefficients and standard errors
  combinations of, [R] lincom, [R] nlcom
  power for, [PSS-2] power, [PSS-2] power oneslope, [PSS-2] power rsquared,
  [PSS-2] power pcorr, [PSS-2] power trend,
  [PSS-2] power cox
  tests of, [R] ltest, [R] test, [R] testnl
competing risks, [ST] stcrreg
  constrained, [R] cnreg
creating orthogonal polynomials for, [R] orthog
diagnostic plots, [R] regress postestimation diagnostic plots
diagnostics, [ME] meclolog postestimation,
  [ME] meglm postestimation, [ME] meintreg postestimation, [ME] melogit postestimation,
  [ME] mnbreg postestimation, [ME] mnbreg postestimation,
  [ME] menbreg postestimation, [ME] mepoisson postestimation,
  [ME] meprobit postestimation, [ME] mestreg postestimation, [ME] metobit postestimation,
regression diagnostics, continued
dummy variables, with, [R] anova, [R] areg, [R] xi, [U] 26.2.5 Specifying indicator (dummy) variables as factor variables, [XT] xtreg
fixed-effects, see fixed-effects model
fractional polynomial, [R] fp, [R] mfp
function, estimating, [R] ipoly
graphing, [R] logistic postestimation, [R] Iroc, [R] Isens, [R] marginsplot, [R] regress postestimation diagnostic plots
hurdle, [R] churdle
linear, see linear regression
lines, see fits, adding
random-effects, see random-effects model
scoring, [MV] factor postestimation
spatial autoregressive models, [SP] spivre gress, [SP] spxtre gress
system, see system estimators
truncated, [FMM] fmm: truncreg, [R] truncreg
regression (in generic sense), see estimation commands
accessing coefficients and standard errors, [P] matrix get, [U] 13.5 Accessing coefficients and standard errors
dummy variables, with, [R] xi, [U] 26.2.5 Specifying indicator (dummy) variables as factor variables
regular expressions, [FN] String functions
regular variables, see variables, multiple-imputation regular
regularized estimator, [LASSO] Glossary
rejection region, [PSS-5] Glossary
relational operators, [M-2] opColon,
[U] 13.2.3 Relational operators
relative
relative, continued
variance increase, [MI] mi estimate, [MI] mi predict, [MI] Glossary
relative risk, see risk ratio
relative-risk ratio, [BAYES] bayes: mlogit,
[FMM] fmm: mlogit, [R] eform_option,
[R] lincom, [R] mlogit, [SEM] estat eform
release marker, [P] version
releases, compatibility of Stata programs across, [P] version
theory, see survival analysis
remainder function, see modulus function
REML, see restricted maximum likelihood
remove
directories, [D] rmmdir
files, [D] erase, [M-5] unlink()
r._En, [SEM] sem and gsem option covstructure()
rename,
char subcommand, [P] char
cluster subcommand, [MV] cluster utility
graph subcommand, [G-2] graph rename
irf subcommand, [TS] irf rename
mata subcommand, [M-3] mata rename
matrix subcommand, [P] matrix utility
mi subcommand, [MI] mi rename
rename command, [D] rename, [D] rename group
rename for mi data, [MI] mi rename
rename, frame subcommand, [D] frame rename
rename graph, [G-2] graph rename
rename variables, [D] rename, [D] rename group, [MI] mi rename
renamenvar, cluster subcommand, [MV] cluster utility
renumber, notes subcommand, [D] notes
reorder data, [D] gsort, [D] order, [D] sort
reorganize data, [D] reshape, [D] xpose
repair, ssa subcommand, [SEM] ssd
repeated DDF, see denominator degrees of freedom, repeated
repeated, power subcommand, [PSS-2] power repeated
repeated-measures MANOVA, [MV] manova
repeating and editing command, [R] #review, [U] 10 Keyboard use
replace command, [D] generate, [MI] mi passive, [MI] mi xeq
replace0, mi subcommand, [MI] mi replace0
replay,
estimates subcommand, [R] estimates replay
graph subcommand, [G-2] graph replay
replay() function, [FN] Programming functions,
P ereturn, [P] _estimates
replay graphs, [G-2] graph replay
replay models, [SEM] Intro 7, [U] 20.3 Replaying prior results
replicated
data, [BAYES] Glossary
replicating
clustered observations, [D] expandcl observations, [D] expand
datassignature subcommand, [D] datassignature duplicates subcommand, [D] duplicates estat subcommand, [IRT] estat report fvset subcommand, [R] fvset ml subcommand, [R] ml
[U] 13.5 Accessing coefficients and standard errors, [U] 13.6 Accessing results from Stata commands, [U] 21 Creating reports
reporting bias, [META] Glossary, also see publication bias
reporting options, [SEM] gsem reporting options, [SEM] sem reporting options
repost, ereturn subcommand, [P] ereturn, [P] return
_request(macname), display directive, [P] display resampling, [D] sample, [D] splitsample,
reserved names, [U] 11.3 Naming conventions
reserved words, [M-2] reswords reset,
frames subcommand, [D] frames reset mi subcommand, [MI] mi reset
RESET test, [R] regress postestimation reset, translator subcommand, [R] translate reset_id, serset subcommand, [P] serset reshape
command, [D] reshape
error command, [D] reshape
for mi data, [MI] mi reshape long command, [D] reshape wide command, [D] reshape reshape data, [D] reshape, also see transpose data reshape, mi subcommand, [MI] mi reshape residual, [R] predict, also see Anscombe residual, also see Cox–Snell residual, also see deviance residual, also see martingale residual, also see Pearson residual covariance, see error covariance DDF, see denominator degrees of freedom, residual error covariance, see error covariance graph, [R] logistic postestimation, [R] regress postestimation diagnostic plots Moran’s test of residual correlation, [SP] estat moran
estimates subcommand, [LASSO] estimates store, [R] estimates store
_request subcommand, [P] _request
restricted cubic splines, [R] mkspline
restricted maximum likelihood, [ME] meng,
results macro function, [P] macro
results, clear subcommand, [D] clear
Results window, clearing, [R] cls
results,
accessing, [R] Stored results, [SEM] Intro 7,
[U] 13.5 Accessing coefficients and standard
errors, [U] 13.6 Accessing results from
Stata commands, [U] 18.8 Accessing
results calculated by other programs,
[U] 18.9 Accessing results calculated by
estimation commands
clearing, [M-5] st_erclear(), [P] ereturn,
[P] _estimates, [P] _return, [P] return,
[R] estimates store
listing, [P] ereturn, [P] _estimates, [P] _return,
[P] return, [R] estimates store, [R] Stored
results
saving, [P] _estimates, [P] frame post, [P] postfile,
[P] _return, [R] estimates save
stored, hidden or historical, [M-5] st_global(),
[P] ereturn, [P] return, [R] estimates store,
[U] 18.10 Storing results
retrospective study, [PSS-2] power, [PSS-3] ciwidth,
[PSS-5] Glossary
return
codes, see error messages and return codes
results, see results, listing
value, [P] class
_return
dir command, [P] _return
drop command, [P] _return
hold command, [P] _return
restore command, [P] _return
return, [M-2] return
add command, [P] return
clear command, [P] return
list command, [P] return, [R] Stored results
local command, [P] return
matrix command, [P] return
scalar command, [P] return
return() function, [FN] Programming functions
reventries. set subcommand, [R] set
reverse causation, [ERM] Intro 3, [ERM] Glossary
reversed scales, [G-3] axis_scale_options
#review command, [R] #review, [U] 10 Keyboard
use, [U] 15 Saving and printing output—log files
revkeyboard, set subcommand, [R] set
reorder() function, [M-5] invorder()
rexponential() function, [FN] Random-number
functions, [M-5] runiform()
rgamma() function, [FN] Random-number functions,
[M-5] runiform()
RGB values, see red, green, and blue (RGB) values
rhypergeometric() function, [FN] Random-number
functions, [M-5] runiform()
ridge prior, [MI] mi impute mvn
rigaussian() function, [FN] Random-number
functions, [M-5] runiform()
right eigenvectors, [M-5] eigensystem()
[TE] Glossary
right-censoring, see imputation, interval-censored data
right-hand-side variable, [ERM] Glossary, also see
covariate
rightmost options, [G-4] Concept: repeated options,
risk
difference, [BAYES] bayes: binreg, [META] Intro,
[META] meta summarize, [PSS-2] power,
[PSS-2] power twoproportions, [PSS-2] power
pairedproportions, [PSS-5] Glossary,
[R] binreg, [R] Epitab
pool, [ST] stcox, [ST] stcrreg, [ST] stset,
[ST] Glossary
ratio, [BAYES] bayes: binreg, [META] Intro,
[META] meta summarize, [META] meta update,
[META] meta summarize, [META] Glossary,
[PSS-5] Glossary, [R] binreg, [R] Epitab, also see
relative risk
rlnormal() function, [FN] Random-number
functions, [M-5] runiform()
rline, graph twoway subcommand, [G-2] graph
twoway rline
rlogistic() function, [FN] Random-number
functions, [M-5] runiform()
rm command, [D] erase
_rmdcoll command, [P] _rmdcoll
_rmdcoll command, [P] _rmdcoll
rdir command, [D] rmdir
_rmdir() function, [M-5] chdir()
rmdir() function, [M-5] chdir()
rmexternal() function, [M-5] findexternal()
RMSEA, see root mean squared error of approximation
rmsg, set subcommand, [P] ereturn, [P] error,
[P] rmsg, [R] set, [U] 8 Error messages and
return codes
rnbnormal() function, [FN] Random-number
functions, [M-5] runiform()
rng, set subcommand, [R] set, [R] set rng
rngstate() function, [M-5] runiform()
rngstate, set subcommand, [R] set, [R] set seed
rngstream,
clear subcommand, [D] clear
set subcommand, [R] set, [R] set rngstream
rnormal() function, [FN] Random-number functions,
[M-5] runiform()
robust
regression, [R] betareg, [R] regress, [R] rreg
standard errors, [XT] Glossary, also see robust,
Huber/White/sandwich estimator of variance
test for equality of variance, [R] sctest
robust, [SEM] Glossary, also see robust,
Huber/White/sandwich estimator of variance
robust, Abadie–Imbens standard errors, [TE] teffects
nmatch, [TE] teffects psmatch
robust, Huber/White/sandwich estimator of variance,
[TE]_robust, [R] vce_option, [SVY] Variance
estimation, [XT] vce_options
ARCH, [TS] arch
ARFIMA, [TS] arfima
ARIMA and ARMAX, [TS] arima
beta regression, [R] betareg
between-effects models,
instrumental variables, [XT] xtvreg
censored Poisson regression, [R] cpoisson
choice model
conditional logit, [CM] cmclogit
mixed logit, [CM] cmnmixlogit,
[CM] cmxtnmixlogit
multinomial probit, [CM] cmmprobit
nested logit, [CM] clogit
rank-ordered logistic, [CM] cmrologit
rank-ordered probit, [CM] cmprobit
competing-risks regression, [ST] stcrreg
complementary log-log regression, [R] cloglog
Cox proportional hazards model, [ST] stcox
dynamic stochastic general equilibrium,
[DSGE] dsge, [DSGE] dsge1
dynamic-factor model, [TS] dfactor
exponential regression hurdle, [R] churdle
finite mixture models, [FMM] fmm
first-differenced estimator, [XT] xtvreg
fixed-effects models,
instrumental variables, [XT] xtvreg
linear, [XT] xtrg
Poisson, [XT] xtpoisson
fractional response regression, [R] fracreg
GARCH, [TS] arch, also see MGARCH subentry
generalized linear models, [R] glm
for binomial family, [R] binreg
generalized method of moments, [R] gmm,
[R] ivpoisson
Heckman selection model, [R] heckman,
[XT] xtheckman
heckpoisson regression, [R] heckpoisson
hurdle regression, [R] churdle
instrumental-variables regression,
[LASSO] poivregrss, [LASSO] xpoivregrss,
[R] ivregress, [XT] xtvreg
interval regression, [ERM] eintreg, [R] intreg
linear dynamic panel-data estimation, [XT] xtabond,
[XT] xtdpd, [XT] xtdpdsys
robust, Huber/White/sandwich estimator of variance,
continued
linear regression, [ERM] egress,
[LASSO] dregress, [LASSO] poregress,
[LASSO] sporegress, [R] regress
constrained, [R] cnreg
heteroskedastic, [R] hetregress
hurdle, [R] churdle
trunctated, [R] truncreg
with dummy-variable set, [R] areg
logistic regression, [IRT] irt 1pl, [IRT] irt 2pl,
[IRT] irt 3pl, [IRT] irt hybrid, [IRT] irt,
group(), [LASSO] dlogit, [LASSO] plogit,
[LASSO] xplogit, [R] logistic, [R] logit, also
see logit regression subentry
conditional, [R] clogit
multinomial, [IRT] irt nrm, [IRT] irt hybrid,
[R] mlogit
ordered, [IRT] irt grm, [IRT] irt pcm, [IRT] irt
rsrm, [IRT] irt hybrid, [R] ologit
skewed, [R] scobit
stereotype, [R] slogit
logit regression, [IRT] irt 1pl, [IRT] irt 2pl,
[IRT] irt 3pl, [IRT] irt hybrid, [IRT] irt,
group(), [LASSO] dlogit, [LASSO] plogit,
[LASSO] xplogit, [R] logistic, [R] logit, also
see logistic regression subentry
Markov-switching model, [TS] mswitch
maximum likelihood estimation, [R] ml, [R] mlexp
MGARCH, [TS] mgarch ecc, [TS] mgarch dce,
[TS] mgarch dvech, [TS] mgarch vcc
multilevel mixed-effects model, [ME] meologlog,
[ME] meglm, [ME] meintreg, [ME] melogit,
[ME] menbreg, [ME] meologit,
[ME] meoprobit, [ME] mepoisson,
[ME] meprobit, [ME] mestreg, [ME] metobit,
[ME] mixed
multinomial
logistic regression, [IRT] irt nrm, [IRT] irt
hybrid, [R] mlogit
probit regression, [R] mprobit
negative binomial regression, [R] nbreg
trunctated, [R] tnbreg
zero-inflated, [R] zinb
Newey–West regression, [TS] newey
nonlinear
least-squares estimation, [R] nl
systems of equations, [R] nlsur
nonparametric series regression, [R] npregress series
ordered probit regression, [ERM] eoprobit
parametric survival models, [ST] stintreg, [ST] streg
Poission regression, [LASSO] dspoisson,
[LASSO] popoisson, [LASSO] xpopoisson,
[R] poisson, [TE] epoisson
censored, [R] cpoisson
trunctated, [R] tpoisson
with endogenous covariates, [R] ivpoisson
zero-inflated, [R] zip
robust, Huber/White/sandwich estimator of variance, continued
population-averaged models, [XT] xtggee
complementary log-log, [XT] xtcloglog
logit, [XT] xtlogit
negative binomial, [XT] xtnbreg
Poisson, [XT] xtpoisson
probit, [XT] xtprob
Prais–Winsten and Cochrane–Orcutt regression, [TS] prais
probit regression, [ERM] eprobit, [R] probit
bivariate, [R] biprobit
hetprobit
multinomial, [R] mprobit
ordered, [R] heckprobit, [R] hetoprobit, [R] oprobit
with endogenous covariates, [R] ivprobit
with sample selection, [R] heckprob
zero-inflated ordered, [R] zioprobit
quantile regression, [R] qreg
random-effects model
complementary log-log, [XT] xtcloglog
Hausman–Taylor estimator, [XT] xhtaylor
instrumental variables, [XT] stivreg
linear, [XT] xheckman, [XT] xtregr
logistic, [XT] xtlogit, [XT] xtologit
parametric survival, [XT] xtstreg
Poisson, [XT] xtpoisson
probit, [XT] xtprob, [XT] xtprob
spatial autoregressive models, [SP] spregress
state-space model, [TS] sspace
stochastic frontier model, [R] frontier
structural equation modeling, [SEM] Intro 8, [SEM] sem option method( )
threshold regression model, [TS] threshold
tobit model, [R] tobit
with endogenous covariates, [R] ivtobit
treatment effect, [TE] eteffs, [TE] etpoisson,
survival-time data, [TE] stfeffects ipw,
[TE] stfeffects ipwra, [TE] stfeffects ra,
[TE] stfeffects wra
truncated
negative binomial regression, [R] tnbreg
Poisson regression, [R] tpoisson
regression, [R] truncreg
unobserved-components model, [TS] ucm
with endogenous covariates,
Poisson regression, [R] ivpoisson
probit regression, [R] ivprobit
tobit regression, [R] ivtobit
with endogenous regressors,
instrumental-variables regression, [LASSO] poivregress,
[LASSO] xpoivregress, [R] ivregress
robust, Huber/White/sandwich estimator of variance, continued
zero-inflated
negative binomial regression, [R] zinb
ordered probit regression, [R] ziprobit
Poisson regression, [R] zip
robust, other methods of, [R] rreg, [R] smooth
_{r}robust command, [P] _rrobust
robyvar command, [R] sdtest
ROC, see receiver operating characteristic analysis
roccomp command, [R] roc, [R] roccomp
rocfit command, [R] rocfit, [R] rocfit postestimation
rocgold command, [R] roc, [R] roccomp
rocliplot command, [R] rocfit postestimation
rorcreg command, [R] rorcreg, [R] rocr postestimation,
[R] rocr postestimation
rorcregplot command, [R] rocr postestimation
roctab command, [R] roc, [R] roctab
Rogers and Tanimoto similarity measure, [MV] measure_option
roh, [R] loneway
rolling command, [TS] rolling
rolling regression, [TS] rolling, [TS] Glossary
rootograms, [R] spikeplot
roots of polynomials, [M-5] polyeval( )
rotate command, [MV] factor postestimation,
[MV] pca postestimation, [MV] rotate
rotate, estat subcommand, [MV] canon postestimation
rotatecompare, estat subcommand, [MV] canon postestimation,
[MV] factor postestimation,
[MV] pca postestimation
rotated
factor loadings, [MV] factor postestimation
principal components, [MV] pca postestimation
rotatemat command, [MV] rotatemat
rotation, [MV] factor postestimation, [MV] pca postestimation,
[MV] rotate, [MV] rotatemat,
[MV] Glossary
Bentler’s invariant pattern simplicity, see Bentler’s invariant pattern simplicity rotation
biquartimax, see biquartimax rotation
biquartimin, see biquartimin rotation
Comrey’s tandem 1, see Comrey’s tandem 1 and 2 rotations
Comrey’s tandem 2, see Comrey’s tandem 1 and 2 rotations
covarimin, see covarimin rotation
Crawford–Ferguson, see Crawford–Ferguson rotation equamax, see equamax rotation
factor parsimony, see factor parsimony rotation
minimum entropy, see minimum entropy rotation
oblimax, see oblimax rotation
oblimin, see oblimin rotation
oblique, see oblique rotation

rotation, continued
  orthogonal, see orthogonal rotation
  parsimax, see parsimax rotation
  partially specified target, see partially specified target rotation

