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 operator
~ abbreviation character, see abbreviations
\(\rightarrow\) 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
\(\backslash\), 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
1:M matched design, [PSS-5] Glossary
1PL, see one-parameter logistic model
1pl, irt subcommand, [IRT] irt 1pl, [IRT] irt 1pl postestimation
2\times2K contingency table, [PSS-5] Glossary
2\times2 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, .c, .d, .e, .f, .g, .h, .i, .j, .k, .l, .m, .n, .o, .p, .q, .r, .s, .t, .u, .v, .w, .x, .y, .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] String functions, [M-5] abbrev()
abbreviations,
for commands and options, [U] 11.1 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,
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
accrual period, [PSS-2] power exponential,
accum, 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
alpha, [PSS-5] Glossary, also see significance level
confidence-interval width, [PSS-5] Glossary
power, see power
probability of confidence-interval width,
[PSS-5] Glossary
sample size, [PSS-5] Glossary, also see sample-size
te samplesize, [PSS-5] Glossary
significance level, [PSS-5] Glossary, also see significance level
actuarial tables, see life tables
period, [BAYES] bayesmh, [BAYES] Glossary
add, bayesirf subcommand, [BAYES] bayesirf
ifr subcommand, [TS] ifr add
jdbc subcommand, [D] jdbc
mi subcommand, [MI] mi add
return subcommand, [P] return
add factor, [TS] Glossary
added lines, \( y=x \), [G-2] graph twoway function
added-variable plots, [R] regress postestimation diagnostic plots
addgroup, sgd subcommand, [SEM] sgd
addition across observations, [D] egen
variables, [D] egen
addition operator, see arithmetic operators
addplot() option, [G-3] \texttt{addplot_option}
addtags, collect subcommand, [TABLES] collect addtags
ADF, see asymptotic distribution free
adjacent areas, [SP] Glossary
adjoint matrix, [M-2] \texttt{op_transpose}, [M-5] \texttt{conj()}
adjugate matrix, [M-2] \texttt{op_transpose}, [M-5] \texttt{conj()}
adjunct, 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
adjustfor() option, [ST] \texttt{adjustfor_option}
administrative censoring, [PSS-2] power cox,
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, [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 adofil
debugging, [P] trace, [U] 18.11.3 Debugging adofil
downloading, see files, downloading 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 adofil
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] viewsource
adoopath
+ 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 adofil?
adosize, set subcommand, [P] sysdir, [R] set,
[U] 18.11 Ado-files
adosubdir macro function, [P] macro
adosubdir() function, [M-5] adosubdir()
A.lista() function, [M-5] AssociativeArray()
A.firstloc() function, [M-5] AssociativeArray()
A.firstval() function, [M-5] AssociativeArray()
AFT, see accelerated failure-time model
age() function, [D] Datetime durations, [FN] Date and time functions, [M-5] date()
age_frac() function, [D] Datetime durations,
[FN] Date and time functions, [M-5] date()
A.get() function, [M-5] AssociativeArray()
agglomerative hierarchical clustering methods,
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
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 style, [G-4] textbox_options
_all, [U] 11.1.1 varlist
all,
clear subcommand, [D] clear
update subcommand, [R] update
_all() function, [M-5] all()
all macro function, [P] macro
allocation ratio, [PSS-2] power twomeans,
[PSS-2] power twoproportions, [PSS-2] power
twovariances, [PSS-2] power twocorrelations,
[PSS-2] power cmh, [PSS-2] power exponential,
[PSS-2] power logrank, [PSS-3] ewidth,
[PSS-3] ewidth twomeans, [PSS-4] Unbalanced
designs, [PSS-5] Glossary
allof() function, [M-5] all()
alpha, [LASSO] Glossary, [PSS-5] Glossary, also see significance level
alpha coefficient, Cronbach’s, [MV] alpha
alpha command, [MV] alpha
alphabetizing
observations, [D] gsort, [D] sort
returned elements, [P] macro lists
Unicode strings, [FN] String functions,
[D-5] usortcompare()
variable names, [D] ds, [D] order
variables, [D] sort
alpha numeric variables, see string variables, parsing
alternating algorithm, see Lindstrom–Bates algorithm
alternative
correlation, [PSS-2] power, [PSS-2] power
onecorrelation
Epanechnikov 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] teoverlap
hypothesis, [PSS-5] Glossary, also see null
hypothesis and alternative hypothesis
mean, [PSS-2] power, [PSS-2] power
onemean,
[PSS-4] Unbalanced designs
mean difference, [PSS-2] power, [PSS-2] power
paimedmeans
parameter, [PSS-5] Glossary, also see alternative
value
partial correlation, [PSS-2] power, [PSS-2] power
pcorr
alternative, continued
proportion, [PSS-2] power, [PSS-2] power
oneproportion
R², [PSS-2] power, [PSS-2] power rsquared
scenarios, [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
slope, [PSS-2] power, [PSS-2] power oneslope
standard deviation, [PSS-2] power, [PSS-2] power
onevariance
dependence, [PSS-2] power, [PSS-2] power
onevariance
algorithms, [CM] Glossary
variable, [CM] Glossary
identifying, [CM] cmset
alternatives, estat subcommand, [CM] nlogit
postestimation
alternative-specific variable, [CM] Glossary
ameans command, [R] ameans
American Standard Code for Information Interchange,
see text, ASCII
A. N() function, [M-5] AssociativeArray()
analysis of covariance, [R] anova, [U] 27.3.1 ANOVA
and ANCOVA
analysis of variance, [PSS-2] power, [PSS-2] power
oneway, [PSS-2] power twoway,
[PSS-5] Glossary, [R] anova, [R] contrast,
[R] ice, [R] loneway, [R] oneway,
[U] 27.3.1 ANOVA and ANCOVA
Kruskal–Wallis, [R] kwallis
plots, [R] marginsplot
repeated measures, [PSS-2] power repeated,
[R] anova, [U] 27.3.1 ANOVA and ANCOVA
analysis step, [MI] Intro substantive, [MI] mi estimate,
also see estimation
analysis-of-variance test of normality, [R] swilk
analytic weight, [U] 11.1.6 weight,
[U] 20.24.2 Analytic weights
anchor variable, see anchoring
anchoring, [SEM] Glossary, also see model
identification
ANCOVA, see analysis of covariance
and operator, see logical operators
Anderberg coefficient similarity measure,
[CMV] measure_option
A. nextloc() function, [M-5] AssociativeArray()
A. nextval() function, [M-5] AssociativeArray()
angle of text, [G-4] anglestyle
angular similarity measure, [MV] measure_option
A. notfound() function, [M-5] AssociativeArray()
ANOVA, see analysis of variance
anova command, [R] anova, [R] anova postestimation
ANOVA DDF, see denominator degrees of freedom, ANOVA

anova, estat subcommand, [MV] discrim lda postestimation


anti, estat subcommand, [MV] factor postestimation

anti-image

correlation matrix, [MV] factor postestimation, [MV] pca postestimation

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

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 area data

areas, [G-4] colorstyle, [SP] Intro 1, [SP] Intro 2, [SP] Glossary, also see fill, areas, dimming and brightness, also see fill, color, setting


areg command, [R] areg, [R] areg postestimation

A.reinit() function, [M-5] AssociativeArray()


Arellano–Bover estimator, [XT] xtabond, [XT] xtqdpdsys

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


ARMA, see autoregressive moving average

ARMAX, see autoregressive moving average with exogenous inputs

arroots, estat subcommand, [TS] estat areroots

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 pcarrow

  .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 text, display directive, [P] display

  as ttex, display directive, [P] display

  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()
ASCII, see text, ASCII
ascii() function, [M-5] ascii()
ASF, see average structural function
asin() function, [FN] Trigonometric functions, [M-5] sin()
asinh() function, [FN] Trigonometric functions, [M-5] sin()
_asis, display directive, [P] display
as is print color mapping, [G-2] set printcolor
ASM, see average structural mean
ASP, see average structural probability
changing, [G-2] graph display
controlling, [G-2] graph combine
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 test, [R] correlate, [R] Epitab,
[R] spearman, [R] tabulate twoway,
[R] tetrachoric, [SVY] svy: tabulate twoway
association, measures of, [R] tabulate twoway
associative arrays, [M-5] asarray(),
[M-5] AssociativeArray()
AssociativeArray() function, [M-5] AssociativeArray()
asymmetric power autoregressive conditional
heteroskedasticity, [TS] arch
asymmetry, see skewness
asymptotic distribution free, [SEM] Intro 4,
[SEM] Methods and formulas for sem,
[SEM] Glossary
asyvars option, [G-2] graph bar, [G-2] graph box,
[G-2] graph dot
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
inverse-probability weighting, [TE] teffects intro,
[TE] teffects intro advanced, [TE] teffects aipw,
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
autocorrelation, [BAYES] Intro, [BAYES] Bayesian
commands, [BAYES] bayesmh,
[BAYES] bayesgraph, [BAYES] bayesstats ess,
[BAYES] bayes: var, [TS] arch, [TS] arfima,
[TS] arima, [TS] corrgram, [TS] dfactor,
[TS] newey, [TS] prais, [TS] psdensity,
[TS] sspace, [TS] ucm, [TS] var, [TS] varlm,
also see HAC variance estimate
dynamic model, [XT] xtabond, [XT] xtdpd,
[XT] xtdpdys
function, [TS] estat acplot, [TS] Glossary
residual, [XT] xtgee, [XT] xtgls, [XT] xtpcse,
[XT] xtreg
ateffects, [R] regress postestimation time series,
[XT] xtabond, [XT] xtabond postestimation,
[XT] xtdpd postestimation, [XT] xtdpdys,
[XT] xtdpdys postestimation
autocovariance, [TS] arfima, [TS] arima,
[TS] corrgram, [TS] estat acplot, [TS] psdensity
automatic print color mapping, [G-2] set printcolor
autoregressive, [TS] arch, [TS] arfima, [TS] arima,
[TS] dfactor, [TS] sspace, [TS] ucm
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] regress postestimation time series
effect, [SP] Intro 1, [SP] Glossary
fractionally integrated moving-average model,
[TS] arfima, [TS] arfima postestimation,
integrated moving-average model, [TS] arima,
[TS] arima postestimation, [TS] estat acplot,
model, [SP] Intro 1, [SP] Glossary, [TS] dfactor,
[TS] estat acplot, [TS] mswitch, [TS] psdensity,
[TS] sspace, [TS] threshold, [TS] ucm
moving average, [TS] arch, [TS] arfima,
[TS] arima, [TS] sspace, [TS] ucm,
[TS] Glossary
autoregressive, continued
  moving average with exogenous inputs, [TS] arfima,
    [TS] arima, [TS] dfactor, [TS] sspace,
    [TS] ucm, [TS] Glossary
process, [DSGE] Glossary, [TS] Glossary,
    [XT] xtabond, [XT] xtdp, [XT] xtdpdys,
    [XT] Glossary
autotabgraphs, set subcommand, [R] set
available area, [G-3] region_options, [G-4] areastyle,
available-case analysis, [MI] Intro substantive
A.val() function, [M-5] AssociativeArray()
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 teffects,
    [ERM] Example 3b, [ERM] Example 5,
    [ERM] Example 6b, [ERM] Example 9,
    intro, [TE] teffects intro advanced, [TE] teffects
    aipw, [TE] teffects ipw, [TE] teffects ipwra,
    [TE] teffects multivalued, [TE] teffects
    nmatch, [TE] teffects psmatch, [TE] teffects
comparing, [TE] teffects intro advanced
  survival time, [TE] stteffects intro,
    [TE] stteffects ipw, [TE] stteffects ipwra,
    [TE] stteffects ra, [TE] stteffects wra
treatment effect on treated, [ERM] Intro 5,
    [ERM] Intro 9, [ERM] eintreg, [ERM] eoprobit,
    [ERM] eprobit, [ERM] eregress,
    [ERM] estat teffects, [ERM] Example 2b,
    [ERM] Example 2c, [ERM] Example 3b,
    [ERM] Example 4b, [ERM] Example 5,
    [ERM] Glossary, [TE] DID intro,
    [TE] didregress, [TE] teffects intro,
    [TE] teffects intro advanced, [TE] teffects
    ipw, [TE] teffects ipwra, [TE] teffects
    nmatch, [TE] teffects psmatch,
comparing, [TE] teffects intro advanced
  survival time, [TE] stteffects intro,
    [TE] stteffects ipw, [TE] stteffects ipwra,
    [TE] stteffects ra, [TE] stteffects wra
treatment effect on untreated, [ERM] Glossary
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] 20.24.2 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
  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
  suppressing, [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] sbalance
design, [PSS-2] power twomeans, [PSS-2] power
twoproporitions, [PSS-2] power twovariances,
    [PSS-2] power twocorrelations, [PSS-2] power
    oneway, [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] cwidth,
    [PSS-3] cwidth 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 chart, [G-2] graph bar
barbsize option, [G-2] graph twoway parrow
barlook options, [G-3] barlook_options
bars
  labeling, [G-3] label_option
  look of, [G-3] barlook_options
Barlett scoring, [MV] factor postestimation
Barlett’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] sysdir, [U] 17.5 Where does Stata look for ado-files?
basis, [ST] Glossary
  comparisons, [SEM] estat gof, [SEM] Example 4
  cumulative function, [ST] stcox postestimation
  cumulative hazard function, [ST] stcox, [ST] stcox
  PH-assumption tests, [ST] stcrreg, [ST] stcurve,
  [ST] stintcox, [ST] stintcox PH-assumption
  plots, [ST] sts
  cumulative incidence function, [ST] stcrreg,
  [ST] stcrreg postestimation, [ST] stcurve
  cumulative subhazard function, [ST] stcrreg,
  [ST] stcrreg postestimation, [ST] stcurve
dataset, [ST] sftbase
  hazard function, [ST] stcox, [ST] stcox PH-
  assumption tests, [ST] stcox postestimation,
  [ST] stcrreg, [ST] stcurve, [ST] stntcox,
  [ST] stntcox PH-assumption plots,
  hazard, cumulative hazard, and survivor functions,
  [ST] stntcox postestimation
  model, [SEM] estat gof, [SEM] Example 4,
  [SEM] Methods and formulas for sem,
  [SEM] Glossary
  survivor function, [ST] stcox, [ST] stcox PH-
  assumption tests, [ST] stcox postestimation,
  [ST] stcrreg, [ST] stcurve, [ST] stntcox,
  [ST] stntcox PH-assumption plots,
baseline suboption, [G-4] alignmentstyle
basis
  B-spline, [R] npregress series
  function, [R] npregress intro, [R] npregress series
basis, continued
  polynomial, [R] npregress intro, [R] npregress
  series
  spline, [R] npregress intro, [R] npregress series
  basis, orthonormal, [P] matrix svd
batch means, [BAYES] bayesmh, [BAYES] bayesstats
  summary, [BAYES] Glossary
  Battese–Coelli parameterization, [XT] xtfrontier
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: dsge command, [BAYES] bayes: dsge,
[DSGE] Intro 9, [DSGE] Intro 9a
bayes: dsge1 command, [BAYES] bayes: dsge1,
[DSGE] Intro 9, [DSGE] Intro 9b
bayes: fracreg command, [BAYES] bayes: fracreg
bayes: glm command, [BAYES] bayes: glm
bayes: gnbregr command, [BAYES] bayes: gnbregr
bayes: heckman command, [BAYES] bayes: heckman
bayes: heckoprobit command,
[ST] bayes: heckoprobit
bayes: heckprob command,
[ST] bayes: heckprob
bayes: hetoprob command,
[ST] bayes: hetoprob
bayes: hetregress command,
[ST] bayes: hetregress
bayes: intreg command, [BAYES] bayes: intreg
bayes: logistic command, [BAYES] bayes: logistic
bayes: logit command, [BAYES] bayes: logit
bayes: meloglog command,
[ST] bayes: meloglog
bayes: meglm command, [BAYES] bayes: meglm
bayes: meprobit command,
[ST] bayes: meprobit
bayes: meintreg command,
[ST] bayes: meintreg
bayes: melogit command, [BAYES] bayes: melogit
bayes: menbreg command, [BAYES] bayes: menbreg
bayes: meologit command,
[ST] bayes: meologit
bayes: meprobit command,
[ST] bayes: meprobit
bayes: mestreg command, [BAYES] bayes: mestreg
bayes: metobit command, [BAYES] bayes: metobit
Bayesian, continued
DSGE models, [DSGE] Intro 9, [DSGE] Intro 9a, [DSGE] Intro 9b
estimation, [BAYES] Bayesian commands,
[BAYES] Bayesian estimation, [BAYES] bayes,
[BAYES] bayesmh, [BAYES] bayesmh evaluators, [BAYES] bayesstats ic,
[BAYES] Glossary, [U] 27.15.7 Bayesian estimation
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
forecast
vector autoregressive model, [BAYES] bayes: var
postestimation
graphical summaries, [BAYES] Bayesian commands, [BAYES] Bayesian postestimation,
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 lcgof,
[SEM] Example 4, [SEM] Example 51g,
[SEM] Methods and formulas for sem
IRF
DSGE model, [BAYES] bayes: dsge postestimation
vector autoregressive model, [BAYES] bayes: var postestimation
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,
Bayesian analysis, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayes, [BAYES] bayesmh,
[BAYES] bayes: dsge postestimation, [BAYES] bayes: var postestimation,
[BAYES] bayesvarstable, [BAYES] bayesfcast compute, [BAYES] bayesfcast graph,
Bayesian, continued