  Procrustes, see Procrustes rotation
  promax, see promax rotation
  quartimax, see quartimax rotation
  quartimin, see quartimin rotation
  toward a target, see toward a target rotation

  varimax, see varimax rotation


row
  of matrix, selecting, [M-5] select()
  operators for data, [D] egen
roweq macro function, [P] macro
roweq() matrix subcommand, [P] matrix rownames
roweqnumb macro function, [P] macro
roweqnumb() function, [FN] Matrix functions
rowfirst(), egen function, [D] egen
rowfullnames macro function, [P] macro
row-join operator, [M-2] op_join
rowjoinbyname, matrix subcommand, [P] matrix rowjoinbyname
rowlast(), egen function, [D] egen
rowlfnames macro function, [P] macro
row-major order, [M-6] Glossary
rowmax(), egen function, [D] egen
rowmax() function, [M-5] minmax()
rowmaxabs() function, [M-5] minmax()
rowmean(), egen function, [D] egen
rowmedian(), egen function, [D] egen
rowmin(), egen function, [D] egen
rowmin() function, [M-5] minmax()
rowminmax() function, [M-5] minmax()
rowmiss(), egen function, [D] egen
rowmissing() function, [M-5] missing()
rownames macro function, [P] macro
rownames, matrix subcommand, [P] matrix rownames
rownfreeparms macro function, [P] macro
rownfreeparms() function, [FN] Matrix functions
rownlifs macro function, [P] macro
rownomiss(), egen function, [D] egen
rownomissing() function, [M-5] missing()
rownumb macro function, [P] macro
rownumb() function, [FN] Matrix functions,
  [P] matrix define
rowpcntile(), egen function, [D] egen
rows() function, [M-5] rows()
rows of matrix
  appending to, [P] matrix define
  operators, [P] matrix define
rowscalefactors() function, [M-5] _equilrc() rowsd(), egen function, [D] egen
rowshape() function, [M-5] rowshape() rowsof() macro function, [P] macro
rowsof() function, [FN] Matrix functions, [P] matrix define
rowtotal(), egen function, [D] egen
rowvarlist macro function, [P] macro
Roy’s
  union-intersection test, [MV] canon, [MV] manova, [MV] mvt test means
rpoisson() function, [FN] Random-number functions, [M-5] runiform()
rreg command, [R] rreg, [R] rreg postestimation
rscatter, graph twoway subcommand, [G-2] graph twoway rscatter
rseed() function, [M-5] runiform()
RSM, see rating scale model
rms, irt subcommand, [IRT] irt rsm, [IRT] irt rsm postestimation
rspike, graph twoway subcommand, [G-2] graph twoway rspike
rsquared, power subcommand, [PSS-2] power rsquared
rt() function, [FN] Random-number functions, [M-5] runiform()
Rubin’s combination rules, [MI] mi estimate, [MI] mi estimate using, [MI] mi predict
run command, [R] do, [U] 16 Do-files
runiform() function, [FN] Random-number functions, [M-5] runiform(), [R] set seed
runiformint() function, [FN] Random-number functions, [M-5] runiform()
  _runtest, set seed
runtest command, [R] runtest
Russell and Rao coefficient similarity measure, [MV] measure_option
rvalue, class, [P] class
rvfplot command, [R] regress postestimation diagnostic plots
RVI, see relative variance increase
rvpplot command, [R] regress postestimation diagnostic plots
rweibull() function, [FN] Random-number functions, [M-5] runiform()
rweibullph() function, [FN] Random-number functions, [M-5] runiform()
s() function, [FN] Programming functions
s() stored results, [FN] Programming functions, [P] return, [R] Stored results, [U] 18.8 Accessing results calculated by other programs, [U] 18.10.3 Storing results in s()
s(macros) macro function, [P] macro
s1color scheme, [G-4] Scheme s1
s1manual scheme, [G-4] Scheme s1
s1mono scheme, [G-4] Scheme s1
s1color scheme, [G-4] Scheme s1
s2mono scheme, [G-4] Scheme s1
s2mono scheme, [G-4] Scheme s1
s2color scheme, [G-4] Scheme s2
s2gcolor scheme, [G-4] Scheme s2
s2gmanual scheme, [G-4] Scheme s2
s2manual scheme, [G-4] Scheme s2
s2mono scheme, [G-4] Scheme s2
SAARCH, see simple asymmetric autoregressive conditional heteroskedasticity
saddle-path stable, [DSGE] Glossary
Sammon mapping criterion, [MV] Glossary
sample, [SVY] Glossary, also see random sample selection, [ERM] Glossary, also see endogenous sample selection, also see selection model
sample command, [D] sample
sample splitting, [LASSO] Glossary
analysis, see power and sample-size analysis
ratio, [PSS-5] Glossary
rounding rules for, [PSS-4] Unbalanced designs
stage, [SVY] estat, [SVY] Glossary
unit, [SVY] Survey, [SVY] Glossary, also see primary sampling unit
with and without replacement, [SVY] Glossary
sandwich/Huber/White estimator of variance, see robust, Huber/White/sandwich estimator of variance
SAR, see spatial autoregressive model
Sargan test, [XT] xtabond postestimation, [XT] xtgd postestimation, [XT] xtdpdsys postestimation
SAS dates, [D] Datetime
sas, import subcommand, [D] import sas
SAS XPORT format, [D] import sasxport5, [D] import sasxport8
sasxport5, export subcommand, [D] import sasxport5 import subcommand, [D] import sasxport5
sasxport8, export subcommand, [D] import sasxport8 import subcommand, [D] import sasxport8
Satterthwaite DDF, see denominator degrees of freedom, Satterthwaite
saturated likelihood, [LASSO] Glossary
saturation, see intensity, color, adjustment
save, data, [D] import dbase, [D] import delimited, [D] outfile, [D] save, [D] snapshot, also see export data results, see results, saving save, estimates subcommand, [LASSO] estimates store, [R] estimates save
saveold command, [D] save
saving() option, [G-3] saving_option
saw-toothed power function, [PSS-2] power
   oneproportion, [PSS-2] power twoproportions
sbcsusum, estat subcommand, [TS] estat sbcsusum
sbknown, estat subcommand, [TS] estat sbknown
sbknown, estat subcommand, [TS] estat sbknown
sbknown, estat subcommand, [TS] estat sbknown
sbsingle, estat subcommand, [TS] estat sbsingle
Scalable Vector Graphics, [G-2] graph export,
   [P] scalar
   confirm subcommand, [P] confirm
   define command, [P] scalar
   dir command, [P] scalar
   drop command, [P] scalar
   ereturn subcommand, [P] ereturn, [P] return
   list command, [P] scalar
   return subcommand, [P] return
scalar functions, [M-4] Scalar
scalar model parameter, [BAYES] Glossary, also see
   Bayesian, model parameters
scalar() function, [FN] Programming functions
scalar() pseudofunction, [P] scalar
scalars, [P] scalar
   namespace and conflicts, [P] matrix, [P] matrix define
scale,
   log, [G-3] axis_scale_options
   range of, [G-3] axis_scale_options
   reversed, [G-3] axis_scale_options
scale() option, [G-3] scale_option
scaling, [MV] mds, [MV] mds postestimation plots,
   [MV] mdslong, [MV] mdsmat
scatter, graph twoway subcommand, [G-2] graph
   twoway scatter
scatteri, graph twoway subcommand, [G-2] graph
   twoway scatteri
scatterplot matrices, [G-2] graph matrix
scenarios, [TS] forecast, [TS] forecast adjust,
   [TS] forecast clear, [TS] forecast coeftestvector,
   [TS] forecast create, [TS] forecast describe,
   [TS] forecast drop, [TS] forecast estimates,
   [TS] forecast exogenous, [TS] forecast
   identity, [TS] forecast list, [TS] forecast query,
   [TS] forecast solve
Scheffé’s multiple-comparison adjustment, see multiple
comparisons, Scheffé’s method
scheme() option, [G-3] scheme_option
schemes, [G-2] set scheme, [G-3] play_option,
   s1, [G-4] Scheme s2, [G-4] Scheme sj,
changing, [G-2] graph display
creating your own, [G-4] Schemes intro
default, [G-2] set scheme
Schoenfeld residual, [ST] stcox PH-assumption
   tests, [ST] stcox postestimation, [ST] sterreg
   postestimation
Schur
   decomposition, [M-5] schurd( ), [M-6] Glossary,
   also see generalized Schur decomposition
   form, [M-6] Glossary
   _schurd() function, [M-5] schurd()
   schurd() function, [M-5] schurd()
   _schurdgroupby() function, [M-5] schurd()
   schurdgroupby() function, [M-5] schurd()
   _schurdgroupby_la() function, [M-5] schurd()
   _schurd_la() function, [M-5] schurd()
Schwarz information criterion, see Bayesian information
   criterion
scientific notation, [U] 12.2 Numbers
s-class command, [P] program, [P] return, [R] Stored
   results, [U] 18.8 Accessing results calculated by
   other programs
scobit command, [R] scobit, [R] scobit
   postestimation
scope, class, [P] class
score, [MV] factor postestimation, [MV] pca
   postestimation, [MV] Glossary
   plot, [MV] scoreplot, [MV] Glossary
   test, [PSS-2] power oneproportion,
ginvvariant, [SEM] estat mindices, [SEM] estat
   scoretests, [SEM] Methods and formulas
   for sem, [SEM] Glossary, also see Lagrange
   multiplier test
score, matrix subcommand, [P] matrix score
score, ml subcommand, [R] ml
scoreplot command, [MV] discrim lda
   postestimation, [MV] factor postestimation,
   [MV] scoreplot
scores, [SEM] Glossary
   obtaining, [ERM] predict advanced, [R] predict,
   [SEM] predict after gsem, [SEM] predict after
   sem, [U] 20.23 Obtaining scores
   properties, [P] _`robust
scoretests, estat subcommand, [SEM] Intro 7,
   [SEM] estat scoretests, [SEM] Methods and formulas
   for sem
scree plot, [MV] screeplot, [MV] Glossary
screeplot command, [MV] discrim lda
   postestimation, [MV] factor postestimation,
   [MV] scoreplot
scores, [SEM] Glossary
   obtaining, [ERM] predict advanced, [R] predict,
   [SEM] predict after gsem, [SEM] predict after
   sem, [U] 20.23 Obtaining scores
   properties, [P] _`robust
scoretests, estat subcommand, [SEM] Intro 7,
   [SEM] estat scoretests, [SEM] Methods and formulas
   for sem
screep plot, [MV] screeplot, [MV] Glossary
screepplot command, [MV] discrim lda
   postestimation, [MV] factor postestimation,
   [MV] pca postestimation, [MV] scoreplot
script subcommand, [P] python
scrollbufsize, set subcommand, [R] set
scrolling of output, controlling, [P] more, [R] more,
   [U] 7 –more– conditions
sd(), egen function, [D] egen
sd, estat subcommand, [ME] estat sd, [ME] menl,
   [ME] mixed postestimation, [R] mean
   postestimation, [SEM] estat sd, [SVY] estat
SDR, see successive difference replication
selection model, [R] heckman, [R] heckoprobit, [R] heckprobit
structural equation modeling, [SEM] Example 45g
survey data, [SVY] sysv estimation
with random effects, [XT] xheckman
selection-order statistics, [TS] varselect
SEM, see structural equation modeling
examples,
constraints, [SEM] Example 8, [SEM] Example 23
correlated uniqueness model, [SEM] Example 17
correlation, [SEM] Example 16
latent growth model, [SEM] Example 18
linear regression, [SEM] Example 6, [SEM] Example 12
measurement model, [SEM] Example 1, [SEM] Example 3, [SEM] Example 20
MIMIC model, [SEM] Example 10
model with MAR data, [SEM] Example 26
multilevel, [SEM] Example 42g
multiple-group model, [SEM] Example 20, [SEM] Example 23
path model, [SEM] Example 7, [SEM] Example 12
reliability model, [SEM] Example 24
structural model, [SEM] Example 7, [SEM] Example 9
missing values, [SEM] Example 26
path notation, [SEM] sem and gsem path notation, [SEM] sem path notation extensions
postestimation, [SEM] sem postestimation
semicolons, [M-2] Semicolons

sdtest command, [R] sdtest
sdtesti command, [R] sdtest
se, estat subcommand, [R] exlogistic postestimation, [R] expoisson postestimation
-se[()], [U] 13.5 Accessing coefficients and standard errors
search.
  icd10 subcommand, [D] icd10
  icd10cm subcommand, [D] icd10cm
  icd10pcs subcommand, [D] icd10pcs
  icd9 subcommand, [D] icd9
  icd9p subcommand, [D] icd9p
  ml subcommand, [R] ml
  net subcommand, [R] net
  notes subcommand, [D] notes
  python subcommand, [P] python
  view subcommand, [R] view
search command, [R] search, [U] 4 Stata’s help and search facilities
search_d, view subcommand, [R] view
search Internet, [R] net search
searchdefault, set subcommand, [R] search, [R] set
  seasonal
    ARIMA, [TS] arima
  lag operator, [U] 11.4.4 Time-series varlists
  smoothing, [TS] tsmooth, [TS] tsmooth shwinters
  second-level variables, see first-level variables
second-order latent variables, see first-order latent variables
seconds() function, [D] Datetime, [FN] Date and time functions, [M-5] date()
sectionbreak,
  putdocx subcommand, [RPT] putdocx pagebreak
  putpdf subcommand, [RPT] putpdf pagebreak
seed, set subcommand, [R] set, [R] set seed
seek, file subcommand, [P] file
seemingly unrelated estimation, [R] suest
segmentsize, set subcommand, [D] memory, [R] set
select() function, [M-5] select()
select, mi subcommand, [MI] mi select
selected,
  estimates subcommand, [R] estimates selected
selected covariates, see covariate selection
selectindex() function, [M-5] select()
selection, [ERM] Glossary
  on observables, see conditional-independence assumption
  on unobservables, [ERM] Glossary
semiconjugacy, see semiconjugate prior
semiconjugate prior, [BAYES] Intro,
[BAYES] bayesmh, [BAYES] Glossary
semiparametric imputation method, see imputation,
predictive mean matching
semiparametric model, [ST] stcox, [ST] stcrreg,
[ST] Glossary
semirobust standard errors, [XT] Glossary
sensitivity, [R] estat classification, [R] Iroc, [R] lsens,
also see receiver operating characteristic analysis
analysis, [META] Intro, [META] meta summarize,
[META] meta regress, [META] Glossary,
[PSS-2] power, [PSS-2] power, graph,
[PSS-2] power, table, [PSS-2] power onemean,
[PSS-2] power twomeans, [PSS-2] power
twopairedmeans, [PSS-2] power twoproportions,
[PSS-2] power twopairproportions, [PSS-2] power
twopaironeproportion, [PSS-2] power twoproportions,
[PSS-2] power twovariances, [PSS-2] power
onecorrelation, [PSS-2] power twocorrelations,
[PSS-2] power oneway, [PSS-2] power twoay,
[PSS-2] power repeated, [PSS-2] power
oneslope, [PSS-2] power rsquared,
[PSS-2] power pcorr, [PSS-2] power cmh,
[PSS-2] power mcc, [PSS-2] power trend,
[PSS-2] power cox, [PSS-2] power exponential,
[PSS-2] power logrank, [PSS-3] Intro (ciwidth),
[PSS-3] ciwidth, [PSS-3] ciwidth, graph,
[PSS-3] ciwidth, table, [PSS-5] Glossary, also see
Bayesian, sensitivity analysis
model, [R] regress postestimation, [R] rreg
set, continued
set command, [P] serset
sort command, [P] serset
summarize command, [P] serset
use command, [P] serset
sersetread, file subcommand, [P] serset
sersetwrite, file subcommand, [P] serset
session, recording, [R] log, [U] 15 Saving and printing
output—log files
set
ado size command, [P] sysdir, [R] set,
[U] 18.11 Ado-files
autotabgraphs command, [R] set
cformat command, [R] set, [R] set cformat
checksum command, [D] checksum, [R] set
clevel command, [BAYES] set clevel, [R] set
coef tab results command, [R] set
command, [R] query, [R] set
conren command, [R] set
dock able command, [R] set
docx_hardbreak command, [R] set, [RPT] set
docx
docx_paramode command, [R] set, [RPT] set docx
dots command, [R] set
double buffer command, [R] set
dp command, [D] format, [R] set
e mptycells command, [R] set, [R] set empty cells
fast scroll command, [R] set
fl oat windows command, [R] set
fread key command, [D] import fred, [R] set
fvbase command, [R] set
fvlabel command, [R] set, [R] set show base levels
fvtrack command, [R] set
fvwrap command, [R] set, [R] set show base levels
fvwrapon command, [R] set, [R] set
show base levels
graphics command, [G-2] set graphics, [R] set
haver dir command, [D] import haver
haver dir command, [R] set
http proxy command, [R] netio, [R] set
http proxy auth command, [R] netio, [R] set
http proxy host command, [R] netio, [R] set
http proxy port command, [R] netio, [R] set
http proxy vp command, [R] netio, [R] set
http proxy user command, [R] netio, [R] set
include bitmap command, [R] set
iter log command, [R] set, [R] set iter
java heap max command, [P] Java utilities, [R] set
java home command, [P] Java utilities, [R] set
level command, [R] level, [R] set
line gap command, [R] set
line size command, [R] log, [R] set
locale functions command, [P] set
locale_functions, [R] set
locale ui command, [P] set locale ui, [R] set
locksplitters command, [R] set
set, continued

logtype command, [R] log, [R] set
lstretch command, [R] set
maxbezierpath command, [R] set
maxdb command, [R] db, [R] set
maxiter command, [R] set, [R] set iter
max_memory command, [D] memory, [R] set
max_preservemem command, [P] preserve
max_preservemem command, [R] set
maxvar command, [D] memory, [R] set
min_memory command, [D] memory, [R] set
more command, [P] more, [R] more, [R] set,
[U] 7 -more- conditions
niceness command, [D] memory, [R] set
notifyuser command, [R] set
obs command, [D] obs, [R] set
odbcdriver command, [D] odbc, [R] set
odbcmgr command, [D] odbc, [R] set
output command, [P] quietly, [R] set
pagesize command, [R] more, [R] set
pformat command, [R] set, [R] set cformat
pinnable command, [R] set
playsnd command, [R] set
print, graph subcommand, [G-2] graph set
processors command, [R] set
python_exec command, [P] python, [R] set
python_userpath command, [P] python, [R] set
reventries command, [R] set
rekeyboard command, [R] set
rmsg command, [P] creturn, [P] error, [P] rmsg,
[R] set, [U] 8 Error messages and return codes
rng command, [R] set, [R] set rng
rngstate command, [R] set, [R] set seed
rngstream command, [R] set, [R] set rngstream
scheme command, [G-2] set scheme,
scrollbufsize command, [R] set
searchdefault command, [R] search, [R] set
seed command, [R] set, [R] set seed
segmentsize command, [D] memory, [R] set
sformat command, [R] set, [R] set cformat
showbaselevels command, [R] set, [R] set
showbaselevels
showemptycells command, [R] set, [R] set
showbaselevels
showomitted command, [R] set, [R] set
showbaselevels
smoothfonts command, [R] set
timeout command, [R] netio, [R] set
timeout2 command, [R] netio, [R] set	trace command, [P] trace, [R] set
tracedefault command, [P] trace, [R] set
tracedefault command, [P] trace, [R] set
traceexpand command, [P] trace, [R] set
tracehighlight command, [P] trace, [R] set
traceindent command, [P] trace, [R] set
tracenumber command, [P] trace, [R] set
set, continued
	tracesep command, [P] trace, [R] set
type command, [D] generate, [R] set
update_interval command, [R] set, [R] update
update_prompt command, [R] set, [R] update
update_query command, [R] set, [R] update
varabbrev command, [R] set
varkeyboard command, [R] set
set
cluster subcommand, [MV] cluster programming utilities
datasignature subcommand, [D] datasignature
file subcommand, [P] file
graph subcommand, [G-2] graph set
irf subcommand, [TS] irf set
meta subcommand, [META] meta set
mi subcommand, [MI] mi set
putexcel subcommand, [RPT] putexcel,
[RPT] putexcel advanced
serset subcommand, [P] serset
ssd subcommand, [SEM] ssd
sysdir subcommand, [P] sysdir
translator subcommand, [R] translate
vl subcommand, [D] vl set
webuse subcommand, [D] webuse
set M, [MI] mi add, [MI] mi set
set ado, net subcommand, [R] net
set exec subcommand, [P] python
set heapmax, java subcommand, [P] Java utilities
set home, java subcommand, [P] Java utilities
set matacache, mata subcommand, [M-3] mata set,
[R] set
set matafavor, mata subcommand, [M-3] mata set,
[M-5] favorspeed( ), [R] set
set matalib, mata subcommand, [M-3] mata set,
[R] set
set matalibm, mata subcommand, [M-3] mata set,
[R] set
set matamofirst, mata subcommand, [M-3] mata set,
[R] set
set mataoptimize, mata subcommand, [M-3] mata set,
[R] set
set matamost, mata subcommand, [M-3] mata set,
[R] set
set matastrict, mata subcommand, [M-1] Ado,
set mi data, [MI] mi set
set other, net subcommand, [R] net
set userpath subcommand, [P] python
setbreakinintr() function, [M-5] setbreakinintr()
set_defaults command, [R] set_defaults
setmore() function, [M-5] more()
setmoreonexit() function, [M-5] more()
settings,

display, [R] set showbaselevels
efficiency, [P] creturn, [P] sysdir
format, [R] set cformat
interface, [P] creturn, [R] db
settings, continued

 Mata, [M-3] mata set
 memory, [D] memory, [P] creturn
 network, [D] checksum, [P] creturn, [R] netio
 output, [BAYES] set clevel, [D] format, [P] creturn,
 cformat, [R] set showbaselevels, [U] 7 –more–
 conditions

 program debugging, see settings trace
 random-number generator, [R] set rng, [R] set
 rngstream
 trace, [P] creturn, [P] trace

 Unicode, [P] set locale_functions, [P] set locale_ui
 update, [R] update

 sformat, set subcommand, [R] set, [R] set sformat
 sfraction command, [R] swilk

 shading region, [G-3] region_options

 shape parameter, [BAYES] bayes, [BAYES] bayesmh,
 [R] nbreg, [ST] stintreg, [ST] streg,
 [ST] Glossary, [TE] stteffects postestimation,
 [TE] Glossary

 shapefiles, [SP] Intro 3, [SP] spbalance, [SP] spset,
 [SP] spshape2dta, [SP] Glossary, also see area
data
 standard-format, [SP] Intro 4
 Stata-format, [SP] Intro 4
 translating to Stata format, [SP] Intro 4

 Shapiro–Francia test for normality, [R] swilk
 Shapiro–Wilk test for normality, [R] swilk

 shared frailty, [ST] stcox, [ST] stcox postestimation,
 postestimation, [ST] Glossary

 shared object, [P] class, [P] plugin

 shell command, [D] shell

 Shepard

  diagram, [MV] mds postestimation plots,
  [MV] Glossary
  plot, [MV] mds postestimation plots

 shewhart command, [R] QC

 shift, macro subcommand, [P] macro

 shock variable, [DSGE] Glossary

 showbaselevels, set subcommand, [R] set, [R] set
 showbaselevels

 showemptycells, set subcommand, [R] set, [R] set
 showbaselevels

 showomitted, set subcommand, [R] set, [R] set
 showbaselevels

 .shp files, [SP] Intro 4, also see shapefiles

 *.shp.dta files, [SP] Intro 4, [SP] spcompress

 *.shp.dta files, also see shapefiles

 SHR, see subhazard ratio

 shwinters, tsmooth subcommand, [TS] tsmooth

 Šídáš’s multiple-comparison adjustment, see multiple
 comparisons, Šídáš’s method

 sign() function, [FN] Mathematical functions,
 [M-5] sign()
simple asymmetric autoregressive conditional
heteroskedasticity, [TS] arch
simple random sample, [SVY] Glossary, also see
random sample
Simpson’s rule, [PSS-2] power logrank
simulate prefix command, [R] simulate
simulated outcome, [BAYES] bayesstats ppvalues,
[BAYES] bayespredict, [BAYES] Glossary
simulation, [TS] forecast, [TS] forecast adjust,
[TS] forecast clear, [TS] forecast coefvector,
[TS] forecast create, [TS] forecast describe,
[TS] forecast drop, [TS] forecast estimates,
[TS] forecast exogenous, [TS] forecast
identity, [TS] forecast list, [TS] forecast query,
[TS] forecast solve, [U] 20.21 Dynamic forecasts
and simulations
Markov chain Monte Carlo, see Markov chain
Monte Carlo
Monte Carlo, see Monte Carlo simulations
simultaneous
autoregressive model, see spatial autoregressive
model
bootstraps and simulations, [R] set rngstream
causation, [ERM] Intro 3, [ERM] Triangularizer,
[ERM] Glossary
log files, [U] 15.6 Creating multiple log files for
simultaneous use
quantile regression, [R] qreg
system, [DSGE] Intro, [ERM] Glossary,
[SEM] estat stable, [SEM] Example 7,
[TS] forecast, [U] 27.28 Dynamic stochastic
general equilibrium (DSGE) models
systems, [R] reg3
sin() function, [FN] Trigonometric functions,
[M-5] sin() sine functions, [FN] Trigonometric functions,
[M-5] sin()
single subgroup analysis, [META] meta forestplot,
[META] meta funnelplot, [META] Glossary
single-failure st data, see survival analysis
single-imputation methods, [MI] Intro substantive
singlelinkage,
clustermat subcommand, [MV] cluster linkage
cluster subcommand, [MV] cluster linkage
single-linkage clustering, [MV] cluster,
[MV] clustermat, [MV] cluster linkage,
[MV] Glossary
single-precision floating point number,
[U] 12.2.2 Numeric storage types
single-record st data, see st data, see survival analysis
singleton strata, [SVY] estat, [SVY] Variance
estimation
singular value decomposition, [M-5] svd(),
sinh() function, [FN] Trigonometric functions,
[M-5] sinh()
SIR, see standardized incidence ratio
SITE directory, [P] sysdir, [U] 17.5 Where does Stata
look for ado-files?
size, [G-4] size
size, estat subcommand, [SVY] estat
size of
all text and markers, [G-3] scale_option
graph, [G-3] region_options
changing, [G-2] graph display
graph objects, [G-4] size
markers, [G-3] marker_options
test, [PSS-5] Glossary
text, [G-3] textbox_options
sizeof() function, [M-5] sizeof()
SJ, see Stata Journal and Stata Technical Bulletin
sj, net subcommand, [R] net
sj scheme, [G-4] Scheme sj
skew(), egen function, [D] egen
skewed logistic regression, [R] scobit, [SVY] svy
estimation
skewness, [CM] emsummarize, [MV] mvtest
normality, [R] ladder, [R] regress
postestimation, [R] summarize, [TS] varnorm,
[R] lnskew0, [R] Iv, [R] pksum, [R] sktest,
[R] tabstat
__skip(#), display directive, [P] display
sktest command, [R] sktest
sleep command, [P] sleep
slogit command, [R] slogit, [R] slogit postestimation
slope, [IRT] Glossary
S macros, [P] creturn, [P] macro
smallestdouble() function, [FN] Programming
functions, [M-5] mindouble()
small-study effects, [META] meta, [META] meta set,
[META] meta funnelplot, [META] Glossary
smc, estat subcommand, [MV] factor postestimation,
[MV] pca postestimation
SMCL, see Stata Markup and Control Language
.smcl file, [U] 11.6 Filenaming conventions
smclsymbolpalette, palette subcommand,
[G-2] palette
smooth command, [R] smooth
smooth treatment-effects estimator, [TE] stteffects
ipw, [TE] stteffects ipwra, [TE] stteffects
ra, [TE] stteffects wre, [TE] teffects aipw,
[TE] teffects ipw, [TE] teffects ipwra,
smoothers, [TS] tsmooth, [TS] Glossary
double exponential, [TS] tsmooth dexp
exponential, [TS] tsmooth exponential
graphs, [G-2] graph twoway lpoly, [R] kdensity,
[R] lowess, [R] lpol
Holt–Winters,
nonseasonal, [TS] tsmooth hwinters
seasonal, [TS] tsmooth shwinters
kernel density estimation, [R] kdensity
local polynomial, [R] lpoly
lowess, [R] lowess
moving average, [TS] tsmooth ma
smoothers, continued
  nonlinear, [TS] tsmooth nl
  robust, [R] smooth
smoothfonts, set subcommand, [R] set
smoothing, see smoothers
SMR, see standardized mortality ratio
snapshot, also see preserve data
snapshot
  erase command, [D] snapshot
  label command, [D] snapshot
  list command, [D] snapshot
  restore command, [D] snapshot
  save command, [D] snapshot
snapspan command, [ST] snapspan
Sneath and Sokel coefficient similarity measure,
  [MV] measure_option
soft missing value, [MI] mi impute, [MI] Glossary
  [M-5] ss.solve()
solve, forecast subcommand, [TS] forecast solve
  _solvelower() function, [M-5] solvelower()
  solvelower() function, [M-5] solvelower()
  solvenl_dump() function, [M-5] solvenl()
  solvenl_init() function, [M-5] solvenl()
  solvenl_init_*() functions, [M-5] solvenl()
  solvenl_result_*() functions, [M-5] solvenl()
  _solvenl_solve() function, [M-5] solvenl()
  solvenl_solve() function, [M-5] solvenl()
  solve_tol() function, [M-5] solve_tol()
  _solve.tolerance, [M-5] solve_tol()
  _solve.upper() function, [M-5] solvelower()
  solve.upper() function, [M-5] solvelower()
sort command, [D] sort
  _sort() function, [M-5] sort()
  sort() function, [M-5] sort()
sort option, [G-3] connect_options
sort order,
  ascending, [D] sort
  ascending and descending, [D] gsort
displaying, [D] describe
for strings, [U] 13.2.3 Relational operators
  with Unicode, [D] unicode collator, [FN] String
  functions, [M-5] ustrcompare()
  [U] 12.4.2.5 Sorting strings containing
  Unicode characters
in byable() programs, [P] byable
with by varlist; , [U] 11.5 by varlist: construct
with missing values, [U] 12.2.1 Missing values
with sersets, [P] serset
  within programs, [P] macro, [P] sortpreserve
sort, serset subcommand, [P] serset
sortedby macro function, [P] macro