multivariate time series
var, [BAYES] bayes: var

postestimation, [BAYES] Bayesian
commands, [BAYES] Bayesian
postestimation, [BAYES] bayesgraph,
[BAYES] bayesstats, [BAYES] bayesstats
ess, [BAYES] bayesstats grubin,
[BAYES] bayesstats ic, [BAYES] bayesstats
ppvalues, [BAYES] bayesstats summary,
[BAYES] bayestest, [BAYES] bayestest
interval, [BAYES] bayestest model,
[BAYES] bayespredict, [BAYES] bayes: dsge
postestimation, [BAYES] bayes: var
postestimation, [BAYES] bayesvarstable,
[BAYES] bayesfcast compute,
[BAYES] bayesfcast graph, [BAYES] bayesirf,
[BAYES] bayesirf create
predictions, [BAYES] Intro, [BAYES] Bayesian
commands, [BAYES] bayesmh,
[BAYES] Bayesian postestimation,
[BAYES] bayesgraph, [BAYES] bayesstats
ess, [BAYES] bayesstats ppvalues,
[BAYES] bayesstats
summary, [BAYES] bayestest interval,
[BAYES] bayespredict, [BAYES] bayesfcast
compute, [BAYES] bayesirf bayesirf create,
[BAYES] Glossary
prefix command, [BAYES] bayes
random-effects
linear, [BAYES] bayes: xtregr
logistic and logit, [BAYES] bayes: xlogit
multinomial logistic and logit,
[BAYES] bayes: xtmlogit
negative binomial, [BAYES] bayes: xtnbreg
ordered logistic and logit,
[BAYES] bayes: xtologit
ordered probit, [BAYES] bayes: xtprobit
Poisson, [BAYES] bayes: xtpoisson
probit, [BAYES] bayes: xtprobit
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: gnbreg
Heckman selection, [BAYES] bayes: heckman
heteroskedastic linear,
[BAYES] bayes: hetregress
heteroskedastic ordered probit,
[BAYES] bayes: hetoprobit
heteroskedastic probit, [BAYES] bayes: hetprobit
interval, [BAYES] bayes: integ
linear, [BAYES] bayes: regress
Bayesian, continued

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 logistic,
[BAYES] bayes: zilogit
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,
[BAYES] bayes: dsge postestimation,
[BAYES] bayes: var postestimation
time series
bayesvarstable, [BAYES] bayesvarstable
dsge, [BAYES] bayes: dsge,
[BAYES] bayes: dsgenl
bayesirf, [BAYES] bayesirf, [DSGE] Intro 9a
add command, [BAYES] bayesirf
cgraph command, [BAYES] bayesirf cgraph
create command, [BAYES] bayesirf create
table command, [BAYES] bayesirf table
describe command, [BAYES] bayesirf
drop command, [BAYES] bayesirf
graph command, [BAYES] bayesirf graph
graph command, [BAYES] bayesirf ograph
rename command, [BAYES] bayesirf
set command, [BAYES] bayesirf

bayes: var command, [BAYES] bayes
Bayesian, continued

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
bayestest
interval command, [BAYES] bayestest interval
model command, [BAYES] bayestest model
bayes: var command, [BAYES] bayes: var
postestimation
bayesvarstable command, [BAYES] bayesvarstable
bcakew0 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 eqgof
Bentler–Weeks matrices, [SEM] intro 7,
[SEM] estat framework, [SEM] Example 11,
[SEM] glossary
Bentler’s invariant pattern simplicity rotation,
[MV] rotate, [MV] rotatemat, [MV] glossary
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] syv estimation,
[U] 27.5 fractional outcomes
beta-min condition, [LASSO] glossary
betadens() function, [FN] statistical functions,
[M-5] normal()
betareg command, [R] betareg, [R] betareg
postestimation
between estimators, [XT] xtivreg, [XT] xtrg,
[XT] glossary
between matrix, [MV] glossary
between–within DDF, see denominator degrees of
freedom, repeated
between-cell means and variances, [XT] xtdescribe,
[XT] xtsum
between-group variance, [PSS-2] power oneway
between-imputation variability, [MI] mi estimate,
[MI] mi predict
between-study
covariance, [META] intro, [META] meta,
[META] meta mvrregress
covariance matrix, [META] glossary
heterogeneity, [META] intro, [META] meta,
[META] meta set, [META] meta update,
[META] meta forestplot, [META] meta
summarize, [META] meta regress,
[META] meta funnelplot, [META] meta bias,
[META] meta trimfill, [META] meta mvrregress,
[META] glossary
sample size, [META] meta set, [META] meta
update, [META] glossary
variability, see between-study heterogeneity
between-subjects
design, [PSS-2] power oneway, [PSS-2] power
twoway, [PSS-2] power repeated,
[PSS-5] glossary
variance, [PSS-2] power repeated
BFGS algorithm, see broyden–Fletcher–Goldfarb–
Shanno algorithm
bgodfrey, estat subcommand, [R] regress
postestimation time series, [TS] newey
postestimation
BHHH algorithm, see Berndt–Hall–Hall–Hausman
algorithm
bias corrected and accelerated, [R] bootstrap
postestimation, [R] bstat
bias, meta command, [META] meta bias
BIC, see Bayesian information criterion
Bickenboller test statistic, [R] symmetry
bicplot command, [LASSO] bicplot
binary
variables and binary strings, [U] glossary
files, writing and reading, [P] file
I/O, [M-5] bufio() 
item, [IRT] glossary
operator, [M-6] glossary, [U] 11.4.3.1 factor-
variable operators, [U] 14.7 matrix operators
outcome model, see outcomes, binary
string, [D] glossary, [U] 12.4.10 strl variables and
binary strings, [U] glossary
variable, [ERM] glossary
variable imputation, see imputation, binary
   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 test, [PSS-2] power oneproportion,
   [PSS-5] Glossary
binomial() function, [FN] Statistical functions, [M-5] normal()
binomial() function, [FN] Statistical functions, [M-5] normal()
binomial() function, [FN] Statistical functions, [M-5] normal()
binormal() function, [FN] Statistical functions, [M-5] normal()
binreg command, [R] binreg, [R] binreg postestimation
bioequivalence test, [BAYES] bayesmh, [R] pk, [R] pkequiv
biopharmaceutical data, see pharmacokinetic data
biplot command, [MV] biplot
biprobit command, [R] biprobit, [R] biprobit postestimation
birthday() function, [D] Datetime relative dates, [FN] Date and time functions, [M-5] date()
bisection method, see iterations, bisection method
bittest and bitesti commands, [R] bitest bitmap, [G-3] jpg_options, [G-3] png_options,
   [G-3] tif_options
bitmap image, see image format
bivariate normal function, [FN] Statistical functions, [M-5] normal()
bivariate probit regression, [ERM] Example 5, [R] biprobit, [SVY] svy estimation
biweight 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] teoverlap
biweight regression estimates, [R] rreg
biyearly() function, [U] 26 Working with categorical data and factor variables
bk, tsfilter subcommand, [TS] tsfilter bk blanks, removing from strings, [FN] String functions,
   [M-5] strtrim()
BLOB, [U] Glossary block
diagonal covariance, [MV] mvtest covariances
diagonal matrix, [M-5] blockdiag()
exogeneity, [TS] vargranger
blockdiag() function, [M-5] blockdiag()
blocking, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayes, [BAYES] bayesmh,
   [BAYES] Glossary
test, see Stata Blog
Blundell–Bond estimator, [XT] xttdp, [XT] xttdpsys
BLUPs, [ME] me, [ME] menl postestimation,
   [ME] mixed, [ME] mixed postestimation,
   [ME] Glossary, [META] meta mvrregress postestimation
bofd() function, [D] Datetime business calendars,
   [FN] Date and time functions, [M-5] date()
Bonferroni’s multiple-comparison adjustment, see multiple comparisons, Bonferroni’s method
bootstrap, [SEM] Glossary
bootstrap_options, [SVY] bootstrap_options
   estimation, [SVY] bootstrap_options, [SVY] svy
   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] linestyle
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] irgraph icc,
   [IRT] Glossary
   kernel, [ST] Glossary
   solution, [MV] Glossary
box,
   graph subcommand, [G-2] graph box
   tebalance subcommand, [TE] tebalance box
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] setbreakintr()
breakkey() function, [M-5] setbreakintr()
breakkeyreset() function, [M-5] setbreakintr()
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
brrier command, [R] brrier
Brüter score decomposition, [R] brrier
broad type, [M-6] Glossary
Browse command, [TS] tfiler bw
Browse subcommand, [TS] tfiler bw
_bym() function, [P] byable
by() function, [G-2] graph bar, [G-3] by_option
by(), use of legends with, [G-3] by_option,
byable(), [P] byable
by-groups, [D] by, [D] statsby, [P] byable, [U] 11.5 by varlist: construct
__byindex() function, [P] byable
__bylastcall() function, [P] byable
__byvar() function, [P] byable
__bysort() subroutine, [P] byable
byte, [D] Data types, [U] 12.2.2 Numeric storage
types
byteorder() function, [FN] Programming functions,
[M-5] byteorder()

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(byorder) c-class value, [P] creturn
c(cformat) c-class value, [P] creturn, [R] set cformat
c(changed) c-class value, [P] creturn
c(charlen) c-class value, [P] creturn
c charts, see control charts
c(clevel) c-class value, [P] creturn
c(cmdlen) c-class value, [P] creturn
c(coeftabresults) c-class value, [P] creturn
c(collect_double) c-class value, [P] creturn
c(collect_label) c-class value, [P] creturn
c(collect_style) c-class value, [P] creturn
c(collect_warn) c-class value, [P] creturn

burn-in period, [BAYES] Intro, [BAYES] Bayesian
commands, [BAYES] bayes, [BAYES] bayesmh,
[BAYES] bayesgraph, [BAYES] Glossary,
[MI] mi impute, [MI] mi impute chained,
[MI] mi impute mvn, [MI] Glossary
business calendars, [D] bcal, [D] Datetime
business calendars creation, [M-5] date(), [TS] Intro,
[U] 25.7 Business dates and calendars
business dates, see business calendars
Butterworth filter, [TS] tfiler, [TS] tfiler bw
bw, tsfilter subcommand, [TS] tfiler bw
__by() function, [P] byable
by() option, [G-2] graph bar, [G-3] by_option
by(), use of legends with, [G-3] by_option,
byable(), [P] byable
by-groups, [D] by, [D] statsby, [P] byable, [U] 11.5 by varlist: construct
__byindex() function, [P] byable
__bylastcall() function, [P] byable
__byvar() function, [P] byable
__bysort() subroutine, [P] byable
byte, [D] Data types, [U] 12.2.2 Numeric storage
types
byteorder() function, [FN] Programming functions,
[M-5] byteorder()
Subject index

c(pformat) c-class value, [P] creturn, [R] set cformat
(c(pi) c-class value, [P] creturn
(c(pinnable) c-class value, [P] creturn
(c(playsnd) c-class value, [P] creturn
(c(printcolor) c-class value, [P] creturn
(c(processors) c-class value, [P] creturn
(c(processorsлиц) c-class value, [P] creturn
(c(processors_mach) c-class value, [P] creturn
(c(processors_max) c-class value, [P] creturn
(c(pwd) c-class value, [P] creturn
(c(python_exec) c-class value, [P] creturn
(c(python_userpath) c-class value, [P] creturn
(c(rc) c-class value, [P] creturn
(c(reentries) 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(scheme) c-class value, [P] creturn
(c(scrollbufsize) c-class value, [P] creturn
(c(SE) c-class value, [P] creturn
(c(searchdefault) c-class value, [P] creturn
(c(segmentsize) 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(sort_current) c-class value, [P] creturn
(c(sortmethod) c-class value, [P] creturn
(c(sortrngstate) 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(table_style) c-class value, [P] creturn
(c(tempdir) c-class value, [P] creturn
(c(trace) c-class value, [P] creturn, [P] trace
(c(tracedefault) c-class value, [P] creturn, [P] trace
(c(tracedefault) c-class value, [P] creturn, [P] trace
(c(traceexpand) c-class value, [P] creturn, [P] trace
(c(tracehilite) 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(varab abbrev) 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
(c(Wdays) c-class value, [P] creturn
(c(Wdays) c-class value, [P] creturn
(CA, see correspondence analysis
can be a command, [MV] ca, [MV] ca postestimation,
[MV] ca postestimation plots
cabiplot command, [MV] ca postestimation plots
calculator, [R] display
calendars, [D] bcal, [D] Datetime business calendars,
[D] Datetime business calendars creation,
[TS] Intro
calibration, [IRT] Glossary, [SVY] Calibration,
[SVY] Glossary
Calinski and Harabasz index stopping rules,
[MV] cluster stop
caller() pseudofunction, [FN] Programming functions
callersversion() function, [M-5] callersversion()
camat 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
canonical discriminant analysis, [MV] candisc, [MV] Glossary
loadings, [MV] canon, [MV] canon postestimation,
[MV] Glossary
variate set, [MV] canon, [MV] canon postestimation,
[MV] Glossary
canontest, estat subcommand, [MV] discrim lda
postestimation
capped spikes, [G-3] recap_options
capprojection 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
ID variable, [CM] Glossary
case–cohort data, [ST] sttoce
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
certainty units, [SVY] variance estimation
test for marginal homogeneity, [R] symmetry
test of independence, [R] Epitab, [R] tabulate
twoway, [SVY] svy: tabulate twoway
Chi² test, [R] hausman, [R] lrtest, [R] sdttest,
[R] tabulate twoway, [R] test, [R] testnl
noncentrality parameter, [FN] Statistical functions,
[M-5] normal()
noncentral, [FN] Statistical functions,
[M-5] normal()
reverse cumulative, [FN] Statistical functions,
[M-5] normal()
reverse cumulative noncentral, [FN] Statistical functions,
[M-5] normal()
probability plot, [R] Diagnostic plots
quantile plot, [R] Diagnostic plots
test for marginal homogeneity, [R] symmetry

class, [D] 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

chi² function, [FN] Statistical functions,
[M-5] normal()
chi²den() function, [FN] Statistical functions,
[M-5] normal()
chi²tail() function, [FN] Statistical functions,
[M-5] normal()
cholesky decomposition, [M-5] normal()
density, [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()
reverse cumulative, [FN] Statistical functions,
[M-5] normal()
reverse cumulative noncentral, [FN] Statistical functions,
[M-5] normal()


test for marginal homogeneity, [R] symmetry
test of independence, [R] Epitab, [R] tabulate
twoway, [SVY] svy: tabulate twoway