spars data, [META] meta esize, [META] Glossary
sparse data limiting model, [META] meta esize,
  [META] Glossary
sparsity assumption, [LASSO] Lasso inference
  intro, [LASSO] Inference requirements,
  [LASSO] Glossary
spatial, [SP] Glossary
  autoregressive model, [SP] Intro, [SP] Intro 1,
  [SP] spivregress, [SP] spregress,
  [SP] spxtregress, [SP] Glossary,
  [U] 27.19 Spatial autoregressive models
direct, indirect, and total impacts,
  [SP] spivregress postestimation,
  [SP] spregress postestimation,
  [SP] spxtregress postestimation
Moran’s test of residual correlation with nearby
residuals, [SP] estat moran
data, [SP] spbalance, [SP] spcompress,
  [SP] sggenerate, [SP] spset, [SP] spshape2dta,
  [SP] Glossary, also see area data
estimation, [SP] Intro 8
lags, [SP] Intro 1, [SP] Intro 2, [SP] sggenerate,
  [SP] Glossary
  use with non-SP datasets, [SP] sggenerate
simultaneous autoregressive model, see spatial
autoregressive model
units, [SP] Glossary
weighting matrix, [SP] Intro 1, [SP] sggenerate,
  [SP] spmatrix, [SP] spmatrix copy,
  [SP] spmatrix note, [SP] spmatrix save,
  [SP] spmatrix use, [SP] Glossary
advanced construction, [SP] spmatrix
  spfrommata, [SP] spmatrix userdefined
contiguity, [SP] spmatrix create
creating from data, [SP] spmatrix fromdata
dropping from memory, [SP] spmatrix drop
ex post contiguity, [SP] spmatrix summarize
explained, [SP] Intro 2
exporting as text file, [SP] spmatrix export
import from text file, [SP] spmatrix import
inverse distance, [SP] spmatrix create,
  [SP] spmatrix userdefined
inverse-distance contiguity, [SP] spmatrix create
listing, [SP] spmatrix drop
spatial weighting matrix, continued
  manipulation from Mata, [SP] spmatrix userdefined
  manipulation in Mata, [SP] spmatrix
  matafrommsp, [SP] spmatrix spfrommata
  normalization, [SP] spmatrix create
  panel data, [SP] spmatrix create
  renormalizing, [SP] spmatrix normalize
  user-defined, [SP] spmatrix fromdata,
  [SP] spmatrix spfrommata, [SP] spmatrix userdefined
spatially autoregressive error, see autoregressive error
spbalance command, [SP] Intro 4, [SP] Intro 6
spcompress command, [SP] spcompress
spdistance command, [SP] spdistance
Spearman–Brown prophecy formula, [MV]
spdistance
spcompress command, [SP]
Spearman's rho, [R]
spearman
spearman command, [R]
spearman command, [R] spearman
Spearman's r, [R] spearman
specification test, [R] gmm postestimation,
  [R] hausman, [R] ipoisson postestimation,
  [R] ivregress postestimation, [R] linktest,
  [R] lskeww, [R] regres postestimation,
tests, [ST] stcox postestimation, [ST] stsplit,
  [TS] varlmar, [TS] vec intro, [TS] vechmar,
  [XT] xtreg postestimation
specificity, [MV] factor, [R] estat classification,
  [R] Iroc, [R] lns, also see receiver operating
  characteristic analysis
spectral
  analysis, see frequency-domain analysis
density, [TS] psdensity, [TS] Glossary
distribution, [TS] cump, [TS] pergram,
  [TS] psdensity, [TS] Glossary
plots, cumulative, [TS] cump
spfrommata,
  spmatrix subcommand, [SP] spmatrix spfrommata
spgenerate command, [SP] spgenerate
spherical covariance, [MV] mvtest covariances
sphericity, [MV] Glossary
assumption, [PSS-2] power repeated,
  [PSS-5] Glossary
Spiegelhalter's Z statistic, [R] brier
spike, graph twoway subcommand, [G-2] graph
twoway spike
spike plot, [R] spikeplot
spikeplot command, [R] spikeplot
spillover effects, [SP] Intro 2, [SP] spivregress
  postestimation, [SP] spregress postestimation,
  [SP] spxtregress postestimation, [SP] Glossary
spivregress command, [SP] Intro 8,
  [SP] spivregress, [SP] spivregress
  postestimation
spline
  basis, [R] npregress series
  natural, [R] npregress series
spline3() function, [M-5] spline3()
splines
  linear, [R] mkspline
  restricted cubic, [R] mkspline
split command, [D] split
split data, [D] splitsample
split-plot designs, [MV] manova, [R] anova
splitsample command, [D] sample
splitting time-span records, [ST] stsplit
spmatrix
  clear command, [SP] spmatrix drop
  command, [SP] spmatrix
  copy command, [SP] spmatrix copy
  create command, [SP] Intro 7, [SP] spmatrix
  create
dir command, [SP] spmatrix drop, [SP] spmatrix
  summarize
drop command, [SP] spmatrix drop
export command, [SP] spmatrix export
fromdata command, [SP] spmatrix fromdata
import command, [SP] spmatrix import,
  [SP] spmatrix normalize
matafrommsp command, [SP] spmatrix create,
  [SP] spmatrix matafrommsp
normalize command, [SP] spmatrix normalize
note command, [SP] spmatrix note, [SP] spmatrix
  save
save command, [SP] spmatrix save
spfrommata command, [SP] spmatrix create,
  [SP] spmatrix spfrommata
spgenerate command, [SP] spregress postestimation
spmatrix summarize command, [SP] spmatrix summarize
use command, [SP] spmatrix use
userdefined command, [SP] spmatrix userdefined
spread, see percentiles, displaying, see standard
  deviations, displaying, see variance, displaying,
  see interquartile range, see range of data
spreadsheet,
  exporting, [D] edit, [D] export, [D] import
delimited, [D] import excel, [D] odbc,
  [D] outile
results, [RPT] putexcel, [RPT] putexcel
  advanced, [U] 21.3 The putdocx, putpdf,
  and putexcel commands
importing, [D] edit, [D] import, [D] import
delimited, [D] import excel, [D] info (fixed
  format), [D] info (free format), [D] odbc,
  [U] 22 Entering and importing data
modifying, [RPT] putexcel, [RPT] putexcel
  advanced, [U] 21.3 The putdocx, putpdf,
  and putexcel commands
spregress command, [SP] Intro 7, [SP] Intro 8,
  [SP] estat moran, [SP] spregress, [SP] spregress
  postestimation
printf() function, [M-5] printf()
spset command, [SP] Intro 4, [SP] Intro 5,
  [SP] Intro 6, [SP] spset
spshape2dta command, [SP] Intro 4, [SP] Intro 7,
  [SP] spshape2dta
SPSS dates, [D] Datetime
ssd, continued
  unaddgroup command, [SEM] ssd
  sspace command, [TS] sspace, [TS] sspace postestimation
SSU, see secondary sampling unit
  _st_addobs() function, [M-5] _st_addobs()
  _st_addvars() function, [M-5] _st_addvars()
  _st_addvar() function, [M-5] _st_addvar()
  _st_addvar() function, [M-5] _st_addvar()
  st command, [ST] stset
  st commands for mi data, [MI] mi stsplit
  st, [ST] st
  _st_data() function, [M-5] _st_data()
  _st_data() function, [M-5] _st_data()
  _st_dropobsif() function, [M-5] _st_dropobsif()
  _st_dropobsif() function, [M-5] _st_dropobsif()
  _st_dropvar() function, [M-5] _st_dropvar()
  _st_dropvar() function, [M-5] _st_dropvar()
  st_eclear() function, [M-5] st_eclear()
  _st_framecopy() function, [D] frames intro,
  [M-5] _st_framecopy()
  _st_framecreate() function, [D] frames intro,
  [M-5] _st_framecreate()
  _st_framecurrent() function, [D] frames intro,
  [M-5] _st_framecurrent()
  _st_framedir() function, [D] frames intro,
  [M-5] _st_framedir()
  _st_framedrop() function, [D] frames intro,
  [M-5] _st_framedrop()
  _st_framedropabc() function, [D] frames intro,
  [M-5] _st_framedropabc()
  _st_frameexists() function, [D] frames intro,
  [M-5] _st_frameexists()
  _st_framerasename() function, [D] frames intro,
  [M-5] _st_framerasename()
  _st_global() function, [M-5] _st_global()
  _st_global_hcat() function, [M-5] _st_global()
  st_add 2, [ST] st_is
  st_isfmt() function, [M-5] st_isfmt()
  st_islistname() function, [M-5] st_islistname()
  st_isname() function, [M-5] st_isname()
  st_isnumfmt() function, [M-5] st_isnumfmt()
  st_isnumvar() function, [M-5] st_isnumvar()
  st_isstrfmt() function, [M-5] st_isstrfmt()
  st_isstrvar() function, [M-5] st_isstrvar()
  st_keepobsif() function, [M-5] st_keepobsif()
  st_keepobsin() function, [M-5] st_keepobsin()
  st_keepvar() function, [M-5] st_keepvar()
  st_local() function, [M-5] st_local()
  _st_macroexpand() function,
  [M-5] _st_macroexpand()
  _st_macroexpand() function,
  [M-5] _st_macroexpand()
  st_matrix() function, [M-5] st_matrix()
  st_matrix_hcat() function, [M-5] st_matrix()
  st_matrixcolstripe() function, [M-5] st_matrix()
  st_matrixrowstripe() function, [M-5] st_matrix()
standard linear SEM, [SEM] Glossary, also see sem command
standard strata, see direct standardization
standard weights, see direct standardization
standard-format shapefiles, see shapefiles
standardized
coefficients, [MV] canon, [R] regress,
[SEM] Example 3, [SEM] Example 6,
[SEM] Glossary, also see standardized parameters
correlation residual, [MV] factor postestimation
covariance, [SEM] Glossary
covariance residual, [SEM] estat residuals,
[SEM] Example 10, [SEM] Methods and formulas for sem
data, [MV] Glossary
difference, [PSS-2] power, [PSS-2] power onemean,
[PSS-2] power twomeans, [PSS-2] power pairedmeans, [PSS-3] ciwidth twomeans,
discriminant function coefficients, [MV] candisc,
incidence ratio, [R] dstdize
incidence-rate difference, [R] Epitab
margins, [R] margins
mean residual, [SEM] estat residuals,
[SEM] Example 10, [SEM] Methods and formulas for sem
means, [R] mean
mortality ratio, [R] dstdize, [R] Epitab,
normal probability plot, [R] Diagnostic plots
option, [SEM] Example 16, [SEM] sem reporting options
parameters, [SEM] estat stdize, [SEM] Methods and formulas for sem
proportions, [R] proportion
rate ratio, [R] Epitab
rates, [R] dstdize
ratios, [R] ratio
residuals, [ME] mnl postestimation, [ME] mixed postestimation, [R] binreg postestimation,
[R] clogit postestimation, [R] glm postestimation, [R] logistic postestimation,
risk difference, [R] Epitab
risk ratio, [R] Epitab
root mean squared residual, [SEM] estat ggcov, [SEM] estat gof, [SEM] Example 4,
[SEM] Example 21, [SEM] Methods and formulas for sem
variables, [D] egen
standardized coefficients, [LASSO] Glossary
standardized mean difference, [META] meta summarize
starting values, [R] set iter
DSGE, [DSGE] Intro 5, [DSGE] Intro 7,
[DSGE] dsge, [DSGE] dsgenl
multilevel mixed-effects, [ME] meglm
structural equation modeling, [SEM] Intro 12,
[SEM] gsem estimation options, [SEM] sem and gsem option from(), [SEM] sem and gsem path notation, [SEM] sem path notation extensions,
[SEM] Glossary
Stata
Blog, [U] 3.2.3 The Stata Blog: Not Elsewhere Classified
c-class results, [M-5] st_global()
conference, [U] 3.6.1 Conferences and users group meetings
data file format, technical description, [P] File formats .dta
description, [U] 2 A brief description of Stata documentation, [U] 1 Read this—it will help
error message, see error messages and return codes
equation datasets, [U] 1.2.2 Example datasets
exit, see exit command
for Mac, see Mac
for Unix, see Unix
for Windows, see Windows
Forum, [U] 3.2.4 The Stata Forum
Function Interface (sfi) module, [P] python
internal form, [D] Datetime, [D] Datetime display formats, [D] Datetime translation
limits, [R] Limits, [U] 5 Flavors of Stata
[M-5] st_dir()
Markup and Control Language, [M-5] display(),
[M-6] Glossary
NetCourseNow, [U] 3.6.2 NetCourses
NetCourses, [U] 3.6.2 NetCourses
on Facebook, [U] 3.2.5 Stata on social media
on Instagram, [U] 3.2.5 Stata on social media
on LinkedIn, [U] 3.2.5 Stata on social media
on Twitter, [U] 3.2.5 Stata on social media
op.varname, see Stata, time-series–operated variable pause, [P] sleep
platforms, [U] 5.1 Platforms
Press, [U] 3.3 Stata Press
r-class results, [M-5] st_global(), [M-5] st_dir(),
[M-5] st_rclear()
static, [M-2] class
static forecast, [DSGE] Glossary, [TS] forecast,
[TS] forecast adjust, [TS] forecast clear,
[TS] forecast coef, [TS] forecast create,
[TS] forecast describe, [TS] forecast drop,
[TS] forecast estimates, [TS] forecast exogenous,
[TS] forecast identity, [TS] forecast list,
[TS] forecast query, [TS] forecast solve,
[TS] Glossary
stationary distribution, [BAYES] Intro,
[BAYES] bayesmh, [BAYES] bayesgraph,
[BAYES] Glossary
stationary process, [TS] Glossary
stationary time series, see covariance stationary, see
nonstationary time series
statistical
density functions, [M-5] normal()
distribution functions, [M-5] normal()
heterogeneity, see heterogeneity
inference, hypothesis testing, see hypothesis test
Statistical Software Components archive, [R] ssc
stats, estimates subcommand, [R] estimates stats
statsby prefix command, [D] statsby
status, sst subcommand, [SEM] sst
STB, see Stata Journal and Stata Technical Bulletin
stb, net subcommand, [R] net
stbase command, [ST] stbase
.stbcal file, [D] bcal, [D] Datetime business
calendars, [D] Datetime business calendars
creation, [U] 11.6 Filenaming conventions
stci command, [ST] stci
stcox command, [ST] stcox, [ST] stcox PH-
assumption tests, [ST] stcox postestimation,
[ST] stcurve
stcox, fractional polynomials, [R] fp, [R] mfp
stcoxkm command, [ST] stcox PH-assumption tests
stcrreg command, [ST] stcrreg, [ST] stcrreg
postestimation, [ST] stcurve
stcurve command, [ST] stcurve
std() function, [D] egen
stes command, [ST] stes
stdescribe command, [ST] stdescribe
stdize, estat subcommand, [SEM] estat stdize
steady, estat subcommand, [MI] mi estimate
steady-state equilibrium, [DSGE] Glossary,
[TS] Glossary
steeped descent (ascent), [M-5] optimize(),
[M-5] optimize()
stem command, [R] stem
stem-and-leaf displays, [R] stem
stepwise estimation, [R] stepwise
stepwise prefix command, [R] stepwise
.ster file, [MI] mi estimate, [MI] mi estimate
using, [MI] mi predict, [U] 11.6 Filenaming
conventions
stereotype logistic regression, [R] slogit, [SVY] svy
estimation
stfill command, [ST] stfill
stgen command, [ST] stgen
Glossary

storage types, file, [U] 11.6 Filenaming conventions
stptime command, [ST] stptime
stjoin command, [ST] stjoin
stjoin mi subcommand, [MI] mi stsplit
stmc command, [ST] stmc
stih command, [ST] stih

stochastic
cycle, [TS] Glossary
equation, [DSGE] Glossary, [TS] forecast,
[TS] forecast estimates, [TS] forecast solve,
[TS] Glossary
frontier model, [R] frontier, [U] 27.3.7 Stochastic frontier models, [XT] xfrontier
growth model, [DSGE] Intro 3f
trend, [DSGE] Glossary, [TS] tsfilter, [TS] ucm,
[TS] Glossary

stop
clustermat subcommand, [MV] cluster stop
cluster subcommand, [MV] cluster stop
stop command execution, [U] 10 Keyboard use
stopbox, window subcommand, [P] window programming,
[P] window stopbox

stopping rules, [MV] Glossary
adding, [MV] cluster programming subroutines
Calinski and Harabasz index, [MV] cluster,
[MV] cluster stop
Duda and Hart index, [MV] cluster, [MV] cluster stop
stepsize, [MV] cluster programming subroutines
storage types,
changing, [D] compress, [D] format, [D] recast,
[D] varmanage
default, [D] generate
displaying, [D] codebook, [D] describe, [D] ds
explaining, [D] Data types, [D] Glossary,
[U] 12.2.2 Numeric storage types,
[U] 12.4 Strings, [U] Glossary
[P] macro
precision of, [D] Data types, [U] 13.12 Precision and problems therein
specifying when
creating variables, [D] egen, [D] encode,
[D] generate
importing data, [U] 11.4.2 Lists of new variables testing, [M-5] st_vartype(), [P] confirm
store and restore estimation results, see results, stored,
hidden or historical
store, estimates subcommand, [LASSO] estimates store, [R] estimates store
stored results, see results
stphplot command, [ST] stcox PH-assumption tests
.stp file, [U] 11.6 Filenaming conventions
stptime command, [ST] stptime

.strtrace file, [U] 11.6 Filenaming conventions
str#, [D] Data types, [U] 12.4 Strings
strata, estat subcommand, [SVY] estat
strata with one sampling unit, [SVY] Variance estimation

strate command, [ST] strate
stratification, [BAYES] bayes: streg, [R] Epitab,
[R] rocreg, [SEM] Example 49g, [ST] stcox,
[ST] stcox PH-assumption tests, [ST] stintreg,
[ST] sts generate, [ST] sts graph, [ST] sts list,
[ST] sts test, [ST] stsplit, [SVY] Glossary, also see stratified sampling

stratified
2 2 table, [PSS-2] power, [PSS-2] power cmh,
[PSS-5] Glossary
analysis, [PSS-2] power, [PSS-2] power cmh,
graphs, [R] dotplot
model, [CM] cmclogit, [CM] cmmprob,
[CM] cmrlogit, [CM] cmrprob, [R] clogit,
[R] exlogistic, [R] expoisson, [R] rocreg,
[SEM] Example 49g, [ST] stcox, [ST] stintreg,
resampling, [R] bootstrap, [R] rsample, [R] bst,
[R] permute
sampling, [SVY] Survey, [SVY] svysdescribe,
[SVY] svysset, [SVY] Glossary
standardization, [R] dstdize
summary statistics, [R] mean, [R] proportion,
[R] ratio, [R] total
tables, [R] Epitab
test, [R] Epitab, [ST] stcox PH-assumption tests,
[ST] sts test, [ST] Glossary
stratum collapse, [SVY] svysdescribestrdatcat() function, [FN] String functions
strdup() function, [FN] String functions,
[M-5] strdup()
stream I/O versus record I/O, [U] 22 Entering and importing data
streset command, [ST] stset
stset mi subcommand, [MI] mi XXXset
stress, [MV] mds postestimation, [MV] Glossary
stress, estat subcommand, [MV] mds postestimation
strict stationarity, [DSGE] Glossary
strictly stationary process, see stationary process
string, see Unicode strings
[U] 13.2.2 String operators
[U] 13.2.2 String operators
functions, [FN] String functions, [M-4] String,
[U] 12.4 Strings, [U] 12.4.2.1 Unicode string functions,
[U] 24 Working with strings
pattern matching, [M-5] strmatch()
to real, convert, [M-5] strtoreal()
string, continued
variables, [D] Data types, [D] infile (free format),
[U] 12.4 Strings, [U] 24 Working with strings
converting to numbers, [FN] String functions
encoding, [D] encode
exporting, [D] export
formatting, [D] format
importing, [D] import
inputting, [D] edit, [D] input, [U] 22 Entering
and importing data
long, [U] 12.4.13 How to see the full contents
of a strL or a str# variable, also see strL
making from value labels, [D] encode
mapping to numbers, [D] desting, [D] encode,
[D] label, also see real( ) function
parsing, [M-5] ustrsplit( ), [P] gettoken,
P] tokenize
sort order, [U] 13.2.3 Relational operators
splitting into parts, [D] split, [M-5] ustrsplit( )

strlen macro function, [P] macro
strlen() function, [FN] String functions,
[M-5] strlen( )

strlower() function, [FN] String functions,
[M-5] strupper( )

strltrim() function, [FN] String functions,
[M-5] strltrim( )

strlen() function, [FN] String functions,
[M-5] strlen( )

strtrim() function, [FN] String functions,
[M-5] strtrim( )

[U] 12.4 Strings, [U] Glossary
displaying, [U] 12.4.13 How to see the full contents
of a strL or a str# variable

struct, [M-2] struct

structname() function, [M-5] eltype( )

structural break,
known break date, [TS] estat sbknown
unknown break date, [TS] estat sbsingle

structural equation modeling, [SEM] Glossary,
[SVY] svy estimation, [U] 27.24 Structural
equation modeling (SEM)
builder, [SEM] Builder, [SEM] Builder, generalized
CFA model, [SEM] Intro 5, [SEM] Example 1,
[SEM] Example 3, [SEM] Example 15,
[SEM] Example 27g, [SEM] Example 31g
constraints, [SEM] Intro 2, [SEM] Intro 4,
[SEM] sem and gsem option constraints( )
convergence, [SEM] Intro 12
correlated uniqueness model, [SEM] Intro 5,
[SEM] Example 17
correlations, [SEM] Intro 5, [SEM] Example 16
covariance restrictions, [SEM] sem and gsem option
covstructure( )
effects decomposition, [SEM] estat teffects,
[SEM] Example 7
estimation commands, [SEM] gsem, [SEM] sem
estimation options, [SEM] gsem estimation options,
[SEM] sem estimation options
exponentiated coefficients, [SEM] estat eform
factor variables, [SEM] Intro 3
family-and-link options, [SEM] gsem family-and-
link options
finite mixture model, [SEM] Intro 5,
[SEM] Example 53g, [SEM] Example 54g
goodness-of-fit, [SEM] estat egof, [SEM] estat
ggof, [SEM] estat lgof, [SEM] Example 4,
[SEM] Example 21, [SEM] Example 51g
groups, [SEM] Intro 6, [SEM] Example 20,
[SEM] Example 23, [SEM] Example 49g,
[SEM] gsem group options, [SEM] sem group
options
Heckman selection model, [SEM] Example 45g
interpretation of syntax, [SEM] sem and gsem
tax options
interval regression, [SEM] Example 44g
introduction, [SEM] Intro 1
IRT model, [SEM] Intro 5, [SEM] Example 28g,
[SEM] Example 29g
latent, see latent
linear regression, [SEM] Intro 5, [SEM] Example 6
logistic regression, [SEM] Intro 5,
[SEM] Example 33g, also see structural equation
modeling, multinomial logistic regression, also
see structural equation modeling, ordered probit
and logit
marginal means for latent classes,
[SEM] estat icmean, [SEM] Example 50g,
[SEM] Example 53g, [SEM] Example 54g
marginal probabilities for latent classes,
[SEM] estat icprob, [SEM] Example 50g,
[SEM] Example 53g, [SEM] Example 54g
measurement model, see structural equation
modeling, CFA model
structural equation modeling, continued
mediation model, [SEM] Intro 5,
  [SEM] Example 42g
methods and formulas, [SEM] Methods and formulas for gsem, [SEM] Methods and formulas for sem
MIMIC model, [SEM] Intro 5, [SEM] Example 10
missing values, [SEM] Intro 4, [SEM] Example 26
model description options, [SEM] gsem model
  description options, [SEM] sem model
description options
model identification, [SEM] Intro 4
modeling framework, [SEM] estat framework,
  [SEM] Example 11
modification indices, [SEM] estat mindices,
  [SEM] Example 5
multilevel model, [SEM] Intro 5,
  [SEM] Example 38g, [SEM] Example 39g,
  [SEM] Example 40g, [SEM] Example 41g,
  [SEM] Example 42g
multinomial logistic regression, [SEM] Intro 5,
  [SEM] Example 37g, [SEM] Example 41g
ordered probit and logit, [SEM] Intro 5
parameters of observed exogenous variables,
  [SEM] sem option noxconditional
path diagrams, [SEM] Intro 2, [SEM] gsem path
  notation extensions, [SEM] sem and gsem path
  notation, [SEM] sem path notation extensions
postestimation, [SEM] Intro 7, [SEM] gsem
  postestimation, [SEM] sem postestimation
predictions, [SEM] Example 14, [SEM] predict
  after gsem, [SEM] predict after sem
reliability, [SEM] Intro 5, [SEM] Example 24,
  [SEM] sem and gsem option reliability()
reporting options, [SEM] gsem reporting options,
  [SEM] sem reporting options
residuals, [SEM] estat residuals,
  [SEM] Example 10
seemingly unrelated regression, [SEM] Intro 5,
  [SEM] Example 12, [SEM] Glossary
stability of system, [SEM] estat stable,
  [SEM] Example 7
standard deviations, [SEM] estat sd,
  [SEM] Example 31g
standard errors, [SEM] Intro 8, [SEM] Intro 9
starting values, [SEM] Intro 12, [SEM] sem and gsem option from()
structural model, [SEM] Intro 5, [SEM] Example 7,
  [SEM] Example 9
summary statistics, [SEM] Intro 11,
  [SEM] estat summarize, [SEM] Example 2,
  [SEM] Example 19, [SEM] Example 25,
  [SEM] sem option select(), [SEM] sem ssd
  options, [SEM] ssd
survey data, [SEM] Intro 10
survival model, [SEM] Example 47g,
  [SEM] Example 48g, [SEM] Example 49g
structural equation modeling, continued
test,
  coefficients are zero, [SEM] estat eqtest,
  [SEM] Example 13
combinations of parameters, [SEM] lincom,
  [SEM] nlcom
hypothesis, [SEM] test, [SEM] testnl
invariance of parameters, [SEM] estat ginvariant,
  [SEM] Example 22
likelihood-ratio, [SEM] lrtest
score, [SEM] estat scoretests
standardized parameters, [SEM] estat stdize,
  [SEM] Example 16
tobit regression, [SEM] Example 43g
treatment-effects model, [SEM] Example 46g
variable types, [SEM] Intro 4
VCE, [SEM] sem option method()
structural model, [DSGE] Intro 1, [DSGE] dsge,
  [DSGE] dsge1, [DSGE] Glossary,
  [ERM] Glossary, [SEM] Intro 5,
  [SEM] Example 7, [SEM] Example 9,
  [SEM] Example 32g, [SEM] Glossary,
  [TS] psdensity, [TS] sspace, [TS] ucm,
  [TS] Glossary, also see structural vector autoregressive model
structural vector autoregressive model,
postestimation, [R] regress postestimation time series,
  [TS] fcast compute, [TS] fcast graph,
  [TS] irf, [TS] irf create, [TS] var svar
  postestimation, [TS] vargranger, [TS] varimr,
  [TS] vnarm, [TS] varsoc, [TS] varstable,
  [TS] varwle
structure
  (factors), [MV] discrim lda postestimation,
   [MV] factor postestimation, [MV] Glossary
  (programming), [M-2] struct, [M-5] liststruct(),
   [M-6] Glossary
structure, estat subcommand, [MV] discrim lda
  postestimation, [MV] factor postestimation
structured (correlation or covariance), see unstructured
  (correlation or covariance)
strupper() function, [FN] String functions,
  [M-5] strupper()
sts command, [ST] sts, [ST] sts generate, [ST] sts
  graph, [ST] sts list, [ST] sts test
sts generate command, [ST] sts, [ST] sts generate
sts graph command, [ST] sts, [ST] sts graph
sts list command, [ST] sts, [ST] sts list
 sts test command, [ST] sts, [ST] sts test
  .stsem file, [U] 11.6 Filenaming conventions
stset command, [ST] stset
stset, mi subcommand, [MI] mi XXXset
stspat command, [ST] stspat
stspat, mi subcommand, [MI] mi stsplit
stsum command, [ST] stsum
  .stsum file extension, [SP] spmatrix save,
   [SP] spmatrix use
  .stswm file, [U] 11.6 Filenaming conventions
study, [TE] stteffects, [TE] stteffects postestimation
command, [TE] tebalance
ipw command, [TE] stteffects ipw
ipwra command, [TE] stteffects ipwra
ra command, [TE] stteffects ra
wra command, [TE] stteffects wra
sttoc command, [ST] sttoc
sttocc command, [ST] sttocc
Stuart–Maxwell test statistic, [R]
Studentized residuals, [R]
Studentized-range multiple-comparison adjustment, see multiple comparisons, Tukey’s method
Student–Newman–Keuls’s multiple-comparison adjustment, see multiple comparisons, Student–Newman–Keuls’s method
Student’s t density,
noncentral, [FN] Statistical functions, [M-5] normal()
distribution, see t distribution
cumulative noncentral, [FN] Statistical functions, [M-5] normal()
inverse reverse cumulative, [FN] Statistical functions, [M-5] normal()
reverse cumulative, [FN] Statistical functions, [M-5] normal()
study precision, [META] Intro, [META] meta funnelplot, [META] Glossary
study,
case–control, see case–control study
cohort, see cohort study
controlled clinical trial, see controlled clinical trial study
cross-sectional, see cross-sectional study
experimental, see experimental study
follow-up, see cohort study
matched, see matched study
multiple-sample, see multiple-sample study
observational, see observational study
one-sample, see one-sample study
paired, see paired study
prospective, see prospective study
randomized controlled trial, see randomized controlled trial study
retrospective, see retrospective study
two-sample, see two-sample study
stvary command, [ST] stvary
.stxer file, [U] 11.6 Filenaming conventions
subject index

sublowertriangle() function, [M-5] sublowertriangle()

subpopulation
  differences, [SVY] Survey, [SVY] svy postestimation
  means, [SVY] svy estimation
  standard deviations of, [SVY] estat

subroutines, adding, [MV] cluster programming utilities

subsampling the chain, see thinning


substantive constraints, see constraints

substitutable expression, [ME] Glossary

substitute, vl subcommand, [D] vl create

_substr() function, [M-5] _substr()

substr() function, [FN] String functions, [M-5] substr()


subtitle() option, [G-3] title_options

subtraction operator, see arithmetic operators

success–failure proportion, [PSS-2] power pairedproportions


suuest command, [R] suuest, [SVY] svy postestimation

sufficient statistic, [BAYES] Glossary

_sum file, [U] 11.6 Filenaming conventions

summary

sum file, [U] 11.6 Filenaming conventions

sum() function, [FN] Mathematical functions, [M-5] sum()

sum of vector, [M-5] runningsum()

summarize, [M-5] runningsum()

misstable subcommand, [R] misstable


serset subcommand, [P] serset

spmatrix subcommand, [SP] spmatrix summarize

tebalance subcommand, [TE] tebalance summarize

summarize command, [D] format, [R] summarize, [R] tabulate, summarize()


postestimation, [SVY] estat, [SVY] svy postestimation

prefix command, [SVY] syv

programmers tools, [SVY] ml for svy, [SYV] svymarkout

sampling, [SVY] Survey, [SVY] svydesc, [SVY] svyset, also see cluster sampling
tables, [SVY] svy: tabulate oneway, [SVY] svy: tabulate twoway


competing-risks regression, [ST] stcrreg, [ST] stcrreg postestimation


failure rates and rate ratios, [ST] strate

finite mixture model, [FMM] fmm: streg


incidence rates, [ST] stir, [ST] stptime

interval regression, [ERM] eintreg, [R] intreg, [ST] stintreg

life table, [ST] ltable

logistic regression, [R] logistic

mixed-effects parametric model, [ME] mestreg

Bayesian, [BAYES] bayes: mestreg

multiple imputation, [MI] mi estimate, [MI] mi predict, [MI] mi XXXset


person-time, [ST] stptime

Poisson regression, [R] poisson

survival analysis, continued


programmer’s utilities, [ST] st_is

random-effects parametric model, [XT] xtstreg

SMR, [ST] stptime, [ST] strate

snapshot data, [ST] snapspan

survey data, [SVY] Survey, [SVY] svy estimation

survival-time data, converting, [ST] sttoccc, [ST] sttococt


SUTVA, see stable unit treatment value assumption

SVAR, see structural vector autoregressive

svar command, [TS] var svar, [TS] var svar postestimation

SVD, see singular value decomposition

_svd() function, [M-5] svd()

svd() function, [M-5] svd()

svd, matrix subcommand, [P] matrix svd


_svdsv() function, [M-5] svd()

svdsv() function, [M-5] svd()

SVG, see Scalable Vector Graphics

svmat command, [P] matrix mvomat

_svsolve() function, [M-5] svsolve()

svsolve() function, [M-5] svsolve()

svy: biprobit command, [SVY] svy estimation

svy: clogit command, [SVY] svy estimation

svy: cloglog command, [SVY] svy estimation

svy: cmimxlogit command, [SVY] svy estimation

svy: cmxtnmixlogit command, [SVY] svy estimation

svy: cnreg command, [SVY] svy estimation

svy: cpoisson command, [SVY] svy estimation

svy: eintreg command, [SVY] svy estimation

svy: eoprobit command, [SVY] svy estimation

svy: epoprobit command, [SVY] svy estimation

svy: eregress command, [SVY] svy estimation

svy: etpoisson command, [SVY] svy estimation

svy: etregrass command, [SVY] svy estimation

svy: fmm: betareg command, [SVY] svy estimation

svy: fmm: cloglog command, [SVY] svy estimation
symeigensystem() function, [M-5] eigensystem()
_symeigensystemselect*() functions,
[M-5] eigensystemselect()
symeigensystemselect*() functions,
[M-5] eigensystemselect()
_symeigenvalues() function, [M-5] eigensystem()
symeigenvalues() function, [M-5] eigensystem()
symmetriconly, [M-6] Glossary
symmetry, [PSS-2] power, [PSS-2] power
  paired proportions, [PSS-2] power mcc,
[M-5] Glossary
plots, [R] Diagnostic plots
test, [R] symmetry
symmetry command, [R] symmetry
symmi command, [R] symmetry
symplot command, [R] Diagnostic plots
syntax, [M-2] Syntax
diagrams explained, [R] Intro
syntax of Stata’s language, [P] syntax,
[U] 11 Language syntax
syntax command, [P] syntax
sysdir command, [U] 17.5 Where does Stata look for ado-files?
list command, [P] sysdir
macro function, [P] macro
set command, [P] sysdir
sysmiss, see missing values
system
estimators, [BAYES] bayes: mvregr, [DSGE] dsge,
[DSGE] dsgenl, [ERM] eintreg, [ERM] eoprobit,
[ERM] eprob, [ERM] eregress,
[FMM] fmm: ivregr, [MV] mvregr,
[R] gmreg, [R] ivpoisson, [R] ioprobit,
[R] ivregr, [R] ivtobit, [R] nsur,
[R] reg3, [R] sureg, [SEM] Intro 5,
[SEM] gsem, [SEM] sem, [SP] spivregr,
[SP] spreg, [SP] spxregress, [TE] etef effects,
  tintro, [TE] eteffex intro, [TS] dfactor,
dec, [TS] mgarch dvech, [TS] mgarch
cvc, [TS] sspace, [TS] var, [TS] var svar,
[TS] vec, [U] 27.3.6 Multiple-equation models,
[XT] xtabond, [XT] xtpdp, [XT] xtpdpsys, also
  see generalized method of moments
limits, [P] creturn
of equations, solving, [M-4] Solvers,
locale_functions, [P] set locale_ui, [R] query,
[R] set, [R] set_defaultsl
values, [P] creturn
variables, [U] 13.4 System variables (.variables)
systematic review, [META] Intro, [META] meta
funnelplot, [META] Glossary
sysuse
command, [D] sysuse
dir command, [D] sysuse
szroeter, estat subcommand, [R] regress
postestimation
Szroeter’s test for heteroskedasticity, [R] regress
postestimation
T
t distribution,
cdf, [FN] Statistical functions, [M-5] normal()
  confidence interval for mean, [R] ci, [R] mean
  testing equality of means, [R] esize, [R] ttest
%t formats, [D] Datetime, [D] format
t() function, [FN] Statistical functions,
[M-5] normal()
t test, [PSS-5] Glossary
title() option, [G-3] title_options
t2title() option, [G-3] title_options
tab characters, show, [D] type
tab expansion of variable names, [U] 10.6 Tab
  expansion of variable names
tab1 command, [R] tabulate oneway
tab2 command, [R] tabulate twoway
tabdisp command, [P] tabdisp
tabi command, [R] tabulate twoway
table, estat subcommand, [MV] ca postestimation
  estimates subcommand, [R] estimates table
  irf subcommand, [TS] irf table
  putdocx subcommand, [RPT] putdocx table
  putpdf subcommand, [RPT] putpdf table
table command, [R] table
tables,
  N-way, [P] tabdisp
actuarial, see life tables
classification, see classification table
coefficient,
display in exponentiated form, [FMM] estat
eform, [R] eform_option, [SEM] estat etform
display settings, [R] Estimation options, [R] set
  showbaselevels
format settings, [R] set eformat
maximum likelihood display options, [R] ml
  system parameter settings, [R] set
confidence interval, [PSS-3] ciwidth, table
contingency, [R] Epitab, [R] symmetry, [R] table,
  [R] tabulate twoway, [SVY] svy: tabulate
  twoway
epidemiological, see epidemiology and related, tables
estimation results, [R] estimates selected,
  [R] estimates table
failure, see failure tables
formatting numbers in, [D] format
fourfold, see fourfold tables
tables, continued
  hazard, see hazard tables
  impulse–response function, [TS] irf ctable, [TS] irf table
  life, see life tables
  missing values, [MI] mi misstable, [R] misstable
  power, [PSS-2] power, table
  printing, [U] 15 Saving and printing output—log files
  programming, [P] tabdisp
  tabodds command, [R] Epitab
  tabstat command, [R] tabstat
  tabulate
    one-way, [SVY] svy: tabulate oneway
    two-way, [SVY] svy: tabulate twoway
  tabulate command, [R] tabulate oneway, [R] tabulate twoway
    summarize(), [R] tabulate, summarize()
  tag, duplicates subcommand, [D] duplicates tag()
  egen function, [D] egen
  tan() function, [FN] Trigonometric functions, [M-5] sin()
  tanh() function, [FN] Trigonometric functions, [M-5] sin()
  TARCH, see threshold autoregressive conditional heteroskedasticity

  target
    between-group variance, [PSS-2] power oneway
    discordant proportions, [PSS-2] power, [PSS-2] power pairedproportions
    effect variance, [PSS-2] power twoway, [PSS-2] power repeated
    hazard difference, [PSS-2] power exponential
    hazard ratio, [PSS-2] power exponential, [PSS-2] power logrank
    log hazard-ratio, [PSS-2] power exponential, [PSS-2] power logrank
    mean difference, [PSS-2] power, [PSS-2] power pairedmeans
    odds ratio, [PSS-2] power cmh, [PSS-2] power mcc
  target, continued
    parameter, [PSS-5] Glossary
    partial correlation, [PSS-2] power, [PSS-2] power pcorr
    R², [PSS-2] power, [PSS-2] power rsquared
    regression coefficient, [PSS-2] power cox
    slope, [PSS-2] power, [PSS-2] power oneslope
  tau, [R] spearman
  taxonomy, [MV] Glossary, also see cluster analysis
  Taylor linearization, see linearized variance estimator
tC() pseudofunction, [D] Datetime, [FN] Date and time functions
tc() pseudofunction, [D] Datetime, [FN] Date and time functions
  TCC, see test characteristic curve
tcc, irtgraph subcommand, [IRT] irtgraph tcc
  td() pseudofunction, [D] Datetime, [FN] Date and time functions
tden() function, [FN] Statistical functions, [M-5] normal()
  TDT test, see transmission-disequilibrium test
tebalance
    box command, [TE] tebalance box
    command, [TE] tebalance
density command, [TE] tebalance density
    overid command, [TE] tebalance overid
    summarize command, [TE] tebalance summarize
  technical support, [U] 3.8 Technical support
  technique, [SEM] Glossary
tffects
    aipw command, [TE] teffects aipw
    command, [TE] tebalance, [TE] teffects, [TE] teffects postestimation
    ipw command, [TE] teffects ipw
    ipwra command, [TE] teffects ipwra
    nnmatch command, [TE] teffects nnmatch
    overlap command, [TE] teffects overlap
    psmatch command, [TE] teffects psmatch
    ra command, [ERM] Example 2a, [ERM] Example 2b, [TE] teffects ra
tffects, estat subcommand, [ERM] Intro 9, [ERM] estat teffects, [SEM] Intro 7, [SEM] estat teffects, [SEM] Example 42g
tempfile command, [P] macro
tempfile macro function, [P] macro
tempname, class, [P] class
tempname macro function, [P] macro
temporary, see \texttt{preserve data}
\begin{itemize}
\item \texttt{argument, [M-5] is fleeting( )}
\item \texttt{files, [M-5] st\_tempname()}, \texttt{[P] macro,}
\item \texttt{[P] preserve, [P] scalar, [U] 18.7.3 Temporary files}
\item \texttt{frames, [U] 18.7.4 Temporary frames}
\item \texttt{names, [M-5] st\_tempname()}, \texttt{[P] macro,}
\item \texttt{[P] matrix, [P] scalar, [U] 18.7.2 Temporary scalars and matrices}
\item \texttt{scalars and matrices, [M-5] st\_tempname()},
\item \texttt{[P] matrix, [P] scalar, [U] 18.7.2 Temporary scalars and matrices}
\item \texttt{variables, [M-2] pointers, [P] macro, [P] mark,}
\item \texttt{[U] 18.7.1 Temporary variables}
\end{itemize}
\begin{itemize}
\item \texttt{varlists with factor variables, [R] fvrevar}
\item \texttt{with time-series operators, [TS] tsrevar}
\item \texttt{tempvar command, [P] macro}
\item \texttt{tempvar macro function, [P] macro termcap(5), [U] 10 Keyboard use terminal}
\item \texttt{obtaining input from, [P] display}
\item \texttt{suppressing output, [P] quietly}
\item \texttt{terminfo(4), [U] 10 Keyboard use terminal test}
\item \texttt{after estimation, see estimation, test after}
\item \texttt{characteristic curve, [IRT] irt, [IRT] irtgraph tcc,}
\item \texttt{[IRT] Glossary information function, [IRT] irt, [IRT] irtgraph tif,}
\item \texttt{[PSS-2] power twovariances, [PSS-2] power onecorrelation, [PSS-2] power twocorrelations,}
\item \texttt{[PSS-2] power pcorr, [PSS-5] Glossary}
\item \texttt{test, mi subcommand, [MI] mi test}
\item \texttt{sts subcommand, [ST] sts test}
\item \texttt{test, ARCH, see autoregressive conditional heteroskedasticity test association, see association test autocorrelation, see autocorrelation test autoregressive conditional heteroskedasticity, see autoregressive conditional heteroskedasticity test Bartlett’s periodogram, see Bartlett’s periodogram test Bayesian hypothesis, see Bayesian hypothesis testing binomial, see binomial test test, continued binomial probability, see binomial probability test bioequivalence, see bioequivalence test Box \textit{M}, see Box \textit{M} test Breitung, see Breitung test Breusch–Godfrey, see Breusch–Godfrey test Breusch–Pagan, see Breusch–Pagan test Breusch–Pagan Lagrange multiplier, see Breusch–Pagan Lagrange multiplier test Breusch–Pagan/Cook–Weisberg, see Breusch–Pagan/Cook–Weisberg test for heteroskedasticity chi-squared, see chi-squared test for marginal homogeneity, see chi-squared test for marginal homogeneity of independence, see chi-squared test of independence chi-squared hypothesis, see chi-squared hypothesis test Chow, see Chow test Cochran–Armitage, see Cochran–Armitage test Cochran–Mantel–Haenszel, see Cochran–Mantel–Haenszel test cointegration, see cointegration test comparison (between nested models), see comparison test between nested models Cook–Weisberg, for heteroskedasticity, see Cook–Weisberg test for heteroskedasticity correlations, see correlation tests of covariate balance, see treatment effects, covariate balance Cox proportional hazards model, assumption, see Cox proportional hazards model, test of assumption cusum, see cusum test Dickey–Fuller, see Dickey–Fuller test differences of two means, see differences of two means test directional, see one-sided test (power) Doornik–Hansen normality, see Doornik–Hansen normality test Durbin’s alternative, see Durbin’s alternative test endogeneity, see endogeneity test Engle’s LM, see Engle’s LM test equal FMI, see equal FMI test equality of binomial proportions, see equality test of binomial proportions coefficients, see equality test of coefficients correlations, see equality test of correlations covariances, see equality test of covariances distributions, see distributions, testing equality of means, see equality test of means medians, see equality test of medians proportions, see equality test of proportions ROC areas, see equality test of ROC areas survivor functions, see equality test, survivor functions