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

check data, [D] assert, [D] assertnested
checkestimationsample command, [P] signestimationsample

certainty strata, [SVY] estat
certainty units, [SVY] Variance estimation
certify data, [D] assert
certainty units, [SVY] variance estimation
test for marginal homogeneity, [R] symmetry
test of independence, [R] Epitab, [R] tabulate
twoway, [SVY] svy: tabulate twoway


certainty strata, [SVY] estat
certainty units, [SVY] Variance estimation
certify data, [D] assert
certainty units, [SVY] variance estimation
test for marginal homogeneity, [R] symmetry
test of independence, [R] Epitab, [R] tabulate
twoway, [SVY] svy: tabulate twoway


certainty strata, [SVY] estat
certainty units, [SVY] Variance estimation
certify data, [D] assert
certainty units, [SVY] variance estimation
test for marginal homogeneity, [R] symmetry
test of independence, [R] Epitab, [R] tabulate
twoway, [SVY] svy: tabulate twoway


certainty strata, [SVY] estat
certainty units, [SVY] Variance estimation
certify data, [D] assert
certainty units, [SVY] variance estimation
test for marginal homogeneity, [R] symmetry
test of independence, [R] Epitab, [R] tabulate
twoway, [SVY] svy: tabulate twoway
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: meclaglog,
[BAYES] bayes: meglm,
[BAYES] bayes: meprobit,
[BAYES] bayes: mlogit,
[BAYES] bayes: mprobit,
[BAYES] bayes: probit, [BAYES] bayes: xlogit,
[BAYES] bayes: xtmlogit,
[BAYES] bayes: xtprob
conditional logit (McFadden’s), [CM] cmclogit
data, [CM] Intro 2, [CM] cmchoicelset,
[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] cmnlogit,
[CM] cmnlogit, [CM] cmxtnlogit
multilevel mixed-effects model, [ME] meprobit,
[ME] meglm, [ME] melogit, [ME] meprobit
multinomial probit, [CM] cmnprobit
nested logit, [CM] mlogit
panel data, [CM] Intro 7, [CM] cmxtnmlogit,
[ERM] eprobit, [ERM] Example 9, [XT] xgge,
[XT] xlogit, [XT] xtmlogit, [XT] xтолogit,
[XT] xtprob
rank-ordered logit, [CM] cmrologit
rank-ordered probit, [CM] cmroprobit
standard, [R] clogit, [R] cloglog, [R] exlogistic,
[R] glm, [R] heckprobit, [R] hetprobit,
[R] ivprobit, [R] logistic, [R] logit, [R] mlogit,
[R] meprobit, [R] probit, [R] scobit, [R] slogit,
[R] suest
summarize variables, [CM] cmsummarize
tabulations, [CM] cmxsummarize
choice set, [CM] Glossary
tabulating, [CM] cmxchoicelset
Cholesky
 decomposition, [M-5] cholesky(), [P] matrix define
 ordering, [TS] irfs create, [TS] Glossary
_cholesky() function, [M-5] cholesky()
cholesky() function, [FN] Matrix functions,
[M-5] cholesky(), [P] matrix define
_cholinv() function, [M-5] cholinv()
cholinv() function, [M-5] cholinv()
_cholinvlapacke() function, [M-5] cholinv()
cholinvlapacke() function, [M-5] cholinv()
_cholsolve() function, [M-5] cholsolve()
cholsolve() function, [M-5] cholsolve()
_cholsolvemlapacke() function, [M-5] cholsolve()
cholsolvemlapacke() function, [M-5] cholsolve()
classification, continued
table, [MV] candisc, [MV] discrim, [MV] discrim
estat, [MV] discrim knn, [MV] discrim
knn postestimation, [MV] discrim lda,
[MV] discrim lda postestimation, [MV] discrim
discrim logistic, [MV] discrim logistic postestimation,
classification
classification, estat subcommand, [R] estat
classification
.clear built-in class function, [P] class
classname built-in class function, [P] class
classname() function, [M-5] eltype()
classutil
.clsutil
.cdir command, [P] classutil
describe command, [P] classutil
dir command, [P] classutil
drop command, [P] classutil
which command, [P] classutil
classwide variable, [P] class
clean.
clean
.icd10 subcommand, [D] icd10
.icd10cm subcommand, [D] icd10cm
.icd10pcs subcommand, [D] icd10pcs
.icd9 subcommand, [D] icd9
.icd9p subcommand, [D] icd9p
clear
 collections, [D] clear
estimation results, see results, clearing
memory, [D] clear
Results window, see Results window, clearing
clear
* command, [D] clear
.ado command, [D] clear
.all command, [D] clear
.collect command, [D] clear
.command, [D] clear
.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
.collect subcommand, [TABLES] collect
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, [TS] fvset
.java subcommand, [P] Java integration
.mata subcommand, [M-5] mata clear
.meta subcommand, [META] meta update
clear, continued
.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 command, [P] Python
.return subcommand, [P] return
.set subcommand, [P] set
.spmatrix subcommand, [SP] spmatrix drop
.sreturn subcommand, [P] sreturn
.spider subcommand, [P] spider
.timer subcommand, [P] timer
.v1 subcommand, [D] v1 drop
cledger() option, [G-3] clegend_option,
[G-3] legend_options
cleve1, set subcommand, [BAYES] set cleve1, [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 conversion,
[FN] Date and time functions, [M-5] date()
clock() function, [D] Datetime, [D] Datetime conversion,
[FN] Date and time functions, [M-5] date()
clock() function, [D] Datetime, [D] Datetime conversion,
[FN] Date and time functions, [M-5] date()
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 linkage
notes command, [MV] cluster notes
notes drop command, [MV] cluster notes
parsedistance command, [MV] cluster programming utilities
query command, [MV] cluster programming utilities
rename command, [MV] cluster utility
renamemean command, [MV] cluster utility
set command, [MV] cluster programming utilities
singlelinkage command, [MV] cluster linkage
stop command, [MV] cluster stop
use command, [MV] cluster utility
wardslinkage command, [MV] cluster linkage
waveragelinkage command, [MV] cluster linkage
class analysis, [MV] cluster, [MV] cluster dendrogram, [MV] cluster linkage,
  [MV] cluster kmeans and kmedians
  [MV] cluster linkage, [MV] cluster stop,
  [MV] cluster utility, [MV] Glossary
  [U] 27.22 Multivariate analysis
dendrograms, [MV] cluster dendrogram
dropping, [MV] cluster utility
hierarchical, [MV] cluster, [MV] clustermat,
  [MV] cluster linkage
kmeans, [MV] cluster kmeans and kmedians
kmedians, [MV] cluster kmeans and kmedians
listing, [MV] cluster utility
notes, [MV] cluster notes
programming, [MV] cluster programming subroutines, [MV] cluster programming utilities
renaming, [MV] cluster utility
class analysis, continued
  stopping rules, [MV] cluster, [MV] cluster stop tree,
  [MV] cluster dendrogram, [MV] Glossary
  using, [MV] cluster utility
class estimator of variance, [P] _robust,
  [R] vce_option, [XT] vce_options
beta regression, [R] betareg
between-effects models, instrumental variables,
  [XT] xtivreg
censored Poisson regression, [R] cpoisson
choice model
  conditional logit, [CM] cmclogit
  mixed logit, [CM] cmmixlogit,
  [CM] cmxtnmixlogit
  multinomial probit, [CM] cmmpois
  nested logit, [CM] nlogit
  rank-ordered logistic, [CM] cmrologit
  rank-ordered probit, [CM] cmrprobit
  competing-risks regression, [ST] stcrreg
  complementary log–log regression, [R] cloglog
Cox proportional hazards model, [ST] stcox
exponential regression, hurdle, [R] churdle
finite mixture models, [FMM] fmm
first-differenced estimator, [XT] xtivreg
fixed-effects models,
  instrumental variables, [XT] xtivreg
  linear, [XT] xtreg
Poisson, [XT] xtpoisson
fractional response regression, [R] fracreg
generalized linear models, [R] glm
  for binomial family, [R] binreg
generalized method of moments, [R] gmm,
  [R] ivpoisson
Heckman selection model, [R] heckman,
  [XT] xheckman
heckpoisson regression, [R] heckpoisson
hurdle regression, [R] churdle
instrumental-variable regression,
  [LASSO] poivregress, [LASSO] xpoivregress
instrumental-variables regression, [R] ivregress,
  [XT] xtivreg
interval regression, [ERM] eintreg, [R] intreg
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)
linear dynamic panel-data models, [XT] xtabond,
  [XT] xtdp, [XT] xtdpdsys
linear regression, [LASSO] dsregress,
  [LASSO] elasticnet, [LASSO] lasso,
  [LASSO] poreg, [LASSO] sqrlasso,
  [LASSO] xporeg, [R] reg
constrained, [R] cnreg
heteroskedastic, [R] hetregress
hurdle, [R] churdle
truncated, [R] truncreg
with dummy-variable set, [R] areg
cluster estimator of variance, continued
logistic regression, [LASSO] dlogit,
[LASSO] elasticnet, [LASSO] lasso,
[LASSO] pologit, [LASSO] xpologit,
[R] logistic, [R] logit, also see logit regression
subentry
conditional, [R] clogit
multinomial, [R] mlogit
ordered, [R] ologit
skewed, [R] scobit
stereotype, [R] slogit
zero-inflated ordered, [R] ziologit
logit regression, [LASSO] dlogit,
[LASSO] elasticnet, [LASSO] lasso,
[LASSO] pologit, [LASSO] xpologit, [R] logit,
also see logistic regression subentry
maximum likelihood estimation, [R] ml, [R] mlexp
multiple mixed-effects model, [ME] meclolog,
[ME] meglm, [ME] meintreg, [ME] melogit,
[ME] menbreg, [ME] meologit,
[ME] meoprobit, [ME] mepoisson,
[ME] meprobit, [ME] mestreg, [ME] menbreg,
[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, [LASSO] dspoisson,
[LASSO] elasticnet, [LASSO] lasso,
[LASSO] popoisson, [LASSO] xpopoisson,
[R] poisson
censored, [R] cpoisson
truncated, [R] tpoisson
with endogenous covariates, [R] ivpoisson
zero-inflated, [R] zip
population-averaged models, [XT] xtggee
complementary log–log, [XT] xtclolog
logit, [XT] xltolog
negative binomial, [XT] xtnbreg
Poisson, [XT] xtpoisson
probit, [XT] xtprob
Prais–Winsten and Cochrane–Orcutt regression,
[TS] prais
probit regression, [ERM] eprob, [ERM] eregress,
[LASSO] elasticnet, [LASSO] lasso, [R] probit
bivariate, [R] biprob
heteroskedastic, [R] hetprob
multinomial, [R] mprobit
ordered, [R] hetprobit, [R] oprob
ordered Heckman selection model,
[R] heckoprobit
cluster estimator of variance, probit regression, continued
with endogenous covariates, [R] ivprobit
with sample selection, [R] heckprobit
zero-inflated ordered, [R] zioprobit
random-effects models
complementary log–log, [XT] xtclolog
Haussman–Taylor regression, [XT] xhtaylor
instrumental variables, [XT] xtitreg
linear, [XT] xtreg
logistic, [XT] xltolog, [XT] xtmlogit,
[XT] xtologit
parametric survival, [XT] xtslogit
Poission, [XT] xtpoisson
probit, [XT] xtprob, [XT] xtprob
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] didregress,
[TE] eteffects, [TE] etpoisson, [TE] etregress,
[TE] stteffects ipw, [TE] stteffects ipwra,
[TE] stteffects ra, [TE] stteffects wra,
[TE] teffects aipw, [TE] teffects ipw,
[TE] teffects ipwra, [TE] teffects ra,
[TE] telasso
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,
[LASSO] poivregress, [LASSO] xpoivregress
with endogenous regressors, instrumental-variables regression,
[R] ivregress
zero-inflated
negative binomial regression, [R] zinb
ordered logistic regression, [R] ziologit
ordered probit regression, [R] zioprobit
Poisson regression, [R] zip
cluster randomized design, [PSS-2] power,
[PSS-2] power onemean, cluster, [PSS-2] power
two means, cluster, [PSS-2] power
two proportions, cluster, [PSS-2] power
cluster randomized trial, see cluster randomized design
cohort study, [PSS-1] Intro, [PSS-2] Intro
  (power), [PSS-2] power, [PSS-3] cwidth,

cointegrating, [TS] Glossary

cointegration, [TS] fast compute, [TS] fast graph,
  [TS] vec intro, [TS] vec, [TS] vecmar,

test, [XT] xtcoindet

coleq macro function, [P] macro
coleq, matrix subcommand, [P] matrix rownames
coleqnumb macro function, [P] macro
coleqnumb() function, [FN] Matrix functions
colfullnames macro function, [P] macro
coljoinbyname, matrix subcommand, [P] matrix rowjoinbyname
collapse command, [D] collapse
  _collate() function, [M-5] sort()
collatorlocale() function, [FN] String functions
collatorversion() function, [FN] String functions
collect
  addtags command, [TABLES] collect addtags
clear command, [D] clear, [TABLES] collect clear
combine command, [TABLES] collect combine
copy command, [TABLES] collect copy
create command, [TABLES] collect create
dims command, [TABLES] Intro 3,
  [TABLES] collect dims
dir command, [TABLES] collect dir
drop command, [TABLES] collect drop
export command, [TABLES] Intro 3,
  [TABLES] collect export
get command, [TABLES] Intro 3,
  [TABLES] collect get
label dim command, [TABLES] collect label
clear command, [TABLES] collect label
clear command, [TABLES] collect label
clear command, [TABLES] collect label
clear command, [TABLES] collect label
clear command, [TABLES] collect label
clear command, [TABLES] collect label
clear command, [TABLES] collect label
clear command, [TABLES] collect label
layout command, [TABLES] Intro 3,
  [TABLES] collect layout
levelsof command, [TABLES] collect levelsof
notes command, [TABLES] collect notes
preview command, [TABLES] collect preview
query autolevels command, [TABLES] collect query
query cell command, [TABLES] collect query
query column command, [TABLES] collect query
query _cons command, [TABLES] collect query
query header command, [TABLES] collect query
query html command, [TABLES] collect query
query notes command, [TABLES] collect query
query putdocx command, [TABLES] collect query
query putpdf command, [TABLES] collect query
query row command, [TABLES] collect query
  [TABLES] collect query
collect, continued
query showbase command, [TABLES] collect query
query showempty command, [TABLES] collect query
query showomit command, [TABLES] collect query
query stars command, [TABLES] collect query
query table command, [TABLES] collect query
query tex command, [TABLES] collect query
query title command, [TABLES] collect query
query recode command, [TABLES] collect recode
remap command, [TABLES] collect remap
rename command, [TABLES] collect rename
save command, [TABLES] collect save
set command, [TABLES] collect set
stars command, [TABLES] collect stars
style autolevels command, [TABLES] collect style autolevels
style cell command, [TABLES] collect style cell
style clear command, [TABLES] collect style clear
style column command, [TABLES] collect style column
style header command, [TABLES] collect style header
style html command, [TABLES] collect style html
style notes command, [TABLES] collect style notes
style putdocx command, [TABLES] collect style putdocx
style putpdf command, [TABLES] collect style putpdf
style row command, [TABLES] collect style row
style save command, [TABLES] collect style save
style showbase command, [TABLES] collect style showbase
style showempty command, [TABLES] collect style showempty
style showomit command, [TABLES] collect style showomit
style table command, [TABLES] collect style table
style tex command, [TABLES] collect style tex
style title command, [TABLES] collect style title
style use command, [TABLES] collect style use
style_2cons command, [TABLES] collect style _2cons
title command, [TABLES] collect title
use command, [TABLES] collect use
collect,
putdocx subcommand, [RPT] putdocx collect
putpdf subcommand, [RPT] putpdf collect
collect prefix command, [TABLES] Intro 3,
  [TABLES] collect get, [TABLES] Example 2,
  [TABLES] Example 4, [TABLES] Example 5,
  [TABLES] Example 6, [TABLES] Example 7
collections, [D] \texttt{statsby}