test, equality of variances, continued
variances, see equality test of variances
equivalence, see equivalence test
exact, see exact test
exogeneity, see endogeneity test
exponential, see exponential test
$F$, see $F$ test
Fisher–Irwin’s exact, see Fisher–Irwin’s exact test
Fisher-type, see Fisher-type test
Fisher’s exact, see Fisher’s exact test
Fisher’s $z$, see Fisher’s $z$ test
goodness-of-fit, see goodness of fit
Granger causality, see Granger causality
group invariance, see group invariance test
Hadri Lagrange multiplier, see Hadri Lagrange multiplier stationarity test
Harris–Tzavalis, see Harris–Tzavalis test
Hausman specification, see Hausman specification test
Henze–Zirkler normality, see Henze–Zirkler normality test
heterogeneity, see heterogeneity test
heteroskedasticity, see heteroskedasticity test
homogeneity, see homogeneity test
Hosmer–Lemeshow goodness-of-fit, see Hosmer–Lemeshow goodness-of-fit test
hypothesis, see hypothesis test
Im–Pesaran–Shin, see Im–Pesaran–Shin test
independence, also see Breusch–Pagan test, see independence test
independence of irrelevant alternatives, see independence of irrelevant alternatives
information matrix, see information matrix test
internal consistency, see internal consistency test
interrater agreement, see interrater agreement test
interval hypothesis, see interval hypothesis test
Kao, see Kao test
Kolmogorov–Smirnov, see Kolmogorov–Smirnov test
Kruskal–Wallis, see Kruskal–Wallis test
kurtosis, see kurtosis
Lagrange multiplier, see Lagrange multiplier test
Levin–Lin–Chu, see Levin–Lin–Chu test
likelihood-ratio, see likelihood-ratio test
linear hypotheses after estimation, see linear hypothesis test after estimation
log-rank, see log-rank test
Mantel–Haenszel, see Mantel–Haenszel test
marginal homogeneity, see marginal homogeneity, test of
margins, see margins test
matched-pairs, see matched-pairs test
McNemar’s, see McNemar’s test
McNemar’s chi-squared test, see McNemar’s test
model coefficients, see model coefficients test
simplification, see model simplification test
specification, see specification test
nonlinear, see nonlinear test
nonlinear hypotheses after estimation, see nonlinear hypothesis test after estimation
normality, see normal distribution and normality, see normality test
omitted variables, see omitted variables test
one-sample, see one-sample test
one-sided, see one-sided test (power)
overidentifying restrictions, see overidentifying restrictions, tests of
overlap assumption, see overlap assumption
paired-sample, see paired-sample test
periodogram, see Bartlett’s periodogram test
permutation, see permutation test
proportions, stratified, see proportions, stratified test
quadrature, see quadrature
Ramsey, see Ramsey test
random-order, see random-order test
RESET, see RESET test
Roy’s largest root, see Roy’s largest root test
Roy’s union-intersection, see Roy’s union-intersection test
Sargan, see Sargan test
Satterthwaite’s $t$, see Satterthwaite’s $t$ test
score, see score test
serial correlation, see autocorrelation
serial independence, see serial independence test
Shapiro–Francia, see Shapiro–Francia test for normality
Shapiro–Wilk, see Shapiro–Wilk test for normality
sign, see sign test
skewness, see skewness
specification, see specification test
stratified, see stratified test
structural break, see structural break
symmetry, see symmetry test
Szroeter’s, see Szroeter’s test for heteroskedasticity $t$, see $t$ test
TDT, see transmission-disequilibrium test
transmission-disequilibrium, see transmission-disequilibrium test
trend, see trend, test for
two-sample, see two-sample test
two-sample paired, see paired-sample test
two-sided, see two-sided test (power)
unit-root, see unit-root test
unrestricted FMI, see unrestricted FMI test
variance-comparison, see variance-comparison test
Wald, see Wald test
test, continued
weak instrument, see weak instrument test
z, see z test
test command, [R] anova postestimation, [R] test,
[SSEM] estat stdevz, [SSEM] Example 8,
[SSEM] Example 9, [SEM] Example 16,
tested covariates, [PSS-5] Glossary
testnl command, [R] testnl, [SSEM] estat stdevz,
[SSEM] testnl, [SVY] svy postestimation
testparm command, [R] test, [SEM] test, [SVY] svy postestimation
testtransform command, [MI] mi test
tetrachoric command, [R] tetrachoric
tetrachoric correlation, [MV] Glossary, [R] tetrachoric
text,
putdocx subcommand, [RPT] putdocx paragraph
calculated, see [RPT] putpdf paragraph
text() option, [G-3] added_text_options,
[G-3] aspect_option

text,
[U] Glossary
encoding, [D] unicode, [D] unicode encoding,
[U] 12.4.2 Handling Unicode strings,
[U] 12.4.2.3 Encodings
encoding conversion, [D] unicode convertfile,
[D] unicode translate
exporting, see export data
importing, see import data
in files,
examining, [D] hexdump
writing and reading, [M-4] IO, [P] file

in graphs, [G-4] text
adding, [G-3] added_text_options
angle of, [G-4] anglestyle
captions, [G-3] title_options
note, [G-3] title_options
resizing, [G-3] scale_option
running outside of borders,
[G-3] added_text_options
size of, [G-3] textbox_options
subtitle, [G-3] title_options
title, [G-3] title_options
vertical alignment, [G-4] alignmentstyle
reading data in, see import data
saving data in, see export data
Unicode, [D] unicode, [U] 12.4.2 Handling Unicode strings
text and textboxes, relationship between, [G-4] textstyle
textblock append, putdocx subcommand,
[RPT] putdocx paragraph
textblock begin, putdocx subcommand,
[RPT] putdocx paragraph

textblock end, putdocx subcommand,
[RPT] putdocx paragraph
orientation of, [G-4] orientationstyle
textfile, putdocx subcommand, [RPT] putdocx paragraph
th() pseudofunction, [D] Datetime, [FN] Date and time functions
thickness of lines, [G-4] linewidthstyle
thinning, [BAYES] bayesmh, [BAYES] Glossary
Thomson scoring, [MV] factor postestimation
thrusting, [ST] Glossary
three-dimensional graph, [G-2] graph twoway contour,
[G-2] graph twoway contourline
three-level model, [ME] me, [ME] Glossary
three-parameter logistic model, [IRT] irt 3pl,
[IRT] Glossary
three-stage least squares, [R] reg3
threshold autoregressive conditional heteroskedasticity,
[TS] arch
threshold command, [TS] threshold, [TS] threshold postestimation
tick,
suppressing, [G-4] tickstyle
ties, [MV] Glossary
TIF, see test information function
tif, irtgraph subcommand, [IRT] irtgraph tif
TIFF, see Tagged Image File Format
time and date, see date and time
time of day, [P] ctime

time variable, [SP] Glossary
time variables and values, [D] Datetime
time, variable identifying, [CM] cmset
time-domain analysis, [TS] arch, [TS] arima,
[TS] arima, [TS] Glossary
timeout1, set subcommand, [R] netio, [R] set
timeout2, set subcommand, [R] netio, [R] set
timer
clear command, [P] timer
list command, [P] timer
off command, [P] timer
on command, [P] timer
time-series
calendar, [D] Datetime business calendars
data, importing, [D] import fred, also see import data
estimation, [U] 27.14 Time-series models, also see multivariate time series, also see univariate time series
filters, see filters
forecast, see forecast
time-series, continued

- formats, [D] format
- functions, [FN] Selecting time-span functions
- graphs,
  - autocorrelations, [TS] corrgram
  - cross-correlogram, [TS] xcorr
  - cumulative spectral distribution, [TS] cumsp
- dynamic-multiplier functions, see time-series graphs, impulse–response functions
- FEVD, see time-series graphs, impulse–response functions
- forecasts, [TS] fcast graph
- impulse–response functions, [TS] irf graph, [TS] irf ograph
- line plots, [G-2] graph twoway tline,
  - [TS] tline
- parametric autocorrelation and autocovariance,
  - [TS] estat acplot
- periodogram, [TS] pergram
- impulse–response functions, see impulse–response functions
- lags and leads, see lagged values
- moving average, see moving average
- multivariate, see multivariate time series
- operators, [U] 11.4.4 Time-series varlists, [U] 13.10 Time-series operators
  - programming, [M-5] st_tsrevar(), [TS] tsrevar
- parametric spectral density, [TS] psdensity
- rolling regressions, [TS] rolling
- setup and utilities, [TS] tsappend, [TS] tsfill,
  - [TS] tsreport, [TS] tsset
- smoothers, see smoothers
  - tests
    - after regress, [R] regress postestimation time series
      - for parameter stability, [TS] estat sbcusum
      - for structural break, [TS] estat sbknown,
        - [TS] estat sbsingle
      - for unit roots, see unit-root test
      - for white noise, [TS] wntestb, [TS] wntestq
- unabbreviating varlists, [P] unab
- univariate, see univariate time series
- time-span data, [ST] snapspan
- time-varying covariates, [ST] Glossary
- time-varying variance, [TS] tline
- timing code, [P] timer
- tin() function, [FN] Selecting time-span functions
- title, estimates subcommand, [R] estimates title
- title() option, [G-3] title_options
  - [U] Glossary, also see lowercase-string functions,
    - also see uppercase-string functions
- titles, [G-3] title_options
  - of axis, [G-3] axis_title_options
- tlabel() option, [G-3] axis_label_options
- TLI, see Tucker–Lewis index
- tm() pseudofunction, [D] Datetime, [FN] Date and time functions
- tmlabel() option, [G-3] axis_label_options
- TMPDIR Unix environment variable, [P] macro
- tmtick() option, [G-3] axis_label_options
- tnbsreg command, [R] tnbsreg, [R] bnbsreg
  - postestimation
- tobit command, [R] tobit, [R] tobit postestimation
tobit estimator, [ERM] Glossary
- tobit regression, [R] tobit, [U] 27.3.5 Regression with censored and truncated outcomes, also see intreg command
  - Bayesian estimation, [BAYES] bayes: metobit,
    - [BAYES] bayes: tobit
  - finite mixture models, [FMM] fmm: tobit
  - random-effects, [ERM] eintreg, [XT] xtobit
  - structural equation modeling, [SEM] Example 43g
- with endogenous covariates, [R] ivtobit, [SVY] svy estimation
  - with endogenous treatment, [ERM] eintreg
  - with sample selection, [ERM] eintreg
- with survey data, [SVY] svy estimation
tobytes() function, [FN] String functions
  .toc filename suffix, [R] net
- Toeplitz() function, [M-5] Toeplitz()
token, [P] Glossary
- tokenallowhex() function, [M-5] tokenget()
- tokenallownum() function, [M-5] tokenget()
- tokenget() function, [M-5] tokenget()
- tokengetall() function, [M-5] tokenget()
- tokeninit() function, [M-5] tokenget()
- tokeninitstata() function, [M-5] tokenget()
tokenize command, [P] tokenize
tokenoffset() function, [M-5] tokenget()
- tokenpchars() function, [M-5] tokenget()
- tokens() function, [M-5] tokens()
- tokenset() function, [M-5] tokenset()
- tokensetstata() function, [M-5] tokenget()
- tokenx() function, [M-5] tokenget()
tokenx() function, [M-5] tokenx()
tokens() function, [M-5] tokens()
tokenset() function, [M-5] tokenset()
tokenx() function, [M-5] tokenx()
  - [M-5] optimize(), [M-5] solve_tol(), [R] ml,
  - [R] mlexp, [R] set iter
- top() suboption, [G-4] alignmentstyle
- tostring command, [D] dstring
- total
  - characteristic curve, see test characteristic curve
effects, see effects, total
  - impacts, [SP] spivregress postestimation,
    - [SP] spregress postestimation, [SP] spxtregress postestimation
  - inertia, [MV] ca, [MV] ca postestimation,
    - [MV] mca, [MV] mca postestimation,
    - [MV] Glossary
  - information function, see test information function
total, continued

principal inertia, [MV] ca, [MV] mca,
[MV] Glossary

sample size, see sample-size
total command, [R] total, [R] total postestimation
total(), egen function, [D] egen
totals, estimation, [R] total, [U] 27.2 Means,
proportions, and related statistics
totals, survey data, [SVY] svy estimation
toward a target rotation, [MV] procrustes, [MV] rotate,
[MV] rotatemat
tpoisson command, [R] tpoisson, [R] tpoisson
postestimation
tq() pseudofunction, [D] Datetime, [FN] Date and
time functions
trace,
mI subcommand, [R] ml
query subcommand, [R] query
trace() function, [FN] Matrix functions,
[M-5] trace(), [P] matrix define
trace of matrix, [M-5] trace(), [P] matrix define
[M-6] Glossary
tracedepth, set subcommand, [P] creturn, [P] trace,
[R] set
traceexpand, set subcommand, [P] creturn,
[P] trace, [R] set
tracehilite, set subcommand, [P] creturn,
[P] trace, [R] set
traceindent, set subcommand, [P] creturn,
[P] trace, [R] set
traceincrement, set subcommand, [P] creturn,
[P] trace, [R] set
tracenumber, set subcommand, [P] creturn,
[P] trace, [R] set
tracesep, set subcommand, [P] creturn, [P] trace,
[R] set
tracing iterative maximization process, [R] Maximize
training, [U] 3.6 Conferences and training

transfer data copying and pasting, [D] edit
from Stata, [D] export
into Stata, [D] import, [U] 22 Entering and
importing data

transformations, [MV] procrustes
fractional polynomial, [R] fp
log, [R] ln skew0
modulus, [R] boxcox
power, [R] boxcox, [R] ln skew0
Procrustes, [MV] procrustes
to achieve normality, [R] boxcox, [R] ladder
to achieve zero skewness, [R] ln skew0
transformed coefficients, [R] lincom, [R] nlcom
exponentiated, see exponentiated coefficients
multiple imputation, [MI] mi estimate, [MI] mi
estimate using, [MI] mi test

transition, estat subcommand, [DSGE] estat
transition

translate files with Unicode, [D] unicode translate
logs, [R] translate
translate command, [R] translate
translation, file, [D] changeeol, [D] filefilter
translator
query command, [R] translate
reset command, [R] translate
set command, [R] translate

transmap
define command, [R] translate
query command, [R] translate

transmission-disequilibrium test, [R] symmetry
transparency, [G-4] colorstyle, also see opacity
transpose, [M-6] Glossary, also see conjugate transpose
data, [D] xpose, also see reshape data
matrix, [M-2] op_transpose, [P] matrix define
in place, [M-5] _transpose()
without conjugation, [M-5] transposeonly()
operator, [M-2] op_transpose
_transpose() function, [M-5] _transpose()
_transposeonly() function, [M-5] transposeonly()
transposeonly() function, [M-5] transposeonly()
transposition, see transpose
treatment, [ERM] Glossary
treatment arms, [ERM] Glossary
treatment assignment, [D] splitsample, [ERM] Glossary
treatment effects, [ERM] predict treatment,
[ERM] Glossary
covariate balance, [TE] tebalance, [TE] tebalance
box, [TE] tebalance density, [TE] tebalance
overid, [TE] tebalance summarize
doubly robust estimators, [TE] teffects aipw,
[TE] teffects ipwra
endogenous, [ERM] Intro 1, [ERM] einreg,
[ERM] eprobit, [ERM] eprobit,
[ERM] eregress, [SEM] Example 46g,
[TE] eteffects, [TE] eteffects postestimation,
[TE] etpoisson, [TE] etpoisson postestimation,
[TE] etregress, [TE] etregress postestimation
exogenous, [ERM] Intro 1, [ERM] Intro 5,
[ERM] Example 2a, [ERM] Example 2b
if on the treated, [ERM] predict treatment
inverse-probability weighting, [TE] stteffects ipw,
[TE] teffects ipw
matching estimators, [TE] teffects nnmatch,
[TE] teffects psmatch
overlap plots, [TE] teffects overlap
overview, [TE] Intro, [TE] Treatment effects,
[TE] stteffects intro, [TE] teffects, [TE] teffects
intro, [TE] teffects intro advanced, [TE] teffects
multivalued, [U] 27.20 Treatment-effects
models
postestimation, [TE] teffects postestimation
treatment effects, continued
power, [PSS-2] power, [PSS-2] power twomeans,
[PSS-2] power pairedmeans, [PSS-2] power oneproportion, [PSS-2] power twoproporations,
[PSS-2] power pairedproportions,
[PSS-2] power oneway, [PSS-2] power twoway,
[PSS-2] power repeated, [PSS-2] power exponential,
[PSS-2] power logrank
precision, [PSS-3] ciwidth twomeans,
[PSS-3] ciwidth pairedmeans
regression adjustment, [TE] stteffects ra,
[TE] tteffects ra
survey data, [SVY] svy estimation
survival-time data, [TE] regression adjustment,
[34x450] stteffects wra
[TE] stteffects ra
power oneway
power pairedproportions
power trend
power twomeans
power twoproporations
power twoway
power truncated
real numbers, [FN] Mathematical functions,
[M-5] trunc()
strings, [FN] String functions
truncreg command, [R] truncreg, [R] truncreg postestimation
tsappend command, [TS] tsappend
tscale, graph twoway subcommand, [G-2] graph twoway tsline
tscale() option, [G-3] axis_scale_options
tsfill command, [TS] tsfill
tsfilter, [TS] tsfilter
bk command, [TS] tsfilter bk
bw command, [TS] tsfilter bw
cf command, [TS] tsfilter cf
hp command, [TS] tsfilter hp
tslrline command, [TS] tslrline
tslrline, graph twoway subcommand, [G-2] graph twoway tsline
tsset command, [TS] tsset
tset, mi subcommand, [MI] mi XXXset
tssmooth, [TS] tssmooth
dexpontial command, [TS] tssmooth dexpontial
exponential command, [TS] tssmooth exponential
hwinters command, [TS] tssmooth hwinters
ma command, [TS] tssmooth ma
nl command, [TS] tssmooth nl
shwinters command, [TS] tssmooth shwinters
tsunab command, [P] unab
ttail() function, [FN] Statistical functions,
[M-5] normal()
ttest and ttesti commands, [R] ttest
ttest command, [MV] hotelling
ttitle() option, [G-3] axis_label_options
tttitle() option, [G-3] axis_title_options
Tukey–Lewis index, [SEM] estat gof, [SEM] Methods and formulas for sem
tukeyprob() function, [FN] Statistical functions,
[M-5] normal()
Tukey’s
multiple-comparison adjustment, see multiple comparisons, Tukey’s method
Studentized range distribution, cumulative, [FN] Statistical functions,
[M-5] normal()
inverse cumulative, [FN] Statistical functions,
[M-5] normal()
tuning constant, [R] rreg
tutorials, [U] 1.2.2 Example datasets