\texttt{collect\_double}, \texttt{set} subcommand, [TABLES] \texttt{set}

\texttt{collect\_double}

collection, [R] \texttt{table}, [RPT] \texttt{putdocx} \texttt{collect},

[RPT] \texttt{putexcel}, [RPT] \texttt{putpdf} \texttt{collect},

[TABLES] \texttt{Intro}, [TABLES] \texttt{Intro 1},

[TABLES] \texttt{Intro 2}, [TABLES] \texttt{Intro 3},

[TABLES] \texttt{Intro 4}, [TABLES] \texttt{Intro 5},

[TABLES] \texttt{Glossary}

automatic levels, [TABLES] \texttt{collect get},

[TABLES] \texttt{collect style autolevels},

[TABLES] \texttt{Glossary}

dimensions,

[TABLES] \texttt{Intro 2}, [TABLES] \texttt{Collection}

principles, [TABLES] \texttt{Glossary}

item, [TABLES] \texttt{Intro 2}, [TABLES] \texttt{Glossary}

labels, [TABLES] \texttt{Intro 3}, [TABLES] \texttt{collect label}

layout, [TABLES] \texttt{Intro}, [TABLES] \texttt{Intro 2},

[TABLES] \texttt{collect layout}

levels, [TABLES] \texttt{Intro 2}, [TABLES] \texttt{Collection}

principles, [TABLES] \texttt{Glossary}

queries, [TABLES] \texttt{collect query}

tags, [TABLES] \texttt{Intro 2}, [TABLES] \texttt{Collection}

principles, [TABLES] \texttt{Glossary}

value, [TABLES] \texttt{Intro}, [TABLES] \texttt{Intro 2},

[TABLES] \texttt{Glossary}

collections,

adding custom table notes, [TABLES] \texttt{collect notes}

adding custom table title, [TABLES] \texttt{collect title}

adding significance stars, [TABLES] \texttt{collect stars}

cell appearance, [TABLES] \texttt{collect style cell}

clear all, [TABLES] \texttt{collect clear}

clearing styles, [TABLES] \texttt{collect style clear}

combining, [TABLES] \texttt{Intro 3}, [TABLES] \texttt{collect combine}

composing column headers, [TABLES] \texttt{Intro 3},

[TABLES] \texttt{collect style column}

composing row headers, [TABLES] \texttt{Intro 3},

[TABLES] \texttt{collect style row}

composing table headers, [TABLES] \texttt{collect style table}

controlling headers, [TABLES] \texttt{Intro 3},

[TABLES] \texttt{collect style header}

copy, [TABLES] \texttt{collect copy}

creating, [TABLES] \texttt{collect create}

displaying levels automatically, [TABLES] \texttt{collect style autolevels}

displaying names of, [TABLES] \texttt{collect dir}

dropping, [TABLES] \texttt{collect drop}

exporting, [R] \texttt{etable}, [TABLES] \texttt{collect export}

HTML styles, [TABLES] \texttt{collect style html}

intercept position, [TABLES] \texttt{collect style \_cons}

labeling dimensions, [TABLES] \texttt{collect label}

labeling levels, [TABLES] \texttt{collect label}

LaTeX styles, [TABLES] \texttt{collect style tex}

listing dimension levels, [TABLES] \texttt{Intro 3},

[TABLES] \texttt{collect levelsof}

loading from disk, [TABLES] \texttt{collect use}

collections, continued

notes styles, [TABLES] \texttt{collect style notes}

PDF styles, [TABLES] \texttt{collect style putpdf}

predefined styles, [TABLES] \texttt{Predefined styles}

querying dimensions, [TABLES] \texttt{collect query}

querying levels, [TABLES] \texttt{collect query}

recoding dimension levels, [TABLES] \texttt{collect recode}

renaming, [TABLES] \texttt{collect rename}

saving, [TABLES] \texttt{Intro 3}, [TABLES] \texttt{collect save}

saving styles, [TABLES] \texttt{Intro 3}, [TABLES] \texttt{collect style save}

setting current, [TABLES] \texttt{collect set}

showing base levels, [TABLES] \texttt{collect style showbase}

showing empty cells, [TABLES] \texttt{collect style showempty}

showing omitted variables, [TABLES] \texttt{collect style showomit}

survey data, [TABLES] \texttt{Example 7}

table preview, [TABLES] \texttt{collect preview}

title styles, [TABLES] \texttt{collect style title}

using saved styles, [TABLES] \texttt{collect style use}

Word styles, [TABLES] \texttt{collect style putdocx}

\texttt{collect\_label}, \texttt{set} subcommand, [TABLES] \texttt{set}

\texttt{collect\_label}

\texttt{collect\_style}, \texttt{set} subcommand, [TABLES] \texttt{set}

\texttt{collect\_style}

\texttt{collect\_warn}, \texttt{set} subcommand, [TABLES] \texttt{set}

\texttt{collect\_warn}

collfnames macro function, [P] \texttt{macro}
collinear covariates, [LASSO] \texttt{Collinear covariates}
collinear variables, removing, [P] \texttt{\_rmcoll}
collinearity,

display of omitted variables, [R] \texttt{set showbaselevels}

handling by \texttt{regress}, [R] \texttt{regress}

retaining collinear variables, [R] \texttt{Estimation options},

[R] \texttt{orthog}

variance inflation factors, [R] \texttt{regress postestimation}
colmax() function, [M-5] \texttt{minmax()}
colmaxabs() function, [M-5] \texttt{minmax()}
colmin() function, [M-5] \texttt{minmax()}
colminmax() function, [M-5] \texttt{minmax()}
colmissing() function, [M-5] \texttt{missing()}
colnames macro function, [P] \texttt{macro}
colnames, matrix subcommand, [P] \texttt{matrix}

\texttt{rownames}

colnfreepars macro function, [P] \texttt{macro}
colnfreepars() function, [FN] \texttt{Matrix functions}
colnlfs macro function, [P] \texttt{macro}
colnmissing() function, [M-5] \texttt{missing()}
colnumb macro function, [P] \texttt{macro}
colnumb() function, [FN] \texttt{Matrix functions},

[P] \texttt{matrix define}
colon operators, [M-2] \texttt{op\_colon}, [M-6] \texttt{Glossary}
background, [G-4] Schemes intro
foreground, [G-4] Schemes intro
columns of matrix, [G-6] Glossary
of bars, [G-3] barlook_options
of connecting lines, [G-3] connect_options
of markers, [G-3] marker_options
of pie slices, [G-2] graph pie
of text, [G-3] textbox_options
setting background and fill, [G-3] region_options

combined effect size, see overall effect size command
timing, [P] rmsq, [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
unabbreviating names of, [P] unabcmd

commas, importing data separated by, [D] import delimited, [D] infile (fixed format), [D] infile (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


community-contributed additions, installing, [R] net, [R] ssc searching for, [R] net search, [R] ssc

commutation matrix, [M-5] Kmatrix()
companion matrix, see lag-polynomial matrix
comparative fit index, [SEM] estat gof, [SEM] Methods and formulas for sem
comparative scatterplot, [R] dotplot
compare command, [D] compare
conditional

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
cond() function, [FN] Programming functions,
[M-5] cond()
condition statement, see if command, see if exp qualifier
conditional

conjunctive, see semiconjugate prior
fixed-effects model, [XT] xtlogit, [XT] xtmlogit,
[XT] Glossary
(fixed-effects) logistic regression, [SVY] svy estimation
imputation, see imputation, conditional
independence, [IRT] Glossary
logistic regression, [CM] clogit, [CM] cmrologit,
[R] clogit, [R] slogit, [XT] xtlogit,
[XT] xtmlogit, [XT] xtologit, [XT] xtstreg
marginal effects, [CM] margins, [R] margins,
[R] marginsplot
margins, [CM] margins, [R] margins,
[R] marginsplot
mean, [DSGE] Glossary, [ERM] Glossary,
[TE] Glossary
mean independence assumption, [TE] teffects intro advanced
normality, see normality assumption, conditional
operator, [M-2] op_conditional
overdispersion, [ME] membreg, [ME] Glossary
variance, [TS] arch, [TS] Glossary
conditional-independence assumption, [TE] teffects intro advanced
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
confidence interval, continued
for contrasts, [R] contrast
for counts, [R] ci
for cumulative hazard function, [ST] sts list
for false-positive rates, [R] rocregplot
for hazard ratios, [ST] stcox, [ST] stintcox,
for incidence-rate ratios, [R] expoisson,
[R] expoisson, [R] glm, [R] heckpoisson,
[R] nbreg, [R] poisson, [R] tnreg, [R] tpoisson,
[R] zinb, [R] zip, [ST] stir, [TE] etpoisson,
[XT] xtggee, [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] anames, [R] esize, [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] xtloglog,
[XT] xtggee, [XT] xtollogit, [XT] xtologit
for proportions, [R] ci, [R] proportion
for ratios, [R] ratio
for relative-risk ratios, [R] mlogit, [XT] xtmlogit
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] stcrreg
for survival rates, [ST] sttrate
for survivor function, [ST] sts list
for tabulated proportions, [SVY] svy: tabulate twoway
for totals, [R] total
for variances, [R] ci
set default, [R] level
with survey data, [SVY] Variance estimation

certainty level, [PSS-3] Intro (ciwidth),
[PSS-3] ciwidth, [PSS-3] ciwidth, graph,
[PSS-3] ciwidth oneanone, [PSS-3] ciwidth twomeans,


certainty levels, [R] level

certainty limits, [PSS-3] Intro (ciwidth),
[PSS-3] ciwidth, [PSS-3] ciwidth oneanone,
[PSS-3] ciwidth twomeans, [PSS-3] ciwidth onevariance,
[PSS-5] Glossary


certainty-interval precision, continued
determination, [PSS-1] Intro, [PSS-3] ciwidth,
[PSS-3] ciwidth, graph, [PSS-3] ciwidth
oneanone, [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, graph, [PSS-3] ciwidth
oneanone, [PSS-3] ciwidth twomeans,
[PSS-3] ciwidth pairedmeans, [PSS-3] ciwidth onevariance,

config, estat subcommand, [MV] mds postestimation
configuration, [MV] Glossary
plot, [MV] mds postestimation plots,
[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, datasignature subcommand,
[D] datasignature

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

confomability, [M-6] 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()

conjunctive analysis, [CM] emrologit


prior, [BAYES] Intro, [BAYES] Bayesian
commands, [BAYES] bayesmh,
[BAYES] bayesgraph, [BAYES] Glossary

transpose, [M-2] op_transpose, [M-5] conj(),
[M-6] Glossary

connect, jdbc subcommand, [D] jdbc

connect() option, [G-3] cline_options,

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

constrained 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] cpoisson
choice model
conditional logistic, [CM] cmclogit
mixed logit, [CM] cmmixlogit,
[MCM] cmxtmixlogit
multinomial probit, [CM] cmmprob
nested logit, [CM] nlogit
rank-ordered probit, [CM] cmoprobit
competing risks, [ST] stcreg
complementary log–log regression, [R] cloglog
dynamic factor model, [TS] dfactor
dynamic stochastic general equilibrium,
[BAYES] bayes: dsge, [BAYES] bayes: dsgenl,
[DSGE] dsge, [DSGE] dsgenl
exponential regression, hurdle, [R] churdle
finite mixture models, [FMM] fmm
fixed-effects models
logit, [XT] xlogit
mlogit, [XT] xtmlogit
negative binomial, [XT] xtnbreg
Poisson, [XT] xtpoisson
fractional response regression, [R] fracreg
GARCH model, [TS] mgarch ccc, [TS] mgarch
dec, [TS] mgarch dvech, [TS] mgarch vcc
generalized linear models, [R] glm
for binomial family, [R] binreg
generalized negative binomial regression, [R] nbreg
Heckman selection model, [R] heckman,
[XT] xheckman
heckpoisson regression, [R] heckpoisson
hurdle regression, [R] churdle
interval regression, [ERM] eintreg, [R] intreg
item response theory, [IRT] irti, group()
, [IRT] irt constraints
linear regression, [ERM] eregress,
[ERM] Example 8a, [R] cnrsreg
heteroskedastic, [R] hetregress
hurdle, [R] churdle
seemingly unrelated, [R] sureg
stochastic frontier, [R] frontier
three-stage least squares, [R] reg3
truncated, [R] truncreg

constrained estimation, continued
logistic regression, [R] logistic, [R] logit, also see
logit regression subentry
conditional, [R] clogit
multinomial, [R] mlogit
ordered, [R] ologit
skewed, [R] sbclogit
stereotype, [R] slogit
zero-inflated ordered, [R] zilogit
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] mecluster,
[ME] meglm, [ME] meintreg, [ME] mlogit,
[ME] meprobit, [ME] mepoisson,
[ME] meqreg, [ME] mestreg, [ME] metobit,
[ME] mixed
multinomial
logistic regression, [R] mlogit
probit regression, [R] mprobit
negative binomial regression, [R] nbreg
truncated, [R] tnreg
zero-inflated, [R] zip
normalization, see model identification
ordered Heckman selection model, [R] heckoprobit
ordered probit regression, [ERM] eoprobit
parametric survival models, [ST] stintreg, [ST] streg
Poisson regression, [R] poisson
censored, [R] cpoisson
truncated, [R] tpoisson
zero-inflated, [R] zip
probit regression, [ERM] eoprobit, [R] probit
bivariate, [R] biprobit
heteroskedastic, [R] hetprobit
multinomial, [R] mprobit
ordered, [R] hetoprobit, [R]oprobit
with endogenous covariates, [R] ivprobit
with sample selection, [R] heckprobit
zero-inflated ordered, [R] zoprobit
programming, [P] make
random-effects models
complementary log–log, [XT] xtcloglog
interval-data regression, [ERM] eintreg,
[XT] xintreg
logit, [XT] xlogit, [XT] xologit
mlogit, [XT] xtmlogit
negative binomial, [XT] xtnbreg
parametric survival, [XT] xttobit
Poisson, [XT] xtpoisson
probit, [XT] xtprobit, [XT] xprobit
tobit, [XT] xttobit
with sample selection, [XT] xheckman
spatial autoregressive models, [SP] spregress
state-space model, [TS] sspace
constrained estimation, continued
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
tobit model, [R] tobit
tobit model with endogenous covariates, [R] ivtobit
treatment-effects model, [TE] etpoisson,
[TE] etregress
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 logistic regression, [R] zilogit
ordered probit regression, [R] ziprobit
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