Glossary

trees, [MV] cluster dendrogram
test for, [PSS-2] power, [PSS-2] power trend,
[R] Epitab, [R] nptrend, [R] symmetry,
[ST] strate, [ST] sts test
trend, power subcommand, [PSS-2] power trend
triangle kernel function, [G-2] graph twoway kdensity,
[G-2] graph twoway ipoly, [R] kdensity,
[R] ipoly, [R] npregress kernel, [R] qreg,
[TE] tebalance density, [TE] tteffects overlap
triangular system, see recursive model
triangulation, requirement, [ERM] Intro 3,
[ERM] Triangularize

trigamma() function, [FN] Mathematical functions,
[M-5] factorail() trigonometric functions, [FN] Trigonometric functions,
[M-5] sin() trim-and-fill method, [META] Intro, [META] meta,
[META] meta trimfill, [META] Glossary
trimfill, meta subcommand, [META] meta trimfill
trunc() function, [FN] Mathematical functions,
[M-5] trunc() truncated

negative
binomial regression, [BAYES] bayes: tnreg,
[R] tnreg, [SVY] svy estimation
observations, [BAYES] bayes: truncreg,
[FMM] fm:truncreg, [R] truncreg, also see censored observations
Poisson regression, [BAYES] bayes: tpoisson,
regression, [BAYES] bayes: truncreg,
[FMM] fm:truncreg, [MI] Estimation,
[R] truncreg, [SVY] svy estimation

trimming

real numbers, [FN] Mathematical functions,
[M-5] trunc()
strings, [FN] String functions
truncreg command, [R] truncreg, [R] truncreg postestimation
tsappend command, [TS] tsappend
tscale, graph twoway subcommand, [G-2] graph twoway tsline
tscale() option, [G-3] axis_scale_options
tsfill command, [TS] tsfill
tsfilter, [TS] tsfilter
bk command, [TS] tsfilter bk
bw command, [TS] tsfilter bw
cf command, [TS] tsfilter cf
hp command, [TS] tsfilter hp
tslrline command, [TS] tslrline
tslrline, graph twoway subcommand, [G-2] graph twoway tsline
tsset command, [TS] tsset
tset, mi subcommand, [MI] mi XXXset
tssmooth, [TS] tssmooth
dexpontial command, [TS] tssmooth dexpontial
exponential command, [TS] tssmooth exponential
hwinters command, [TS] tssmooth hwinters
ma command, [TS] tssmooth ma
nl command, [TS] tssmooth nl
shwinters command, [TS] tssmooth shwinters
tsunab command, [P] unab
ttail() function, [FN] Statistical functions,
[M-5] normal()
Tucker–Lewis index, [SEM] estat gof, [SEM] Methods and formulas for sem
tukeyprob() function, [FN] Statistical functions,
[M-5] normal()
Tukey’s
multiple-comparison adjustment, see multiple comparisons, Tukey’s method
Studentized range distribution, cumulative, [FN] Statistical functions,
[M-5] normal()
inverse cumulative, [FN] Statistical functions,
[M-5] normal()
tuning constant, [R] rreg
tutorials, [U] 1.2.2 Example datasets

Glossary
trees, [MV] cluster dendrogram
test for, [PSS-2] power, [PSS-2] power trend,
[R] Epitab, [R] nptrend, [R] symmetry,
[ST] strate, [ST] sts test
trend, power subcommand, [PSS-2] power trend
triangle kernel function, [G-2] graph twoway kdensity,
[G-2] graph twoway ipoly, [R] kdensity,
[R] ipoly, [R] npregress kernel, [R] qreg,
[TE] tebalance density, [TE] tteffects overlap
triangular system, see recursive model
triangulation, requirement, [ERM] Intro 3,
[ERM] Triangularize

trigamma() function, [FN] Mathematical functions,
[M-5] factorial() trigonometric functions, [FN] Trigonometric functions,
[M-5] sin() trim-and-fill method, [META] Intro, [META] meta,
[META] meta trimfill, [META] Glossary
trimfill, meta subcommand, [META] meta trimfill
trunc() function, [FN] Mathematical functions,
[M-5] trunc() truncated

negative
binomial regression, [BAYES] bayes: tnreg,
[R] tnreg, [SVY] svy estimation
observations, [BAYES] bayes: truncreg,
[FMM] fm:truncreg, [R] truncreg, also see censored observations
Poisson regression, [BAYES] bayes: tpoisson,
regression, [BAYES] bayes: truncreg,
[FMM] fm:truncreg, [MI] Estimation,
[R] truncreg, [SVY] svy estimation

trimming

real numbers, [FN] Mathematical functions,
[M-5] trunc() strings, [FN] String functions
truncreg command, [R] truncreg, [R] truncreg postestimation
tsappend command, [TS] tsappend
tscale, graph twoway subcommand, [G-2] graph twoway tsline
tscale() option, [G-3] axis_scale_options
tsfill command, [TS] tsfill
tsfilter, [TS] tsfilter
bk command, [TS] tsfilter bk
bw command, [TS] tsfilter bw
cf command, [TS] tsfilter cf
hp command, [TS] tsfilter hp
tslrline command, [TS] tslrline
tslrline, graph twoway subcommand, [G-2] graph twoway tsline
tsset command, [TS] tsset
tset, mi subcommand, [MI] mi XXXset
tssmooth, [TS] tssmooth
dexpontial command, [TS] tssmooth dexpontial
exponential command, [TS] tssmooth exponential
hwinters command, [TS] tssmooth hwinters
ma command, [TS] tssmooth ma
nl command, [TS] tssmooth nl
shwinters command, [TS] tssmooth shwinters
tsunab command, [P] unab
ttail() function, [FN] Statistical functions,
[M-5] normal() ttest and ttesti commands, [R] ttest
ttest command, [MV] hotelling
ttitle() option, [G-3] axis_label_options
tttitle() option, [G-3] axis_title_options
Tukey–Lewis index, [SEM] estat gof, [SEM] Methods and formulas for sem
tukeyprob() function, [FN] Statistical functions,
[M-5] normal()
Tukey’s
multiple-comparison adjustment, see multiple comparisons, Tukey’s method
Studentized range distribution, cumulative, [FN] Statistical functions,
[M-5] normal()
inverse cumulative, [FN] Statistical functions,
[M-5] normal()
tuning constant, [R] rreg
tutorials, [U] 1.2.2 Example datasets
two() pseudofunction, [D] Datetime, [FN] Date and time functions
tw() function, [FN] Selecting time-span functions
Twitter, see Stata on Twitter
twocorrelations, power subcommand, [PSS-2] power twocorrelations
two-independent-samples test, [PSS-5] Glossary
two-level model, [ME] me, [ME] Glossary
twomeans,
ciwidth subcommand, [PSS-3] ciwidth twomeans
power subcommand, [PSS-2] power twomeans,
 [PSS-2] power twopropotions
two-parameter logistic model, [IRT]
irt 2pl
twopropotions, power subcommand, [PSS-2] power twopropotions,
cluster
two-sample
confidence interval, [PSS-1] Intro, [PSS-3] Intro (ciwidth), [PSS-3] ciwidth, [PSS-3] ciwidth usermethod
independent samples, [PSS-3] ciwidth twomeans
means, [PSS-3] ciwidth twomeans,
 [PSS-3] ciwidth pairedmeans,
 [PSS-4] Unbalanced designs
correlations, see correlation, two-sample
means, see means, two-sample
paired test, see paired-sample test
proportions, see proportions, two-sample
standard deviations, see standard deviations, two-sample
study, [PSS-2] power, [PSS-4] Unbalanced designs
test, [PSS-1] Intro, [PSS-2] Intro (power),
 [PSS-2] power, [PSS-2] power usermethod,
 [PSS-5] Glossary
correlations, [PSS-2] power twocorrelations
dependent samples, [PSS-2] power mce
hazard functions, [PSS-2] power exponential,
 [PSS-2] power logrank
independent samples, [PSS-2] power twomeans,
 [PSS-2] power twoproportions,
 [PSS-2] power twocorrelations,
 [PSS-2] power cmh,
 [PSS-2] power exponential,
 [PSS-2] power logrank
log hazards, [PSS-2] power exponential,
 [PSS-2] power logrank
log-rank, [PSS-2] power exponential,
 [PSS-2] power logrank
means, [PSS-2] power twomeans,
 [PSS-2] power pairedmeans,
 [PSS-4] Unbalanced designs
proportions, [PSS-2] power twoproportions,
 [PSS-2] power pairedproportions,
 [PSS-2] power cmh,
 [PSS-2] power mce
survivor functions, [PSS-2] power exponential,
 [PSS-2] power logrank
variances, [PSS-2] power twovariances
variance, see variance, two-sample
two-sided
confidence interval, [PSS-3] Intro (ciwidth),
 [PSS-3] ciwidth, [PSS-3] ciwidth onemean,
 [PSS-3] ciwidth twomeans, [PSS-3] ciwidth pairedmeans, [PSS-3] ciwidth onewayvariance,
test (power), [PSS-2] power, [PSS-2] power onemean,
 [PSS-2] power onemean, cluster,
 [PSS-2] power twomeans, [PSS-2] power twomeans,
cluster, [PSS-2] power pairedmeans,
 [PSS-2] power oneproportion, [PSS-2] power oneproportion, cluster, [PSS-2] power twoproportions,
 [PSS-2] power twoproportions,
cluster, [PSS-2] power pairedproportions,
 [PSS-2] power onevariance, [PSS-2] power twovariances,
 [PSS-2] power oneonecorrelation,
 [PSS-2] power twovariations, [PSS-2] power oneway,
 [PSS-2] power repeated,
 [PSS-2] power oneslope, [PSS-2] power cmh,
 [PSS-2] power mce, [PSS-2] power trend,
 [PSS-2] power cox, [PSS-2] power exponential,
 [PSS-2] power logrank, [PSS-2] power logrank,
cluster, [PSS-4] Unbalanced designs,
 [PSS-5] Glossary
two-stage least squares, [R] ivregress
generalized spatial, [SP] spivregress, [SP] spregress
panel data, [XT] xthtaylor, [XT] xtivreg
with survey data, [SVY] svy estimation
two-tailed test, see two-sided test (power)
twovariances, power subcommand, [PSS-2] power twovariances
two-way
multivariate analysis of variance, [MV] manova
repeated-measures ANOVA, [PSS-2] power,
 [PSS-2] power repeated, [PSS-5] Glossary,
 [R] anova
twoway, power subcommand, [PSS-2] power twoway
type
command, [D] type
macro function, [P] macro
parameter, [D] generate
type,
set subcommand, [D] generate, [R] set
 ssc subcommand, [R] ssc
type, broad, [M-6] Glossary
type I error probability, see probability of a type I error
type I study, [PSS-5] Glossary
type II error probability, see probability of a type II error
type II study, [PSS-5] Glossary
U