disease prevalence rate of, see prevalence rate
contiguous matrix, [SP] Glossary, also see spatial
weighting matrix
contingency table, [MV] ca, [PSS-2] power,
[PSS-2] power pairedproportions,
[PSS-2] power cmh, [PSS-2] power mcc,
[PSS-2] power trend, [R] Epitab, [R] roctab,
[R] symmetry, [R] table oneway, [R] table
twoway, [R] table multiway, [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] clegend_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
count regression, [R] clover
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
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,
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
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,
collect subcommand, [TABLES] collect copy
frame subcommand, [D] frame 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 macro function, [P] macro
copycolor, set subcommand, [G-2] set printcolor,
[R] set
copyright
Apache, [R] Copyright Apache
autolink, [R] Copyright autolink
Boost, [R] Copyright Boost
flexmark, [R] Copyright flexmark
H2O, [R] Copyright H2O
Hamcrest, [R] Copyright Hamcrest
ICD-10, [R] Copyright ICD-10
ICU, [R] Copyright ICU
JAXB, [R] Copyright JAXB
copyright, continued
JGoodies Common, [R] Copyright JGoodies Common
JGoodies Forms, [R] Copyright JGoodies Forms
JSON for Modern C++, [R] Copyright JSON
jsoup, [R] Copyright jsoup
LAPACK, [R] Copyright LAPACK
libHaru, [R] Copyright libHaru
libpng, [R] Copyright libpng
Mersenne Twister, [R] Copyright Mersenne Twister
MiG Layout, [R] Copyright MiG Layout
 Parsington, [R] Copyright Parsington
ReadStat, [R] Copyright ReadStat
Sciintilla, [R] Copyright Scintilla
slf4j, [R] Copyright slf4j
ttf2pt1, [R] Copyright ttf2pt1
zlib, [R] Copyright zlib
copyright command, [R] copyright
Cornfield confidence intervals, [R] Epitab
Corr() function, [M-5] fft()
._corr() function, [M-5] corr()
[P] matrix define
corr2data command, [D] corr2data
correct data, see edit data
correlate command, [R] correlate
correlated errors, see robust, Huber/White/sandwich estimator of variance, also see autocorrelation
correlated uniqueness model, [SEM] Intro 5, [SEM] Example 17, [SEM] Glossary
correlation, [M-5] corr(), [M-5] mean(), [R] correlate,
[TABLES] Example 1
between paired observations, [PSS-2] power pairedmeans, [PSS-2] power pairedproportions,
[PSS-3] ciwidth pairedmeans
binary variables, [R] tetrachoric
canonical, [MV] canon
coefficient of exposure, [PSS-2] power mcc
compound symmetric, [MV] mvtest correlations
continuous variables, [R] correlate
test-control group, [PSS-2] power twocorrelations
data generation, [D] corr2data, [D] drawnorm
experimental-group, [PSS-2] power twocorrelations
factoring of, [MV] factor
independent, see correlation, two-sample
interitem, [MV] alpha
intraclass, see intraclass correlation
intracluster, [R] loneway
Kendall’s rank, [R] spearman
matrices, [MV] mvtest correlations, [P] matrix define,
[R] correlate, [R] estat, [R] estat vce
matrix, anti-image, [MV] factor postestimation,
[MV] pca postestimation
model, [SEM] Intro 5, [SEM] Glossary
one-sample, [PSS-2] power onecorrelation,
[PSS-2] power onesample
pairwise, [R] correlate
correlation, continued  
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] cmmprobit, [CM] cmprobit,  
[R] reg3, [XT] xtloglog, [XT] xtgee, [XT] xtgl,  
[XT] xtlo, [XT] xtnbreg, [XT] xtpcse,  
[XT] xtpoisson, [XT] xtprobit, [XT] xtreg,  
[XT] xttreg, [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] cmmprobit  
postestimation, [CM] cmprobit 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  
corrgram command, [TS] corrgram, [TS] Glossary  
correspondence analysis, [MV] ca, [MV] mca,  
[MV] Glossary  
correspondence analysis projection, [MV] ca  
postestimation plots, [MV] Glossary  
corrgram, [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 ipoly, [R] kdensity,  
[R] ipoly, [R] npregress kernel, [R] qreg,  
[TE] tebalance density, [TE] teoverlap  
cost frontier model, [R] frontier, [XT] xtfrontier  
costs, [MV] Glossary  
count command, [D] count  
count data,  
confidence intervals for counts, [R] ci  
estimation, see outcomes, count  
graphs, [R] histogram, [R] kdensity, [R] spikeplot  
imputation, see imputation, count data  
terrier agreement, [R] kappa  
summary statistics of, [R] table summary,  
[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  
counterfactual, [ERM] Intro 7, [ERM] eprobit  
also see potential outcome  
predictions, [ERM] Intro 7, [ERM] eprobit  
postestimation, [ERM] Glossary  
counts, making dataset of, [D] collapse  
count-time data, [ST] ct, [ST] ctset, [ST] ettost,  
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 statistics  
matrix of estimators, [P] ereturn, [P] matrix get,  
[R] estat, [R] estat vce, [R] estimates store  
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  
stationary, [TS] arima, [TS] arima, [TS] estat  
aroots, [TS] var intro, [TS] var, [TS] Glossary,  
also see weakly stationary  
structure, [ME] me, [ME] Glossary, [XT] xtlogit  
covariance, estat subcommand, [CM] cmmprobit  
postestimation, [CM] cmprobit postestimation  
covariances, mvtest subcommand, [MV] mvtest covariances  
covariate, [ERM] Intro 3, [ERM] Glossary,  
balance, [TE] tebalance box, [TE] tebalance density,  
[TE] tebalance overid, [TE] tebalance summarize  
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  
covarimin rotation, [MV] rotate, [MV] rotatemat,  
[MV] Glossary  
COVRATIO, [R] regress postestimation  
cox, power subcommand, [PSS-2] power cox
cross-fitting, [LASSO] Glossary
crossing variables, [MV] Glossary
crossover designs, [BAYES] bayesmh, [R] pk, [R] pkcross, [R] pkshape
cross-product matrices, [P] matrix accum
time-series data, [XT] Glossary
cross-tabulations, see tables
cross-variable, [BAYES] Glossary
cross-variables first-lag coefficients, [BAYES] Glossary
tightness parameter, [BAYES] Glossary
CRT, see cluster randomized design
crude estimate, [R] Epitab, [ST] Glossary
cs command, [R] Epitab
csi command, [R] Epitab
csv filename suffix, [D] import delimited
cr data, [ST] Glossary, also see count-time data...
data augmentation, [MI] mi impute, [MI] mi impute mvn, [MI] Glossary
entry, see import data, see import data interactively, see read data from disk
transfer, see export data, see import data
types, [D] Data types, [U] 12 Data
data, appeding, 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
flongsip MI style, see flongsip MI data style
frames, see frames
generating, see generate data
importing, see import data
inputting, see import data, see input data interactively, see read data from disk
labeling, see label data
large, dealing with, see memory
listing, see list data
data, continued
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
reading, see import data, see load data, see read data from disk
recoding, see recode data
rectangularizing, see rectangularize dataset
reordering, see reorder data
reorganizing, see reorganize data
restoring, see restore data
sampling, see sampling
saving, see export data, see save data
single-failure st, see survival analysis
single-record st, see survival analysis
stacking, see stack data
strings, see string variables
summarizing, see summarize data
survey, see survey data
survival-time, see survival analysis
time-series, see time-series data, importing
time-span, see time-span data
transposing, see transpose data
verifying, see verify data
wide format, see wide data format
wide MI style, see wide MI data style
Data Browser, see Data Editor
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_updata()
database, importing from, [D] jdbc, [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
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 values from other software
in OpenOffice format, [D] Datetime values from other software
in R format, [D] Datetime values from other software
in SAS format, [D] Datetime values from other software
in SPSS format, [D] Datetime values from other software
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 conversion,
[D] Datetime display formats, [D] Datetime durations,
[D] Datetime relative dates, [D] Datetime values from other software, [M-5] c()
[M-5] date()
[P] creturn
inputting, [U] 25.2 Inputting dates and times
stamp, [D] describe
date and time functions, [M-4] Dates
date() function, [D] Datetime, [D] Datetime conversion,
[FN] Date and time functions, [M-5] date()
datediff() function, [D] Datetime durations,
[FN] Date and time functions, [M-5] date()
datediff_frac() function, [D] Datetime durations,
[FN] Date and time functions, [M-5] date()
datelist, [U] 11.1.9 datelist
datepart() function, [D] Datetime, [FN] Date and
time functions, [M-5] date()
Davidson–Fletcher–Powell algorithm,
day() function, [D] Datetime, [FN] Date and time functions,
[M-5] date(), [U] 25.5 Extracting components of dates and times
daysinmonth() function, [D] Datetime relative dates,
[FN] Date and time functions, [M-5] date()
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
DDD, see difference-in-difference-in-differences regression
DDF, see denominator degrees of freedom
decimal symbol, setting, [D] format
 .Declare built-in class modifier, [P]
declarations, [M-2] built-in class modifier,
[23x361]function, [M-5] deconvolve()
 .decrement operator, [M-2] op
decode command, [D] encode
decorrelation() 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
 .chi² 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] nlcorn, [R] predictnl,
 .[R] testnl, [SEM] estat residuals, [SEM] estat tefects, [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
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,
 .[FN] Mathematical functions, [FN] Statistical functions,
 .[M-5] normal()
 .derivatives, [M-5] deriv()
 .numeric, [R] dydx, [R] testnl
derived plottypes, [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] svydesribe
 .survival-time data, [ST] stafescribe
describe.
  ado subcommand, [R] net
bayesirf subcommand, [BAYES] bayesirf
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
jdbc subcommand, [D] jdbc
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, [RP]
  putexcel advanced
putpdf subcommand, [RPT] putpdf begin
python subcommand, [P] PyStata integration
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
distributional plots, [G-2] graph box, [R] Diagnostic
  plots, [R] dotplot, [R] histogram, [R] ladder,
  [R] spikeplot, [R] sunflower
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] table summary, [R] table,
  [R] tabstat
percentiles, [CM] cmsummarize, [D] pctile,
  [R] centile, [R] summarize
pharmacokinetic data,
  make dataset of, [R] pkcollapse
  summarize, [R] pksumm
skewness and kurtosis, [CM] cmsummarize,
  [R] summarize, [R] table summary, [R] table,
  [R] tabstat
descriptive statistics, continued
  tables, [R] table oneway, [R] table twoway,
  [R] table multway, [R] table summary,
  [R] table, [R] tabstat, [R] tabulate
  oneway, [R] tabulate twoway, [R] tabulate,
  summarize(), [SVY] svy: tabulate oneway,
  [SVY] svy: tabulate twoway
design, fvset subcommand, [R] fvset
design effects, [R] loneway, [SVY] estat,
  [SVY] svy: tabulate oneway,
design matrix, [M-5] designmatrix(), [M-5] I()
designmatrix() function, [M-5] designmatrix()
destring command, [D] string
destroy() function, [M-2] class
destructor, [M-2] 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] meclogpost postestimation,
  [ME] meglm postestimation, [ME] melogit
  postestimation, [ME] mengreg postestimation,
  [ME] mepoisson postestimation, [ME] meprobit
  postestimation, [R] binreg postestimation,
  [R] glm postestimation, [R] 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()
dexpontial, tsmsmooth subcommand,
  [TS] tsmsmooth dexpontial
df, estat subcommand, [ME] estat df
dfactor command, [TS] dfactor, [TS] dfactor
  postestimation
DFBETA, [R] regres postestimation, [ST] stcox
  postestimation, [ST] stcrreg postestimation,
  [ST] Glossary
dfbeta command, [R] regres postestimation
dfgls command, [TS] dfgls
DFITS, [R] regres postestimation
DFP algorithm, [R] ml
dfuller command, [TS] dfuller
dgammapda() function, [FN] Statistical functions,
  [M-5] normal()
dgammapda() function, [FN] Statistical functions,
Subject index

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

DGM, see data-generating mechanism

DGP, see data-generating process

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

_diag() function, [M-5] _diag()
diagnosis codes, [D] icd, [D] icd9, [D] icd10, [D] icd10cm
diagnostics, regression, see regression diagnostics


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

dialog


dic, see deviance information criterion

Dichotomous item, [IRT] Glossary

dichotomous outcome model, see outcomes, binary

dickey–fuller test, [TS] dfgls, [TS] dfuller


DID, see difference-in-differences regression
didregress command, [TE] didregress, [TE] didregress postestimation

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
difference-in-differences regression, [TE] didintro, [TE] didregress
differences of two means test, [SVY] svy postestimation
differential item functioning, [IRT] DIF, [IRT] Glossary
logic 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
digits, controlling the number displayed, [D] format, [U] 12.5 Formats: Controlling how data are displayed
dilation, [MV] procustes, [MV] Glossary
dimension, [MV] Glossary

diminishing adaptation, [BAYES] bayesmh, [BAYES] Glossary
dims,
collect subcommand, [TABLES] collect dims

dir

ado subcommand, [R] net
bcall subcommand, [D] bcall
classutil subcommand, [P] classutil
cluster subcommand, [MV] cluster utility
collect subcommand, [TABLES] collect dir
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
vl subcommand, [D] vl 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] spregress postestimation, [SP] spxregress postestimation
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]
direxternal() function, [M-5]
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] displayas(), [M-5] errprintf()
as text, as result, etc., [M-5] displayas()
contents, [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
test, [MV] measure_option, [MV] Glossary

absolute value, [MV] measure_option
Bray and Curtis, [MV] clustermat
Canberra, [MV] measure_option
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
how calculated, [SP] spdistance
distance matrix, [MV] matrix dissimilarity, [P] matrix dissimilarity, [SP] Glossary, also see spatial weighting matrix
distances, estat subcommand, [MV] ca postestimation
distributional diagnostic plots, [R] Diagnostic plots, also see histograms, also see distributions, plots
income, [R] Inequality
standard population, [R] dstdize
testing for 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 term, [XT] Glossary
division operator, see arithmetic operators
divisive hierarchical clustering methods, [MV] cluster, [MV] Glossary
DML, [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, set 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*()
docx2pdf command, [RPT] docx2pdf
docx_hardbreak, set subcommand, [R] set, [RPT] set docx
docx_paramode, set subcommand, [R] set, [RPT] set docx
doedit command, [R] doedit
dolf() 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()
adding comments to, [P] comments
ing, [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
Doomnik–Hansen normality test, [MV] mvtest normality
dot, graph subcommand, [G-2] graph dot
dot twoway subcommand, [G-2] graph twoway dot
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 quotes, [P] macro, [U] 18.3.5 Double quotes
double selection, [LASSO] Glossary
double selection, [LASSO]
double-precision floating point number, [U] 12.2.2 Numeric storage types
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()
Subject index

dydx command, [R] dydx
dynamic
  conditional-correlation model, [TS] mgarch,
    [TS] mgarch dcc
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, [BAYES] bayes: cast graph,
  [DSGE] Glossary, [TS] arch, [TS] arfima,
  [TS] fcast compute, [TS] fcast graph,
  [TS] forecast, [TS] forecast adjust, [TS] forecast clear,
  [TS] forecast coeftest, [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,
  [U] 27.15.7 Bayesian estimation, [XT] xtabond,
  [XT] xtdp, [XT] xtdpdys
regression model, [TS] arfima, [TS] arima,
  [TS] var
stochastic
general equilibrium, [BAYES] bayes: dsge,
  [BAYES] bayes: dsgenl, [DSGE] Intro 1,
  [DSGE] Intro 3a, [DSGE] Intro 3b,
  [DSGE] Intro 3c, [DSGE] Intro 3d,
  [DSGE] Intro 3e, [DSGE] Intro 3f,
  [DSGE] Intro 9, [DSGE] Intro 9a,
  [DSGE] Intro 9b, [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,
text file, [RPT] Dynamic tags, [RPT] dyntext,
  [RPT] Glossary
text files, [RPT] Dynamic documents intro
dynamic-multiplier function, [BAYES] bayesirf,
  [TS] irf, [TS] irf graph, [TS] irf create,
  [TS] irf etable, [TS] irf graph, [TS] irf table,
  [TS] var intro, [TS] Glossary
  dynamicmv built-in class function, [P] class
dyndoc command, [RPT] dyndoc
dyngen command, [D] dyngen
dyntext command, [RPT] dyntext

E

e() function, [FN] Programming functions, [M-5] e()
  stored results, [P] e() return, [P] e() 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] e() return, [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
galbraithplot, [META] meta labbeplot,
  [META] meta regress, [META] estat bubbleplot,
  [META] meta mvregress, [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
determination, [PSS-1] Intro, [PSS-2] Intro
(power), [PSS-2] power, [PSS-2] power
usermethod, [PSS-2] power onemean,
pairedmeans, [PSS-2] power oneproportion,
[PSS-2] power twoproportions, [PSS-2] power
onedispersions, [PSS-2] power oneovariance,
[PSS-2] power twoovariances, [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 pcorr, [PSS-2] power cmh,
[PSS-2] power mcc, [PSS-2] power cox,
[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
effect estimates, [SVY] estat subcommand,
effects, [SEM] estat teffects, [SEM] eform
effects,
 direct, [SEM] estat teffects, [SEM] Example 7,
 [SEM] Example 42g, [SEM] Methods and
formulas for sem, [SEM] Glossary
 indirect, [SEM] estat teffects, [SEM] Example 7,
 [SEM] Example 42g, [SEM] Methods and
formulas for sem, [SEM] Glossary
total, [SEM] estat teffects, [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,
[MV] factor, [MV] factor postestimation,
[MV] pca, [MV] rotate, [MV] rotemat,
eigenvalues, [P] matrix svd, [P] matrix
symeigen
stability condition, [BAYES] bayesvarstable,
[TS] estat aroots, [TS] varstable, [TS] vecetable
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] rotemat,
[MV] screeplot, [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
e1() 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()
eltype command, [P] if
eletype() function, [M-5] eltype()
EM, see expectation-maximization algorithm
EMF, see Enhanced Metafile
empirical Bayes, [IRT] irt 1pl postestimation, [IRT] irt
2pl postestimation, [IRT] irt grm postestimation,
[IRT] irt 3pl 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] meprobit 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
empirical cumulative distribution function, [R] cumul
emptycells, set subcommand, [R] set, [R] set emptycells
encode command, [D] encode, [U] 24.2 Categorical string variables
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] haussman, [R] ivprobit, [R] ivregress postestimation, [R] ivtobit
with endogenous treatment, [ERM] Example 3b with sample selection, [ERM] Example 1c, [ERM] Example 8b
instrument variables, [ERM] Intro 3
with endogenous covariate, [ERM] Example 1c, [ERM] Example 8b
with endogenous treatment, [ERM] Example 6b
with endogenous covariates, [ERM] Example 3b
with sample selection, [ERM] Example 6b
treatment assignment, [ERM] Glossary
endogenous, estat subcommand, [R] ivregress postestimation
ends(), egen function, [D] egen
Engle’s LM test, [R] regress postestimation time series
ensure mi data are consistent, [MI] mi update
tenter data, see import data, see input data interactively, see read data from disk
environment macro function, [P] macro
environment variables (Unix), [P] macro
epidemiology and related, [R] Epitab, [ST] strate
also see multilevel model, also see structural equation modeling, also see survey, also see survival analysis, also see treatment effects
ICD, [D] icd
intrater agreement, [R] kappa
pharmacokinetic data, see pharmacokinetic data
ROC analysis, see receiver operating characteristic analysis
SMR, see standardized mortality ratio standardization, [R] dstdize
symmetry and marginal homogeneity tests, [R] symmetry
tables, [R] Epitab, [R] tabulate twoway
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
biocoefficients, [R] pkequiv
correlation matrices, [MV] mvtest correlations
correlations, [MV] mvtest correlations
covariance matrices, [MV] mvtest covariances
covariances, [MV] mvtest covariances
equality test of, continued
distributions, [R] ksmirnov, [R] kwallis, [R] ranksum, [R] signrank
medians, [R] ranksum
multivariate means, [MV] hotelling, [MV] manova, [MV] mvtest means
parameters across groups, [SEM] estat ginvvariant
proportions, [R] bitest, [R] prtest
ROC areas, [R] roocomp, [R] rocreg
ROC areas, [R] rocreg
survivor functions, [ST] st test
variances, [R] oneway, [R] sdmtest
._equilc() function, [M-5] _equilrc()
equilibration, [M-5] _equilc()
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
ereturn
clear command, [P] ereturn, [P] return
display command, [P] ereturn
list command, [P] ereturn, [P] return [R] Stored results
local command, [P] ereturn, [P] return
matrix command, [P] ereturn, [P] return
post command, [P] ereturn, [P] return
repost command, [P] ereturn, [P] return
scalar command, [P] ereturn, [P] return
ERM, see extended regression model
time series, [TS] newey postestimation
bootstrapped 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
classstable command, [MV] discrim estat, [MV] discrim lda postestimation
common command, [MV] factor postestimation
estat, continued