U statistic, [R] ranksum
UCA, see Unicode collation
uchar() function, [FN] String functions, [M-5] uchar()
UCM, see unobserved-components model
ucm command, [TS] ucm, [TS] ucm postestimation
uconv, [D] unicode convertfile
udstrlen macro function, [P] macro
udstrlen() function, [FN] String functions, [M-5] udstrlen()
udsubstr() function, [FN] String functions, [M-5] udsubstr()
ui3digit() function, [FN] String functions
uiletter() function, [FN] String functions
unab command, [P] unab
unabbreviate
command names, [P] unabcmd
variable list, [P] syntax, [P] unab
unabcmd command, [P] unabcmd
unaddgroup, ssd subcommand, [SEM] ssd
.uname built-in class function, [P] class
unbalanced, [CM] Glossary
uncensored, [ST] Glossary
uncompress files, [D] zipfile
unconfoundedness, see conditional-independence assumption
underlining in syntax diagram, [U] 11 Language syntax
underscore variables, [U] 13.4 System variables (_variables)
unequal-allocation design, see unbalanced design
unhold, _estimates subcommand, [P] _estimates
encoding conversion, [D] unicode convertfile, [D] unicode translate
Unicode, continued
encodings, [D] unicode encoding, [U] 12.4.2.3 Encodings
functions, [U] 12.4.2.1 Unicode string functions
unicode
analyze command, [D] unicode translate
collator list command, [D] unicode collator command, [D] unicode
convertfile list command, [D] unicode convertfile
encoding alias command, [D] unicode encoding
encoding list command, [D] unicode encoding
encoding set command, [D] unicode encoding,
[D] unicode translate
erasebackups command, [D] unicode translate
locale list command, [D] unicode locale
restore command, [D] unicode translate
retranslate command, [D] unicode locale
translate command, [D] unicode translate
upackage list command, [D] unicode locale
unicode, query subcommand, [R] query
unidimensionality, [IRT] Glossary
uniform accrual, [PSS-2] power exponential,
[PSS-2] power logrank
uniform prior, [BAYES] Bayesian commands,
[BAYES] bays, [BAYES] bayesmh, [MI] mi
impute mvn
uniformly distributed random numbers, [FN] Random-number functions, [M-5] runiform(), [R] set seed
uninstall,
.net subcommand, [R] net
ssc subcommand, [R] ssc
uniqrows() function, [M-5] uniqrows()
unique value labels, [D] labelbook
unique values,
counting, [D] codebook, [R] table, [R] tabulate
one way
determining, [D] inspect, [D] labelbook
uniqueness, [MV] factor, [MV] factor postestimation,
[MV] rotate, [MV] Glossary
unit loading, [SEM] Intro 4
unit vectors, [M-5] e()
unitary matrix, [M-6] Glossary
unitcircle() function, [M-5] unitcircle()
unix-root
models, [TS] vec intro, [TS] vec
process, [TS] Glossary
test, [TS] dfgls, [TS] dfuller, [TS] pperron,
[TS] Glossary, [XT] xtunitroot
univariate
distributions, displaying, [R] cumul, [R] Diagnostic
plots, [R] histogram, [R] stem
imputation, see imputation, univariate
kernel density estimation, [R] kdensity
time series
estimators, [TS] arch, [TS] arfima, [TS] arima,
[TS] mswitch, [TS] newey, [TS] prais,
[TS] threshold, [TS] ucm
filters, see filters
graph, autocorrelations, [TS] corrgram
graph, cumulative spectral distribution,
[TS] cumsp
graph, parametric autocorrelation and
autocovariance, [TS] estat acplot
graph, periodogram, [TS] pergram
parametric spectral density, [TS] psdensity
smoothers, see smoothers
test after regress, [R] regress postestimation
time series
test for parameter stability, [TS] estat sbcsum
test for structural break, [TS] estat sbkown,
[TS] estat sbingle
test for unit roots, see unit-root test
test for white noise, [TS] wntestb, [TS] wntestq
Unix,
keyboard use, [U] 10 Keyboard use
pause, [P] sleep
specifying filenames, [U] 11.6 Filenaming
conventions
unlink() function, [M-5] unlink()
unlink() function, [M-5] unlink()
unobserved-components model, [TS] psdensity
model, [TS] ucm
postestimation, [TS] ucm postestimation
unorder() function, [M-5] sort()
unregister, mi subcommand, [MI] mi set
unregistered variables, see variables, multiple-imputation
unregistered
unrestricted FMI test, [MI] mi estimate, [MI] mi test,
[MI] Glossary
unrestricted transformation, [MV] procrustes
postestimation, [MV] Glossary
unstandardized coefficient, [SEM] Glossary
unstructured (correlation or covariance),
[SEM] Glossary
unzipfile command, [D] zipfile, [SP] Intro 4
update
ado subcommand, [R] ado update
all command, [R] update
command, [R] update
update, continued
from command, [R] update
query command, [R] update
update,
ado subcommand, [R] net
meta subcommand, [META] meta update
mi subcommand, [MI] mi update, [MI] noupdate
option
query subcommand, [R] query
view subcommand, [R] view
update_d, view subcommand, [R] view
update_interval, set subcommand, [R] set,
[R] update
update_prompt, set subcommand, [R] set,
[R] update
update_query, set subcommand, [R] set, [R] update
updates to Stata, [R] ado update, [R] net, [R] sj,
[R] update, [U] 3.4 The Stata Journal,
[U] 3.5 Updating and adding features from the
web, [U] 17.6 How do I install an addition?,
[U] 29 Using the Internet to keep up to date
upper
confidence interval, [PSS-3] ciwidth,
[PSS-3] ciwidth onemean, [PSS-3] ciwidth
twomeans, [PSS-3] ciwidth pairedmeans,
[PSS-3] ciwidth onevariance,
[TS] 5 Glossary
test, [PSS-5] Glossary
one-tailed test, [PSS-5] Glossary
uppercase-string functions, [FN] String functions,
[M-5] strupper(), [M-5] ustoupper(), also see
titlecase
_uppertriangle() function, [M-5] lowertriangle()
_uppertriangle() function, [M-5] lowertriangle()
upper-triangular matrix, see triangular matrix
urlencode() function, [M-5] urlencode()
urlencode() function, [M-5] urlencode()
use,
cluster subcommand, [MV] cluster utility
estimates subcommand, [LASSO] estimates store,
[R] estimates save
graph subcommand, [G-2] graph use
serset subcommand, [P] serset
spmatrix subcommand, [SP] spmatrix use
use command, [D] use
use data, [D] sysuse, [D] use, [D] webuse, [P] syntax,
also see import data
use graphs, [G-2] graph use
usetlabel command, [D] labelbook
user interface, [P] Dialog programming
language, [D] unicode locale
localization package, [D] unicode locale
user-defined matrix, see spatial weighting matrix
userdefined, spmatrix subcommand, [SP] spmatrix
userdefined
user-written additions, see community-contributed
additions
variable (in Stata), continued
describing, [D] codebook, [D] describe,
[D] label, [D] notes
in different languages, [D] label language,
[U] 12.6.4 Labels in other languages
programming, [P] macro
list, see varlist
selection, see covariate selection
types,
changing, [D] compress, [D] recast,
[D] varmanage
definition of, [D] Data types, [SEM] Intro 4,
[U] 12.2.2 Numeric storage types,
[U] 12.4 Strings
displaying, [D] codebook, [D] describe, [D] ds
programming, [P] class, [P] macro
variable label macro function, [P] macro
variable, confirm subcommand, [P] confirm
variable, label subcommand, [D] label
variable-naming convention, [M-1] Naming
_variables, [U] 11.3 Naming conventions,
[U] 13.4 System variables (_variables)
variables of interest, see covariates of interest
variables,
alphabetizing, [D] order
observations, [D] gsort, [D] sort
categorical, see categorical data, agreement,
measures for, see categorical data
changing storage types of, [D] compress, [D] recast,
[D] varmanage
characteristics of, [M-6] Glossary, [P] char,
[U] 12.8 Characteristics
comparing, [D] compare
copying, see variables, creating, by duplication
creating, [D] edit, [D] egen, [D] generate
by duplication, [D] clonevar
by separating, [D] separate
numeric from string, [D] destring, [D] encode
string from numeric, [D] destring, [D] encode
date, see date variables
describing, [D] codebook, [D] describe, [D] ds,
[D] notes
determining storage types of, [D] describe
displaying contents of, [D] edit, [D] list
documenting, [D] codebook, [D] labelbook,
[D] notes
dropping, [D] drop, [M-5] st_dropvar()
dummy, see indicator variables, see indicators
duplicating, see variables, creating, by duplication
factor, see factor variables
filtering, [D] varmanage
finding, [D] ds, [D] lookfor
generating, see variables, creating
from cluster analysis, [MV] cluster generate
histories in survival data, [ST] stgen
in dataset, maximum number of, [D] memory,
[U] 6 Managing memory
variables, continued
indices of, [M-5] st_viewvars()
interchange contents, [M-5] swap()
labelling, see variable (in Stata) labels
list values of (for programming), [M-5] st_data(),
[P] levelsof
listing, [D] codebook, [D] describe, [D] edit,
[D] labelbook, [D] list
mapping numeric to string, [D] destring
mapping string to numeric, [D] destring
multiple-imputation
imputed, [MI] Intro, [MI] mi rename, [MI] mi reset,
[MI] mi set, [MI] Glossary
passive, [MI] mi impute, [MI] mi passive,
[MI] mi rename, [MI] mi reset, [MI] mi set,
[MI] mi xeq, [MI] Glossary
registered, [MI] mi rename, [MI] mi set,
[MI] Glossary
regular, [MI] mi rename, [MI] mi set,
[MI] Glossary
renaming, [MI] mi rename, [MI] mi reset,
[MI] mi set
unregistered, [MI] mi rename, [MI] mi set,
[MI] Glossary
varying and super varying, [MI] mi passive,
[MI] mi predict, [MI] mi set, [MI] mi varying,
[MI] Glossary
naming, [D] name, [M-1] Naming,
[U] 11.2 Abbreviation rules, [U] 11.3 Naming
conventions
naming groups of, [D] rename group
number of, [M-5] st_nvar(), also see variables,
describing
ordering, see variables, alphabetizing
orthogonalize, [R] orthog
put into Mata and vice versa, [D] putmata
renaming, see rename variables
reordering, see variables, alphabetizing
setting properties of, [D] varmanage
sorting, [D] gsort, [D] sort, [D] varmanage
standardizing, [D] egen
storage types, see storage types
string, see string variables
system, see system variables
tab expansion of, [U] 10.6 Tab expansion of
variable names
time-series programming utilities,
transposing with observations, [D] xpose
unabbreviating, [P] syntax, [P] unab
unique values, [D] codebook, [D] duplicates,
[D] inspect
Variables Manager, [D] varmanage, [U] 12.9 Data
Editor and Variables Manager
components, [ME] Glossary, [SEM] estat sd, also see mixed model
confidence intervals for, [R] ci
ccontrol-group, [PSS-2] power twovariances
creating dataset of, [D] collapse
creating variable containing, [D] egen
decompositions, see forecast-error variance decomposition
displaying, [CM] cns summarize, [R] summarize, [R] tabstat, [XT] xtsum
estimators, [R] vce_option, [XT] vce_options
experimental-group, [PSS-2] power twovariances
HAC, see HAC variance estimate
Huber/White/sandwich estimator, see robust, Huber/White/sandwich estimator of variance
independent, see variance, two-sample
inflation factors, [R] regress postestimation
linearized, [SVY] Variance estimation
nonconstant, see robust, Huber/White/sandwich estimator of variance
one-sample, [PSS-2] power onevariance, [PSS-3] ciwidth onevariance
stabilization transformations, [R] boxcox
testing equality of, [R] sdstest
two-sample, [PSS-2] power twovariances
variance() function, [M-5] mean()
variance-comparison test, [MV] mvtest covariances, [R] sdstest
variances,
ci subcommand, [R] ci
cii subcommand, [R] ci
variance-weighted least squares, [R] vtwls
varkeyboard, set subcommand, [R] set
[U] 11.4.2 Lists of existing variables
new, [U] 11.4.2 Lists of new variables
time series, [U] 11.4.4 Time-series varlists
varlmar command, [TS] varlmar
varmanage command, [D] varmanage
varnorm command, [TS] varnorm
varsoc command, [TS] varsoc
varstable command, [TS] varstable
vavle command, [TS] vavle
varying
conditional-correlation model, [TS] mgarch, [TS] mgarch vce
estimation sample, [MI] mi estimate
variables, [ST] stvary, also see variables, multiple- imputation varying and super varying
varying, mi subcommand, [MI] mi varying
vcc, mgarch subcommand, [TS] mgarch vce, see variance–covariance matrix of estimators
vce, estat subcommand, [R] estat, [R] estat vce, [SVY] estat
vce() option, [R] vce_option, [XT] vce_options
VEC, see vector error-correction model
vec command, [TS] vec, [TS] vec postestimation
vecaccum, matrix subcommand, [P] matrix accum
vecdiag() function, [FN] Matrix functions, [P] matrix define
vec() function, [M-5] vec()
vecmar command, [TS] vecmar
VECM, see vector error-correction model
vecnorm command, [TS] vecnorm
vecrank command, [TS] vecrank
vecstable command, [TS] vecstable
vector autoregressive
forecast, [TS] fcast compute, [TS] fcast graph
vector error-correction
model, [TS] vec intro, [TS] vec, [TS] Glossary, also see multivariate GARCH model
vector image format, see image format
vector norm, [M-5] norm()
vectors, see matrices (via Stata commands)
verify data, [D] assert, [D] assertnested, [D] count, [D] datasignature, [D] inspect, also see certify data
verify mi data are consistent, [MI] mi update
version
    control, [M-2] version, [M-5] callersversion(), also see version command
version of ado-file, [R] which
    of Stata, [M-5] stataversion(), [R] about
version, [M-2] version
version command, [P] version, [P] Glossary,
class programming, [P] class
vertex, [SP] spmatrix create
vertical alignment of text, [G-4] alignmentstyle
view, see Stata YouTube Channel
view
    ado command, [R] view
    ado_d command, [R] view
    browse command, [R] view
    command, [R] view
    help command, [R] view
    help_d command, [R] view
    net command, [R] view
    net_d command, [R] view
    search command, [R] view
    search_d command, [R] view
    update command, [R] view
    update_d command, [R] view
    view_d command, [R] view
    view_d command, view subcommand, [R] view
    [M-6] Glossary
view previously typed lines, [R] #review
view source code, [P] viewsource
views, [M-1] Source
viewsource command, [P] viewsource
class linkage subcommand, [R] regress postestimation
vignette, [U] 1.2.7 Vignette
virtual, [M-2] class
virtual memory, [D] memory
v1
    clear command, [D] vl drop
    command, [D] vl
    create command, [D] vl create
    dir command, [D] vl list
    drop command, [D] vl drop
    label command, [D] vl create
    list command, [D] vl list
    modify command, [D] vl create
    substitute command, [D] vl create
    move command, [D] vl set
    rebuild command, [D] vl rebuild
    set command, [D] vl set
    void
vwls command, [R] vwls, [R] vwls postestimation

W
W matrix, see spatial weighting matrix
Wald test, [DSGE] Intro 8, [DSGE] Glossary,
    [PSS-5] Glossary, [R] contrast, [R] predictnl,
    [R] test, [R] testnl, [SEM] Intro 7,
    [SEM] estat eqtest, [SEM] estat ginvvariance,
    [SEM] Example 13, [SEM] Example 22,
    [SEM] Methods and formulas for sem,
    [SEM] test, [SEM] testnl, [SEM] Glossary,
    [SVY] svy postestimation, [TS] vargranger,
    [TS] varwle, [U] 20.13 Performing hypothesis tests on the coefficients,
    [U] 20.13.4 Nonlinear Wald tests
wardslinkage,
    clustermat subcommand, [MV] cluster linkage
    cluster subcommand, [MV] cluster linkage
Ward’s linkage clustering, [MV] cluster,
    [MV] clustermat, [MV] cluster linkage,
    [MV] Glossary
Ward’s method clustering, [MV] cluster,
    [MV] clustermat
warning messages, [M-2] pragma
waveragelinkage,
    clustermat subcommand, [MV] cluster linkage
    cluster subcommand, [MV] cluster linkage
wcorrelation, estat subcommand, [ME] estat
    wcorrelation, [ME] mixed postestimation,
    [XT] xtgee postestimation
weak instrument test, [R] ivregress postestimation
weakly stationary, [DSGE] Intro 1, [DSGE] Glossary,
    also see covariance stationary
webinar, see Stata webinar
website,
    stata.com, [U] 3.2.1 The Stata website
        (www.stata.com)
    stata-journal.com, [U] 3.4 The Stata Journal
    stata-press.com, [U] 3.3 Stata Press
webuse
    command, [D] webuse
    query command, [D] webuse
    set command, [D] webuse
week() function, [D] Datetime, [FN] Date and time functions,
    [M-5] date()
weekly() function, [D] Datetime, [D] Datetime
translation, [FN] Date and time functions,
    [M-5] date()
Weibull
    density,
        generalized, [FN] Statistical functions,
        [M-5] normal()
    standard, [FN] Statistical functions,
        [M-5] normal()
Weibull, continued

proportional hazards, see Weibull proportional hazards

Weibull proportional hazards
density,
distribution,

weibullden() function, [FN] Statistical functions, [M-5] normal()

Weibull proportional hazards

weighted moving average, [TS] tssmooth, [TS] tssmooth ma
weighting matrix, see spatial weighting matrix weights, [G-2] graph twoway scatter
sampling, [SVY] Survey, [SVY] svydesc, [SVY] svyset
Welsch distance, [R] regress postestimation
Westlund test, [XT] xtointtest
westlund, xtointtest subcommand, [XT] xtointtest
which command, [R] which, [U] 17.3 How can I tell if a command is built in or an ado-file?

which,
classutil subcommand, [P] classutil
mata subcommand, [M-3] mata which
python subcommand, [P] python
which, class, [P] classutil
while, [M-2] while, [M-2] continue, [M-2] break,
[Semicolons 20.24 Weighted estimation]

while command, [P] while
White/Huber/sandwich estimator of variance, see robust, Huber/White/sandwich estimator of variance
White’s test for heteroskedasticity, [R] regress postestimation

wide,

mi import subcommand, [MI] mi import, [MI] mi import wide
reshape subcommand, [D] reshape
wide data format, [D] Glossary
conversion to long, [D] reshape
wide MI data style, [MI] Styles, [MI] Glossary
technical description, [MI] Technical
width of %fmt, [M-5] fmtwidth()

Wilcoxon
rank-sum test, [R] ranksum
signed-rank test, [R] signrank
test (Wilcoxon–Breslow, Wilcoxon–Gehan, Wilcoxon–Mann–Whitney), [ST] sts test
wildcard, see regexm() function, see regexr() function, see strmatch() function

Wilks’s
likelihood-ratio test, [MV] canon, [MV] manova, [MV] mvtest means
window
fen command, [P] window programming,
[fen] window fopen
fsave command, [P] window programming
manage command, [P] window programming,
[p] window manage
menu command, [P] window programming,
[p] window menu
push command, [P] window programming,
[p] window push
stopbox command, [P] window programming,
[p] window stopbox

Windows
Enhanced Metafile, [G-2] graph export
filenames, [U] 18.3.11 Constructing Windows filenames by using macros
keyboard use, [U] 10 Keyboard use
Metafile, [G-2] graph export
metatiles programming, [P] Automation
pause, [P] sleep
programming, [P] Automation
specifying filenames, [U] 11.6 Filenaming conventions

winexec command, [D] shell
Wishart distribution, [MV] Glossary
density, [FN] Statistical functions, [M-5] normal()
prior, [BAYES] bayesmh, [BAYES] bayesmh evaluators
within estimators, [XT] xhtaylor, [XT] xivreg,
within matrix, [MV] Glossary
within-cell
means and variances, [XT] xtsum
variance, [PSS-2] power twoway
within-group error, [ME] Glossary
within-group variance, [PSS-2] power oneway
within-imputation variability, [MI] mi estimate, [MI] mi predict
within-subject
variance, [PSS-2] power repeated
WL, see worst linear function
WLS, see weighted least squares
WMF, see Windows Metafile
wntestb command, [TS] wntestb
wntestq command, [TS] wntestq
wofd() function, [D] Datetime, [FN] Date and time functions, [M-5] date()
Woolf confidence intervals, [R] Epitab
word macro function, [P] macro
word() function, [FN] String functions
Word, Microsoft, see Microsoft Word
wordbreaklocale() function, [FN] String functions
wordcount() function, [FN] String functions
workflow, [MI] Workflow
worst linear function, [MI] mi impute mvn,
[MI] Glossary
wra, stteffects subcommand, [TE] stteffects wra
write data, see export data, see save data
write, file subcommand, [P] file
writing and reading text and binary files, [P] file
www.stata.com website, [U] 3.2.1 The Stata website (www.stata.com)
www.stata-journal.com website, [U] 3.4 The Stata Journal
www.stata-press.com website, [U] 3.3 Stata Press

X
xaxis() suboption, [G-3] axis_choice_options
X-bar charts, see control line charts
xchart command, [R] QC
xcommon option, [G-2] graph combine
xcorr command, [TS] xcorr
xeq mi subcommand, [MI] mi xeq
xi prefix command, [R] xi
xl() function, [M-5] xl(
xlabel() option, [G-3] axis_label_options
xline() option, [G-3] added_line_options
xmlabel() option, [G-3] axis_label_options
xmtick() option, [G-3] axis_label_options
xpo, [LASSO] Glossary
xpoisregress command, [LASSO] Inference examples, [LASSO] lasso inference postestimation, [LASSO] xpoisregress
xpologit command, [LASSO] Inference examples, [LASSO] lasso inference postestimation, [LASSO] xpologit
xpopoisson command, [LASSO] Inference examples, [LASSO] lasso inference postestimation, [LASSO] xpopoisson
xporegress command, [LASSO] Inference examples, [LASSO] lasso inference postestimation, [LASSO] xporegress
xpose command, [D] xpose
xscale() option, [G-3] axis_scale_options
xshell command, [D] shell
xsize() option, [G-2] graph display,
[G-3] region_options
xtabond command, [XT] xtabond, [XT] xtabond postestimation
xtcloglog command, [XT] quadchk, [XT] xtcloglog,
[XT] xtcloglog postestimation
xtcointtest command, [XT] xtcointtest, [XT] xtcointtest
westerlund command, [XT] xtcointtest
xtdescribe command, [XT] xtdescribe
xtdescribe command, [XT] xtdescribe
xtdpd command, [XT] xtdpd, [XT] xtdpd postestimation
Z

z test, [PSS-5] Glossary

Zellner’s

g-prior, [BAYES] Bayesian commands,
  [BAYES] bayes, [BAYES] bayesmh,
  [BAYES] Glossary

  seemingly unrelated regression, [R] sureg, [R] reg3,
  [R] suest

zero altered, see zero-inflated

zero matrix, [P] matrix define

zero-cell adjustment, [META] meta data, [META] meta
esize, [META] meta update, [META] Glossary

zero-inflated

  negative binomial regression, [BAYES] bayes: zinb,
    estimation
  ordered
    probit regression, [BAYES] bayes: zioprobit,
    [FMM] fmm: pointmass, [R] zioprobit,
    [SVY] svy estimation
  Poisson regression, [BAYES] bayes: zip,
    [FMM] fmm: pointmass, [FMM] Example 3,
    [R] zip, [SVY] svy estimation

  zero-skewness transform, [R] ln skew0
  zinb command, [R] zinb, [R] zinb postestimation
  zioprobit command, [R] zioprobit, [R] zioprobit
  postestimation
  zip command, [R] zip, [R] zip postestimation
 .zip standard-format shapefiles, [SP] Intro 4,
  [SP] spbalance, [SP] spshape2dta
  zipfile command, [D] zipfile

zlabel() option, [G-3] axis_label_options
zmlabel() option, [G-3] axis_label_options
ztick() option, [G-3] axis_label_options
zsclae() option, [G-3] axis_scale_options
zttest and ztesti commands, [R] ztest
ztick() option, [G-3] axis_label_options
ztitle() option, [G-3] axis_title_options