compare command, [MV] procrustes postestimation
concordance command, [ST] stcox postestimation
config command, [MV] mds postestimation
coordinates command, [MV] ca postestimation, [MV] mca postestimation
correlation command, [CM] cmmprobit postestimation, [CM] cmmprobit postestimation
correlations command, [MV] canon postestimation, [MV] discrim lda postestimation, [MV] discrim qda postestimation
cv command, [SVY] estat
df command, [ME] estat df
distances command, [MV] ca postestimation
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 lda postestimation, [MV] discrim logistic postestimation
esize command, [R] regress postestimation
factors command, [MV] factor postestimation
facweights 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 ginvvariant, [SEM] Example 22
gofplot command, [ST] stintreg postestimation
granger command, [TE] didregress postestimation
estat, continued
grangerplot command, [TE] didregress postestimation
grdistances command, [MV] discrim lda postestimation, [MV] discrim qda postestimation
greport command, [IRT] estat greport
grmeans command, [MV] discrim lda postestimation
group command, [ME] estat group, [ME] menl postestimation, [ME] mixed postestimation
gsummarize command, [MV] candisc, [MV] discrim estat
hetest command, [META] estat heterogeneity
htest 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
lcmean command, [FMM] estat lcmean, [SEM] estat lcmean, [SEM] Example 50g, [SEM] Example 53g, [SEM] Example 54g
lcprob command, [FMM] estat lcprob, [SEM] 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, [SP] 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
estat, continued

pairwise command, [MV] mds postestimation
period command, [TS] ucm, [TS] ucm postestimation
phtest command, [ST] stcox PH-assumption tests
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
ptrends command, [TE] didregress postestimation
quantiles command, [MV] mds postestimation
re covariance command, [ME] estat recovariance,
[ME] mixed postestimation, [META] estat recovariance
report command, [IRT] estat report
residuals command, [MV] factor postestimation,
[MV] pca postestimation, [SEM] Intro 7,
[SEM] estat residuals, [SEM] Example 10,
[SEM] Methods and formulas for sem
rotate command, [MV] canon postestimation
rotate compare command, [MV] canon postestimation,
[MV] pca postestimation
sargan command, [XT] xtabond, [XT] xt abond
postestimation, [XT] xt 1 dpd, [XT] xt 1 dpd
postestimation, [XT] xt 1 dpd sys postestimation
sbcusum command, [TS] estat sbcusum
sbknown command, [TS] estat sbknown
sbsingle command, [TS] estat sbsingle
score tests command, [SEM] Intro 7, [SEM] estat score tests,
[SEM] Example 8, [SEM] Methods and formulas for sem
sd command, [ME] estat sd, [ME] menl,
[ME] mixed postestimation, [META] estat sd,
[R] mean postestimation, [SEM] estat sd,
[SVY] estat
se command, [R] exlogistic postestimation,
[R] expoisson postestimation
size command, [SVY] estat
smc command, [MV] factor postestimation,
[MV] pca postestimation
stable command, [DSGE] Intro 5, [DSGE] estat
stable, [SEM] Intro 7, [SEM] estat stable,
[SEM] Example 7, [SEM] Methods and formulas for sem
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
estat, continued
summarize command, [MV] ca postestimation,
[MV] discrim estat, [MV] factor postestimation,
[MV] mca postestimation, [MV] mds
postestimation, [MV] pca postestimation,
[MV] procustes postestimation, [R] estat,
[R] estat summarize, [SEM] estat summarize
svzroeter command, [SVY] estat
svtable command, [R] regress postestimation
test effects command, [ERM] Intro 5,
[ERM] Intro 9, [ERM] estat test effects,
[SEM] Intro 7, [SEM] estat test effects,
[SEM] Example 7, [SEM] Example 42g
transition command, [DSGE] Intro 1,
[DSGE] Intro 3a, [DSGE] Intro 3b,
[DSGE] Intro 3d, [DSGE] Intro 3e,
[DSGE] Intro 3f, [DSGE] estat transition
trendplots command, [TE] didregress
postestimation
vce command, [R] estat, [R] estat vce, [SVY] estat
vif command, [R] regress postestimation
wcorrelation command, [ME] estat wcorrelation,
[ME] mixed postestimation, [XT] xtg ee
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] xt g l s,
[XT] x tivreg, [XT] x treg
_estimates
clear command, [P] _estimates
dir command, [P] _estimates
drop command, [P] _estimates
hold command, [P] _estimates
unhold command, [P] _estimates
estimates
clear command, [R] estimates store
command, [R] su est, [SVY] svy postestimation
introduction, [R] estimates
describe command, [R] estimates describe
dir command, [R] estimates store
drop command, [R] estimates store
esample 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
estat, continued
title command, [R] estimates title
use command, [LASSO] estimates store,
[R] estimates save
estimates, forecast subcommand, [TS] forecast estimates
estimating-equation estimator, [TE] teffects aipw,
[TE] teffects ipw, [TE] teffects ipwra,
estimation
Bayesian, see Bayesian, estimation command, [CM] Intro 4; [U] 20 Estimation and postestimation commands, [U] 27 Overview of Stata estimation commands
comands allowed, [BAYES] Bayesian estimation,
[FMM] fmm estimation, [MI] Estimation,
[SVY] svy estimation
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
combinations of coefficients, [R] lincom,
[R] nlcom, [U] 20.14 Obtaining linear combinations of coefficients,
[U] 20.15 Obtaining nonlinear combinations of coefficients
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
marginal means, [CM] margins, [R] margins,
[U] 20.16.1 Obtaining estimated marginal means
pairwise comparisons, [R] pwcompare,
[U] 20.18 Obtaining pairwise comparisons
predictions, [MI] mi predict, [P] _predict,
[R] predict, [R] predictnl,
[U] 20.11 Obtaining predicted values
predictive margins, [CM] margins, [R] margins,
[U] 20.16.3 Obtaining predictive margins
scores, [U] 20.23 Obtaining scores
estimation, obtaining after, continued
test, [MI] mi estimate, [MI] mi test,
[R] hausman, [R] lrtest, [R] suest, [R] test,
[R] testnl, [SVY] svy postestimation,
[U] 20.13 Performing hypothesis tests on the coefficients
postestimation dialog box, [R] postest
posting VCE for MI, [MI] mi estimate
predictions after, see predictions, obtaining after estimation
results,
accessing, [U] 18.9 Accessing results calculated by estimation commands
clearing, [P] ereturn, [P] _estimates,
[R] estimates store
eliminating, [P] discard
listing, [P] ereturn, [P] _estimates
saving, [P] _estimates
storing, [P] ereturn
storing and restoring, [R] estimates store
robust estimates, [P] _robust, [R] vce_option,
[U] 20.22 Obtaining robust variance estimates
sample, summarizing, [R] estat, [R] estat summarize
test after, [MI] mi test
weighted, [U] 20.24 Weighted estimation estimators,
covariance matrix of, [P] ereturn, [P] matrix
get, [R] correlate, [R] estat, [R] estat vce,
[U] 20.10 Obtaining the variance–covariance matrix
linear combinations, [U] 20.14 Obtaining linear combinations of coefficients
linear combinations of, [R] lincom
nonlinear combinations of, [R] nlcom
tetable command, [R] etable
tetable_style, set subcommand, [R] set,
[TABLES] set etable_style
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()

ex 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
certainty intervals for variances, [R] ci
indirect standardization, [R] dstdize
one-way anova, [R] oneway
regression, [R] exlogistic, [R] expoision
test,
binomial, see binomial test
binomial probability, [R] bitest
equality of distributions, [R] ksmirnov
equality of medians, [R] ranks
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 values from other software
Microsoft, see Microsoft Excel
Microsoft, importing from, [D] import excel,
[D] odbc, also see spreadsheets, exporting
Microsoft, write results to, [R] etable,
[RPT] putexcel, [RPT] putexcel advanced,
[TABLES] collect export, [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, jdbc subcommand, [D] jdbc
eexec(), odbc subcommand, [D] odbc
existence, confirm subcommand, [P] confirm
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, [BAYES] Glossary, [DSGE] Glossary,
[ERM] Glossary, [SEM] Intro 4,
exogenous, forecast subcommand, [TS] forecast exogenous
exogenous-variables tightness parameter,
[BAYES] Glossary
exp, [M-2] exp, [M-6] exp,
exp() function, [FN] Mathematical functions,
[M-5] exp()
exp_list, [SY] svy bootstrap, [SY] svy brr,
[SY] svy jackknife, [SY] 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,
[ME] mixed, [MI] mi impute mvn,
[MI] Glossary, [ST] stintcox
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, [CM] cmrologit
expm1() function, [FN] Mathematical functions,
[M-5] expm1()
expoision command, [R] expoision, [R] expoision postestimation
exponential
[ST] streg function, [FN] Mathematical functions,
[M-5] exp() generalized autoregressive conditional heteroskedasticity, [TS] arch
notation, [U] 12.2 Numbers
exponential, continued
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
exponential() function, [FN] Statistical functions,
[M-5] normal()
exponentialden() 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
collection, [R] etable, [TABLES] collect export
data, [D] export, [D] import dbase, [D] import
delimited, [D] import excel, [D] import
sasxport5, [D] import sasxport8, [D] jdbce,
[M-5] xl(), [MI] mi export, [MI] mi export ice,
[MI] mi export nhanes1
graphs, [G-2] graph export, [G-2] graph set,
[G-3] eps_options, [G-3] gif_options,
[G-3] jpg_options, [G-3] png_options,
[G-3] ps_options, [G-3] svg_options,
[G-3] tif_options
results, [RPT] putexcel, [RPT] putexcel advanced,
[U] 21.3 The putdocx, putpdf, and putexcel
commands
export
dbase command, [D] import dbase
delimited command, [D] import delimited
excel command, [D] import excel
sasxport5 command, [D] import sasxport5
sasxport8 command, [D] import sasxport8
export,
collect subcommand, [TABLES] collect export
graph subcommand, [G-2] graph export
spmatrix subcommand, [SP] spmatrix export
exposure
variable, [ST] Glossary
Expression Builder, [U] 13.8 Using the Expression
Builder
expressions, [M-2] exp, [P] matrix define,
[U] 13 Functions and expressions
extended
ASCII, [D] unicode, [D] unicode translate,
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
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] eprobit,
[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] eregress predict,
[ERM] predict advanced, [ERM] predict
treatment
treatment effects, [ERM] Intro 5, [ERM] Intro 9,
[ERM] estat tffects, [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
external, [M-2] Declarations

external variable, see global variable


extract
m=## data from mi data, [MI] mi extract, [MI] mi select
original data from mi data, [MI] mi extract, [MI] mi replac0
extrapolation, [D] ipolate

F

density,
noncentral, [FN] Statistical functions, [M-5] normal()
distribution,
cumulative noncentral, [FN] Statistical functions, [M-5] normal()
inverse reverse cumulative, [FN] Statistical functions, [M-5] normal()
reverse cumulative noncentral, [FN] Statistical functions, [M-5] normal()
noncentrality parameter, [FN] Statistical functions, [M-5] normal()
test, [PSS-5] Glossary

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

Facebook, see Stata on Facebook

loading plot, [MV] scoreplot, [MV] Glossary
model, [TS] dfactor
score plot, [MV] scoreplot
scores, [MV] factor postestimation, [MV] Glossary, [SEM] Intro 7, [SEM] Example 14,
[SEM] Methods and formulas for sem, [SEM] predict after sem

factor, continued
variables, [P] fvexpand, [P] matrix rownames,
[P] _rmcoll, [P] syntax, [P] unab,
[PSS-5] Glossary, [R] fvvar, [R] fvset,
[U] 11.4.3 Factor variables, [U] 13.9 Indicator values for levels of factor variables,
[U] 14.2.2 Two-part names, [U] 20.12 Accessing estimated coefficients, [U] 26 Working with categorical data and factor variables
factor command, [MV] factor, [MV] factor postestimation
factorial, [U] 11.4.3 Factor variables
design, [MV] manova, [R] anova
function, [FN] Mathematical functions,
[M-5] factorial()
factorial() function, [M-5] factorial()
factormat command, [MV] factor, [MV] factor postestimation
factors, estat subcommand, [MV] factor postestimation
factor-variable notation, [SEM] Intro 3
settings, [R] fvset
facweights, estat subcommand, [CM] cmmprob
postestimation, [CM] cmmprobit
postestimation failure
probability, [PSS-2] power exponential,
[PSS-2] power logrank
tables, [ST] ltable
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
favorsepeed() function, [M-5] favorsepeed()
fvbuget() function, [M-5]bufio()
fbufput() 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] xtgls, [XT] xtivreg, [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] stat stable, [SEM] stat tefects
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()
filename,
conversion, [D] changeeol, [D] filefilter
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
sersetwrite 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
[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
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()
fine mixture models, [FMM] fmm intro, [FMM] fmm estimation,
[FMM] fmm, [FMM] fmm: betareg,
[FMM] fmm: cloglog, [FMM] fmm: glm,
[FMM] fmm: intreg, [FMM] fmm: ivregress,
[FMM] fmm: logit, [FMM] fmm: mlogit,
[FMM] fmm: nbreg, [FMM] fmm: ologit,
[FMM] fmm: oprobit, [FMM] fmm: pointmass,
[FMM] fmm: poisson, [FMM] fmm: probit,
[FMM] fmm: regress, [FMM] fmm: streg,
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: truncreg command, [FMM] fmm: truncreg
%

fnta. [D] format, [U] 12.5 Formats: Controlling how data are displayed
fmtwidth() function, [FN] Programming functions, [M-5] fmtwidth()
folders, see directories
folds, [LASSO] Glossary
follow-up, [PSS-5] Glossary
loss to, [ERM] Intro 5, [ERM] Glossary,
  [MI] Intro substantive, [PSS-2] power cox,
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, [BAYES] bayes: dsges, [BAYES] bayes: dsgenl, [DSGE] Intro 1,
  [DSGE] dsgenl postestimation, [DSGE] dsgenl postestimation
dynamic, see dynamic forecast
dynamic-factor model, [TS] dfactor postestimation
  [TS] forecast identity, [TS] forecast list, [TS] forecast query, [TS] forecast solve,
  [U] 20.21 Dynamic forecasts and simulations
Markov-switching model, [TS] mswitch postestimation
MGARCH model, see multivariate GARCH model
recursive estimation, see recursive estimation
standard error of, [R] regress postestimation
state-space model, [TS] sspace postestimation
forecast, continued
  static, see static forecast
structural vector autoregressive model, [TS] var svar postestimation
threshold regression model, [TS] threshold,
  [TS] threshold postestimation
univariate time-series data, [TS] tssmooth,
  [TS] tssmooth dexp, [TS] tssmooth exponen,
  [TS] tssmooth exponen,
  [TS] tssmooth hwinters,
  [TS] tssmooth ma, [TS] tssmooth shwinters
unobserved-components model, [TS] ucm, [TS] ucm postestimation
vector autoregressive model, [BAYES] bayes: var postestimation,
  [BAYES] bayesfcast graph,
vector error-correction model, [TS] fcast compute,
  [TS] fcast graph, [TS] vec intro, [TS] vec,
  [TS] vec postestimation
forecast, [TS] forecast
adjust command, [TS] forecast adjust
clear command, [TS] forecast clear
coeffvector 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
forecast-error variance decomposition,
  [BAYES] bayesirf, [TS] irf, [TS] irf create,
  [TS] irf graph, [TS] irf table, [TS] var intro,
forecasting, [BAYES] bayes: var
foreground color, [G-4] Schemes intro
forest plot, [META] Intro, [META] meta
  [META] meta forestplot, [META] Glossary
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,
  [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, [D] format, [U] 12.5 Formats: Controlling how data are displayed
format macro function, [P] macro
functions, continued
fractional polynomial, [R] fp, [R] mfp
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()
link, [FMM] fmm: betareg, [FMM] fmm: glm,
[R] betareg, [R] glm
mathematical, [FN] Mathematical functions,
[M-4] Intro
[P] matrix define, [U] 14.8 Matrix functions
maximizing likelihood, see maximum likelihood estimation
naming convention, [M-1] Naming
obtaining help for, [R] help
optimization, [M-5] LinearProgram(),
[M-5] moptimize(), [M-5] optimize(), also see
maximum likelihood estimation
orthogonalization, [R] orthog
parameters, [R] nlcom
passing to functions, [M-2] ftot
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
rng, [R] set rngstream, [R] set seed
statistical, [FN] Statistical functions,
[M-5] normal()
string, [FN] String functions, [M-4] String
time-series, [FN] Selecting time-span functions
trigonometric, [FN] Trigonometric functions,
[M-5] sin()
underscore, [M-6] Glossary
user-defined weighting matrix, see spatial weighting
matrix, user-defined
variance, [R] glm
funnel plot, [META] Intro, [META] meta,
[META] meta funnelplot, [META] meta bias,
[META] meta trimfill, [META] Glossary
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
G

g-prior, see Zellner’s g-prior
g2 inverse of matrix, [P] matrix define, [P] matrix svd
Galbraith plot, [META] meta galbraithplot,
[META] Glossary
galbraithplot, meta subcommand, [META] meta galbraithplot
gamma
density function, [FN] Statistical functions,
[M-5] normal()

incomplete, [FN] Statistical functions,
[M-5] normal()
distribution, [FMM] fmm: streg
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()

regression, [SEM] Intro 5, [SEM] Glossary
survival regression, [FMM] fmm: streg,
[ME] mestreg, [XT] xstreg, also see generalized gamma survival regression
gamma() function, [M-5] factorial()
gammad() function, [FN] Statistical functions,
[M-5] normal()
gammap() function, [FN] Statistical functions,
[M-5] normal()
gammadap() function, [FN] Statistical functions,
[M-5] normal()
gaps, [ST] stbase, [ST] stdescribe, [ST] stgen,
GARCH, see generalized autoregressive conditional heteroskedasticity

Gauss–Hermite quadrature, [IRT] Glossary, see quadrature, Gauss–Hermite

Gaussian kernel function, [G-2] graph twoway kdensity, [G-2] graph twoway lpolo,
[R] kdensity, [R] lpolo, [R] npregress kernel,
[R] qreg, [TE] tebalance density, [TE] toooverlap

Gaussian regression, [SEM] Glossary, also see linear regression

GEE, see generalized estimating equations

_geigen() function, [M-5] geigensystem()
_geigenselect*() functions,
[M-5] geigensystem()

geigensystem() function, [M-5] geigensystem()
_geigensystem() function, [M-5] geigensystem()

geigensystemselect*() functions,
[M-5] geigensystem()

Gelman–Rubin convergence diagnostic, [BAYES] bayes,
[BAYES] bayesmh, [BAYES] bayesstats,

general interval-censored data, see case II interval-censored data

general linear model, [ME] mixed, [MV] manova,
[MV] mreg, [R] anova, [R] loneway,
[R] oneway, [R] regress

generalized

autoregressive conditional heteroskedasticity,
[TS] arch, [TS] Glossary
eigensystem, [M-5] geigensystem()
eigenvalues, [M-6] Glossary

gamma survival regression, [BAYES] bayes: streg,
[ST] stintreg, [ST] streg
Hessenberg decomposition, [M-5] ghessebergd()
Moore–Penrose, [M-5] pinv()

QR decomposition, [M-5] qrinv()

singular value decomposition, [M-5] fullsvd(),

inverse of matrix, [P] matrix svd

least squares,
estimated, see estimated generalized least squares
feasible, see feasible generalized least squares

least-squares estimator, [TS] prais, [TS] Glossary

linear latent and mixed model, [R] gllamm

linear mixed-effects model, [ME] me, [ME] meglm,
[ME] Glossary

linear model, [FMM] fmm, [FMM] fmm: glm,
[ME] Glossary, [R] binreg, [R] fracreg,
[R] glm, [SVY] svy estimation,
[U] 27.9 Generalized linear models,

linear response function, [SEM] gsem,
[SEM] Glossary
generalized, continued
method of moments, [P] matrix accum,
method of moments (GMM), [XT] xtabond,
[XT] xtddp, [XT] xtddpsys, also see gmm
command
negative binomial regression, [R] nbreg, [SVY] svy
estimation
partial credit model, [IRT] irt pcm, [IRT] Glossary
response variables, [SEM] Intro 2, [SEM] Intro 5,
[SEM] gsem family-and-link options
responses, combined, [SEM] Example 34g
Schur decomposition, [M-5] gschur()
SEM, [SEM] Glossary, also see gsem command

generate,
cluster subcommand, [MV] cluster generate
fp subcommand, [R] fp
icd10 subcommand, [D] icd10
icd10cm subcommand, [D] icd10cm
icd10pcs subcommand, [D] icd10pcs
icd9 subcommand, [D] icd9
icd9p subcommand, [D] icd9p
sts subcommand, [ST] sts generate
generate command, [D] generate, [MI] mi passive,
[MI] mi seq
generate data, [D] dyngen
generate functions, adding, [MV] cluster
programming subroutines
generate variable, [D] egen, [D] generate, [ST] stgen,
[ST] sts generate
geographic information system, [SP] Glossary
data, [SP] Glossary
geographic units, [SP] Intro 2, [SP] Glossary
get,
collect subcommand, [TABLES] collect get
constraint subcommand, [R] constraint
net subcommand, [R] net
get() function, [FN] Matrix functions, [P] matrix
define, [P] matrix get
getmata command, [D] putmata
getting started, [U] 1 Read this— it will help
Getting Started with Stata manuals, [U] 1.1 Getting
Started with Stata
keyword search of, [U] 4 Stata’s help and search
facilities
gettoken command, [P] gettoken
Geweke–Hajivassiliou–Keane multivariate normal
gof, estat subcommand, [SEM] Intro 7,
[SEM] estat gof, [SEM] Methods and formulas
for sem
ghalton() function, [M-5] halton()
_ghessenbergd() function, [M-5] ghessenbergd()
ghessenberg() function, [M-5] ghessenberg()
_ghessenberg_la() function, [M-5] ghessenberg()
ghk() function, [M-5] ghk()
ghkfast() function, [M-5] ghkfast()
ghkfast_i() function, [M-5] ghkfast()
Gower coefficient similarity measure, [MV] measure_option

GPCM, see generalized partial credit model

gpcm, irt subcommand, [IRT] irt pcm, [IRT] irt pcm postestimation


describing contents, [G-2] graph describe

graded response model, [IRT] irt grm, [IRT] Glossary,

Granger causality, [TE] DID intro, [TE] didregress,

[TE] didregress postestimation,


granger, estat subcommand, [TE] didregress postestimation

grangerplot, estat subcommand, [TE] didregress postestimation

graph

    bar command, [G-2] graph bar
    box command, [G-2] graph box
    close command, [G-2] graph close
    combine command, [G-2] graph combine
    command, [G-2] graph
    copy command, [G-2] graph copy
    describe command, [G-2] graph describe
    dir command, [G-2] graph dir
    display command, [G-2] graph display
    dot command, [G-2] graph dot,
        [G-3] area_options, [G-3] line_options
    drop command, [G-2] graph drop
    export command, [G-2] graph export
    hbar command, [G-2] graph bar
    hbox command, [G-2] graph box
    matrix command, [G-2] graph matrix
    pie command, [G-2] graph pie
    play command, [G-2] graph play
    print command, [G-2] graph print,
        [G-3] pr_options
    query command, [G-2] graph query
    rename command, [G-2] graph rename
    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

...continued

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 pccapsym command, [G-2] graph twoway pccapsym


twoway pci command, [G-2] graph twoway pci


twoway pscatter command, [G-2] graph twoway pscatter


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 rcapsym command, [G-2] graph twoway rcapsym


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

Subject index 57
graph, *continued*
  twoway spike command, [G-2] `graph twoway spike`
  twoway tsline command, [G-2] `graph twoway tsline`
  twoway tsrline command, [G-2] `graph twoway tsline`
  `use` command, [G-2] `graph use`
graph,
  `bayesfcast` subcommand, [BAYES] `bayesfcast graph`
  `bayesirf` subcommand, [BAYES] `bayesirf 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 cumulative hazard, [ST] `stcurve, [ST]` `sts`
  baseline failure, [ST] `stcurve, [ST]` `sts, [ST]` `sts graph`
  baseline hazard, [ST] `stcurve, [ST]` `sts, [ST]` `sts graph`
  baseline survivor, [ST] `stcurve, [ST]` `sts, [ST]` `sts graph`
  Bayesian, [BAYES] `bayesgraph`
  binary variable cumulative sum, [R] `csum`
  `biplot`, [MV] `biplot, [MV]` `ca postestimation plots`
  box, see `box plot`
  CA dimension projection, [MV] `ca postestimation plots`
  cluster tree, see `graph`, `dendrogram`
  component-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`
  Cox predicted survival curve, [ST] `stintcox PH-assumption plots`

graph, *continued*
  cross-correlogram, [TS] `xcorr`
  cross-sectional time-series data, [XT] `xtdata, [XT]` `xtline`
  cumulative distribution, [R] `cumul`
  cumulative hazard function, [ST] `stcurve, [ST]` `sts graph`
  cumulative spectral density, [TS] `cumsd`
  dendrogram, [MV] `cluster, [MV]` `clustermat`
  `mv` cluster dendrogram, [MV] `cluster linkage, [MV]` `cluster stop, [MV]` `Glossary`
  density-distribution sunflower, [R] `sunflower`
  derivatives, [R] `dydx, [R]` `testnl`
  describing contents, [G-2] `graph describe`
  diagnostic, [R] `Diagostic plots`
  dot, see `dot plot`
  eigenvalue
    after `discrim lda, [MV]` `discrim lda postestimation, [MV]` `screepplot`
    after `factor, [MV]` `factor postestimation, [MV]` `screepplot`
    after `manova, [MV]` `screepplot`
    after `mca, [MV]` `screepplot`
    after `mda, [MV]` `screepplot`
    after `pea, [MV]` `pca postestimation, [MV]` `screepplot`
  error-bar charts, [R] `serrbar`
  forecasts, [BAYES] `bayesfcast graph, [TS]` `fcast graph`
  formats for exporting, [G-2] `graph export`
  fractional polynomial, [R] `fp postestimation functions, [D] obs, [D] range`
  hazard function, [ST] `ltabale, [ST]` `stcurve, [ST]` `sts graph`
  histograms, [R] `histogram, [R]` `kdensity`
  integrals, [R] `dydx`
  interaction plots, [R] `marginsplot`
  ladder-of-power histograms, [R] `ladder` lasso
    BIC plot, [LASSO] `biplot`
    coefficient plot, [LASSO] `coefpath`
    cross-validation function plot, [LASSO] `cvplot`
    letter-value display, [R] `lv`
    leverage-versus-(squared)-residual, [R] `regress postestimation diagnostic plots`
Graph, continued
loading
  after candisc, [MV] candisc, [MV] scoreplot
  after discrim lda, [MV] discrim lda, [MV] discrim lda postestimation, [MV] scoreplot
  after factor, [MV] factor postestimation, [MV] scoreplot
  after pca, [MV] pca postestimation, [MV] scoreplot
log–log curve, [ST] stcox PH-assumption tests
logistic diagnostic, [R] logistic postestimation, [R] lsens
  lowess smoothing, [R] lowess
margins, [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] tooverlap
  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, see 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] Iroc, [R] roccomp, [R] rocfit postestimation, [R] rocregplot, [R] roctab
  rootograms, [R] spikeplot
  saving, [G-3] saving_option
scatterplot matrix, see scatterplot matrices
Graph, continued
score
  after candisc, [MV] candisc, [MV] scoreplot
  after discrim lda, [MV] discrim lda, [MV] discrim lda postestimation, [MV] scoreplot
  after factor, [MV] factor postestimation, [MV] scoreplot
  after pca, [MV] pca postestimation
  after canon, [MV] treeplot
  after ca, [MV] treeplot
  after discrim lda, [MV] discrim lda postestimation, [MV] scoreplot
  after factor, [MV] factor postestimation, [MV] scoreplot
  after manova, [MV] treeplot
  after mca, [MV] treeplot
  after mds, [MV] treeplot
  after pca, [MV] pca postestimation, [MV] treeplot
  Shepard diagram, [MV] mds postestimation plots
  smoothing, [R] kdensity, [R] lowess, [R] ipoly
  spatial data, [SP] grmap
  spike plot, [R] spikeplot
  stem-and-leaf, [R] stem
  sunflower, [R] sunflower
  suppressing, [G-3] nodraw_option
  survivor function, [ST] stcurve, [ST] sts graph
  symmetry, [R] Diagnostic plots
text, [G-4] text
time-versus-concentration curve, [R] phevaluate
treatment-effects balance, [TE] tebalance
  box, [TE] tebalance density, [TE] tebalance overid
treatment-effects overlap, [TE] tooverlap
  Turnbull’s nonparametric survival curve, [ST] stintcox PH-assumption tests
two-way graphs
  two-way, see two-way graphs
  white-noise test, [TS] wntestb
Graph Editor, [G-1] Graph Editor
  apply recording, [G-2] graph play
  graphical user interface, [IRT] Control Panel
examples of, [U] 2 A brief description of Stata graphics
Graphics Interchange Format, [G-2] graph export
graphregion() option, [G-3] region_options
grdistances, estat subcommand, [MV] discrim lda postestimation, [MV] discrim qda postestimation
greater than (or equal) operator, see relational operators
\textbf{gsem} file, [U] 11.6 Filenaming conventions
Greenhouse–Geisser epsilon, [R] anova
Greenhouse–Geisser correction, see nonspHERICity correction
Greenwood confidence intervals, [ST] sts
greport,
estat subcommand, [IRT] estat greport
grey literature, [META] Intro, [META] Glossary grid
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
gmeanby command, [R] gmeanby
gmeans, 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 ginvvariance,
[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
gsfunction, [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()
\_gschurdfgroupby() function, [M-5] gschurd(
\_gschurdfgroupbyl() function, [M-5] gschurd(
\_gschurdfgroupbyl() function, [M-5] gschurd()
gsem command, [SEM] Builder, generalized,
[SEM] gsem, [SEM] Methods and formulas for gsem
tobit regression, [SEM] Example 49g
gmargin() function, [D] gmargin
guessing, [IRT] Glossary
guessing parameter, [IRT] irt 3pl
GUI, see graphical user interface

\textbf{H}

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

H2O. [P] H2O intro
h2oframe command, [P] H2O intro
HAC variance estimate, [R] binreg, [R] glm, [R] gmm,
[R] ivregress, [R] nl, [XT] xtointtest,
[XT] xtlogl, [XT] xtnunitroot
hadamard() function, [FN] Matrix functions,
[P] matrix define
Hadamard matrix, [SVY] svy brr, [SVY] Glossary
Hadri Lagrange multiplier stationarity test,
[XT] xtnunitroot
hadri, xtnunitroot subcommand, [XT] xtnunitroot
half option, [G-2] graph matrix
halfyear() function, [D] Datetime, [FN] Date and time functions,
[M-5] date()
heteroskedastic
  errors, see heteroskedastic linear regression
  linear regression, [BAYES] bayes: hetregress,
[R] hetregress, [R] qreg, [R] vwl, [SVY] svy 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
hetregress command, [R] hetregress
hettest, estat subcommand, [R] regress postestimation
hexadecimal, [D] Glossary
hexadecimal report, [D] hexdump
hexdump command, [D] hexdump
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] glm, [R] loneway, [R] areg
Higgins–Thompson statistic, [META] estat heterogeneity
higher ASCII, see extended ASCII
higher-order models, see first-level variables
higher-level variables, see confirmatory factor analysis
highest posterior density
credible interval, [BAYES] Intro,
  [BAYES] Bayesian commands, [BAYES] bayes,
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
do of categorical variables, [R] histogram
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,
  pie, [G-2] graph twoway histogram,
  [G-3] by_option
hms() function, [D] Datetime, [FN] Date and time functions,
  [M-5] date()
Hodrick–Prescott 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
Holt–Winters smoothing, [TS] tssmooth, [TS] tssmooth dexpontial,
  hvit, [TS] Glossary
homogeneity, [META] Intro, [META] meta forestplot,
  [META] Glossary
of variances, [R] oneway, [R] sdt
test, [META] meta, [META] meta summarize,
  [META] Glossary, [R] Epitab
homoskedasticity tests, [R] regress postestimation
Horst normalization, see Kaiser normalization
Hosmer–Lemeshow
delta $^2$ influence statistic, see delta $\chi^2$ influence statistic
delta deviance influence statistic, see delta deviance influence statistic
goodness-of-fit test, [R] estat gof, [SVY] estat
hot, ssc subcommand, [R] ssc
hotelling command, [MV] hotelling
Hotelling’s
$T^2$ statistic, [MV] manova
$T^2$, [MV] hotelling, [MV] mvtest means,
[MV] Glossary
hours() function, [D] Datetime durations, [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] qrdf()
_hqrd() function, [M-5] qrdf()
_hqrdmultq() function, [M-5] qrdf()
_hqrdmultq1t() function, [M-5] qrdf()
_hqrdp() function, [M-5] qrdf()
_hqrdp_1a() function, [M-5] qrdf()
_hqrdq() function, [M-5] qrdf()
_hqrdq1() function, [M-5] qrdf()
_hqrdr() function, [M-5] qrdf()
_hqrdr1() function, [M-5] qrdf()
HSV values, see hue, saturation, and value (HSV) values
ht, xtunitroot subcommand, [XT] xtunitroot
HTML, [R] etable, [RPT] Dynamic documents intro, [RPT] dyndoc, [RPT] dynstyle,
[RPT] html2docx, [RPT] markdown,
html2docx command, [RPT] html2docx
httpproxy, set subcommand, [R] netio, [R] set
httpproxyauth, set subcommand, [R] netio, [R] set
httpproxynet, set subcommand, [R] netio, [R] set
httpproxypath, set subcommand, [R] netio, [R] set
httpproxyport, set subcommand, [R] netio, [R] set
httpproxyserver, set subcommand, [R] netio, [R] set
https://www.stata.com, [U] 3.2.1 The Stata website (www.stata.com)
Huber weighting, [R] rreg
Huber/White/sandwich estimator of variance, see robust,
Huber/White/sandwich estimator of variance
hue, saturation, and value (HSV) values,
hurdle regression, [R] hurdle
Huynh–Feldt epsilon, [R] anova
hwinters, tssmooth subcommand, [TS] tssmooth
hybrid
MH sampler, see Metropolis–Hastings sampling model, [IRT] irt hybrid, [IRT] Glossary
hybrid, irt subcommand, [IRT] irt hybrid, [IRT] irt hybrid postestimation
hyperbolic functions, [FN] Statistical functions,
[M-5] sin()
hypercumulative() function, [FN] Statistical functions,
[M-5] normal()
hypergeometric,
cumulative distribution, [FN] Statistical functions,
[M-5] normal()
probability mass function, [FN] Statistical functions,
[M-5] normal()
hypergeometricc() function, [FN] Statistical functions,
[M-5] normal()
hyperparameters, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayes, [BAYES] bayesmh,
hyperprior, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayes, [BAYES] bayesmh,
hypertext help, [R] help, [U] 4 Stata’s help and search facilities, [U] 18.11.6 Writing system help
hypothesis, [PSS-5] Glossary, also see null hypothesis and alternative hypothesis
test, [PSS-5] Glossary, [SEM] test, [SEM] testnl, also see null hypothesis and alternative hypothesis
testing, Bayesian, see Bayesian, hypothesis testing
hypothesized value, see null value

I
I() function, [FN] Matrix functions, [M-5] I(),
[P] matrix define
I(0) process, see covariance stationary
I(1) process, see first-difference stationary
$I^2$ statistic, [META] meta forestplot, [META] meta summarize,
[META] meta mvregress, [META] meta heterogeneity,
[META] Glossary
ibeta() function, [FN] Statistical functions,
[M-5] normal()
ibetatail() function, [FN] Statistical functions,
[M-5] normal()
ic,
bayesstats subcommand, [BAYES] bayesstats ic
estat subcommand, [R] estat, [R] estat ic
ICC, see item characteristic curve
icc,
estat subcommand, [ME] estat icc, [ME] melogit postestimation,
[ME] meprobit postestimation,
[ME] mixed postestimation
irtgraph subcommand, [IRT] irtgraph icc
icc command, [R] icc
icd10
  check command, [D] icd10
  clean command, [D] icd10
  command, [D] icd
  generate command, [D] icd10
  lookup command, [D] icd10
  query command, [D] icd10
  search command, [D] icd10
icd10cm
  check command, [D] icd10cm
  clean command, [D] icd10cm
  generate command, [D] icd10cm
  lookup command, [D] icd10cm
  query command, [D] icd10cm
  search command, [D] icd10cm
  command, [D] icd
icd10pcs
  check command, [D] icd10pcs
  clean command, [D] icd10pcs
  generate command, [D] icd10pcs
  lookup command, [D] icd10pcs
  query command, [D] icd10pcs
  search command, [D] icd10pcs
  command, [D] icd
icd9
  check command, [D] icd9
  clean command, [D] icd9
  command, [D] icd
  generate command, [D] icd9
  lookup command, [D] icd9
  query command, [D] icd9
  search command, [D] icd9
icd9p
  check command, [D] icd9p
  clean command, [D] icd9p
  command, [D] icd
  generate command, [D] icd9p
  lookup command, [D] icd9p
  query command, [D] icd9p
  search command, [D] icd9p

ICE, see imputation, multivariate, chained equations

ic, [M-5]
iexport subcommand, [MI] iexport
  [MI] impeXport
  iimport subcommand, [MI] iimport
  [MI] impeXport
iconv, [D] unicode convertfile
ICU, see International Components for Unicode
_ID variable, [SP] spset, [SP] Glossary
identification, see model identification
identified, [DSGE] Glossary
identifier, class, [P] class
identifier, unique, [D] id
identity, forecast subcommand, [TS] forecast
  identity
identity matrix, [M-5] I( ), [P] matrix define
idiosyncratic error term, [XT] Glossary
idistance spatial weighting matrix, [SP] Glossary
if command, [M-2] if, [P] if
if exp qualifier, [P] syntax, [U] 11 Language syntax
igaussian() function, [FN] Statistical functions,
  [M-5] normal()
igaussianden() function, [FN] Statistical functions,
  [M-5] normal()
igaussiantail() function, [FN] Statistical functions,
  [M-5] normal()
ignorable missing-data mechanism, [MI] Intro
  substantive, [MI] Glossary
IIA, see independence of irrelevant alternatives
i.i.d. assumption, see independent and identically
  distributed sampling assumption
IIF, see item information function
iif, irtgraph subcommand, [IRT] irtgraph
  iif
Im() function, [M-5] Re()
Im–Pesaran–Shin test, [XT] xtunitroot
image,
  putdocx subcommand, [RPT] putdocx paragraph
  putpdf subcommand, [RPT] putpdf paragraph
imaginary part, [M-5] Re( )

import
  dbase command, [D] import dbase
  delimited command, [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 data, [D] import, [D] import dbase, [D] import
  delimited, [D] import excel, [D] import fred,
  [D] import haver, [D] import sas, [D] import
  sasxport5, [D] import sasxport8, [D] import
  spss, [D] infile (fixed format), [D] infile (free
  format), [D] infix (fixed format), [D] jdbc,
  [D] odbc, [MI] mi import, [MI] mi import
  flong, [MI] mi import flonse, [MI] mi import
  ice, [MI] mi import nhanes1, [MI] mi import
  wide, [U] 22 Entering and importing data, also
  see combine data, also see input data interactively
  real-time, [D] import fred
import, spmatrix subcommand, [SP] spmatrix
  import
importance weight, [U] 11.1.6 weight,
  [U] 20.24.4 Importance weight

imported spatial weighting matrix, [SP] Glossary
improper prior, [BAYES] Intro, [BAYES] bayes,
[BAYES] bayesmh, [BAYES] bayesstats ic,
[BAYES] Glossary
impulse–response functions, [BAYES] bayesirf,
[BAYES] bayesirf graph, [BAYES] bayesirf ggraph,
[BAYES] bayesirf ograph,
[BAYES] bayesirf table, [BAYES] bayesirf ctable,
[DSEG] Intro 1, [DSEG] Intro 3b,
[DSEG] Intro 3c, [DSEG] Intro 3d,
[DSEG] Intro 9a, [DSEG] Intro 9b,
[TS] irf add, [TS] irf cgraph, [TS] irf create,
[TS] irf ctable, [TS] irf describe, [TS] irf drop,
[TS] irf graph, [TS] irf ograph,
[TS] irf rename, [TS] irf set, [TS] irf table,
[TS] var intro, [TS] varbasic, [TS] vec intro,
[TS] 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

imputation, continued
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,
chained equations, [MI] mi impute, [MI] mi impute chained
normal, [MI] mi impute, [MI] mi impute mvn
negative binomial regression, [MI] mi impute nbreg on subsamples, [MI] mi impute
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
Poisson regression, [MI] mi impute poisson
predictive mean matching, [MI] mi impute, [MI] mi impute pmm
recommended number of, [MI] Intro substantive,
[MI] mi estimate
regression, [MI] mi impute, [MI] mi impute regress
semiparametric, [MI] mi impute pmm
step, [MI] Intro substantive, [MI] mi estimate
transformations, [MI] mi impute
truncated regression, [MI] mi impute truncreg
user-defined, [MI] mi impute usermethod
imputed data, [MI] 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: tnbregr,
[BAYES] bayes: tpoisson,
[BAYES] bayes: xtpoisson,
displaying exponentiated coefficients,
[FMM] estat eform, [R] eform_option,
[SEM] Inteo 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] tnbregr, [R] zinb,
[XT] xtnbreg, also see incidence-rate ratio,
estimation, Bayesian
panel data, [XT] xtgee, [XT] xtnbreg,
[XT] xtpoisson
Poisson regression, [FMM] fmm: poisson,
[FMM] fmm: tpoisson, [FMM] Example 2,
[LASSO] dpoisson, [LASSO] popoisson,
[LASSO] xppoisson, [ME] mepoisson,
[R] cpoisson, [R] expoisson, [R] heckpoisson,
[R] ipoisson, [R] poisson, [R] tpoisson,
[R] zip, [TE] etpoisson, [XT] xtpoisson, also
see incidence-rate ratio, estimation, Bayesian
postestimation, [R] contrast, [R] expoisson
postestimation, [R] lincom
negative binomial regression, [R] nbreg
postestimation, [R] tnbregr 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
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] cmmlogit,
[CM] cmmmixlogit, [CM] cmmprobit,
[CM] cmrprobit, [CM] cmxtmixlogit,
[CM] nlogit
test for, [CM] nlogit
independence of irrelevant alternatives,
assumption, [FMM] fmm: mlogit, [R] clogit,
[R] mlogit
test for, [R] hausman, [R] suest
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,
independence of irrelevant alternatives,
assumption, [SP] Glossary, [TE] tteffects intro,
[TE] tteffects intro advanced, [TE] Glossary
index of probit and logit, [R] logit postestimation,
[R] predict, [R] probit postestimation
index search, [R] search, [U] 4 Stata’s help and search
facilities
indexnot() function, [FN] String functions,
[M-5] indexnot()
indicator variables, [R] tabulate oneway, [R] xi,
[SEM] Glossary, also see factor variables
indicators, [U] 11.4.3 Factor variables
indirect effects, see effects, indirect
indirect impacts, [SP] spivregress postestimation,
[SP] sproreg postestimation, [SP] spxtrreg
postestimation
indirect standardization, [R] dstdize
individual-level design, [PSS-2] power, [PSS-2] power
twoproportions, cluster, [PSS-5] Glossary
individual-level treatment effect, [ERM] Glossary,
[TE] Glossary
ineligible missing values, [MI] mi impute,
[MI] Glossary
inequality measures, [R] Inequality
inertia, [MV] Glossary, also see total inertia
inertia, estat subcommand, [MV] ca postestimation
inference, [LASSO] Lasso intro advanced,
[LASSO] Glossary
infit command, [D] infit (fixed format), [D] infit
(free format)
infix command, [D] infix (fixed format)
influence statistics, see delta $\chi^2$ influence statistic, see delta beta influence statistic, see delta deviance influence statistic, see DFBETA, see LMAX value

`'infmt`, [D] in file (fixed format)
information, [IRT] Glossary

- criteria, see Akaike information criterion, see Bayesian information criterion

informative missingness, [ERM] Glossary
informative prior, [BAYES] Glossary

inheritance, [M-2] class, [P] class
init, ml subcommand, [R] ml
init, ssc subcommand, [SEM] ssc
initial values, [DSGE] Glossary, also see starting values
initialization, class, [P] class
initialize, java subcommand, [P] Java utilities
inlist() function, [FN] Programming functions
inner fence, [R] I
innovation accounting, [BAYES] bayesirf, [TS] irf
input command, [D] input
input data
- from a file, see import data, see read data from disk interactively, [D] edit, [D] input, also see edit data, also see import data
input, matrix subcommand, [P] matrix define
input, obtaining from console in programs, see console, obtaining input from
input/output functions, [M-4] IO
inrange() function, [FN] Programming functions
in-sample predictions, see replicated outcome
in-sample $R^2$, [LASSO] Glossary
insert, jdbc subcommand, [D] jdbc
insert, odbc subcommand, [D] odbc
insobs command, [D] insobs
inspect command, [D] inspect
install,
  net subcommand, [R] net
  ssc subcommand, [R] ssc
installation
  of community-contributed commands (updating), [R] ado update
  of official updates, [R] update, [U] 29 Using the Internet to keep up to date
  of SJ and STB, [R] net, [R] sj, [U] 3.5 Updating and adding features from the web, [U] 17.6 How do I install an addition?

instance, [M-6] Glossary
class, [P] class
  .instance$mv$ built-in class function, [P] class
instance-specific variable, [P] class

infrared, [D] in file (fixed format)
influence statistic, [M-6] class, [P] class
input data
initial values, [DSGE] Glossary, also see starting values
initialization, class, [P] class
initialize, java subcommand, [P] Java utilities
inlist() function, [FN] Programming functions
inner fence, [R] I
innovation accounting, [BAYES] bayesirf, [TS] irf
input command, [D] input
input data
- from a file, see import data, see read data from disk interactively, [D] edit, [D] input, also see edit data, also see import data
input, matrix subcommand, [P] matrix define
input, obtaining from console in programs, see console, obtaining input from
input/output functions, [M-4] IO
inrange() function, [FN] Programming functions
in-sample predictions, see replicated outcome
in-sample $R^2$, [LASSO] Glossary
insert, jdbc subcommand, [D] jdbc
insert, odbc subcommand, [D] odbc
insobs command, [D] insobs
inspect command, [D] inspect
install,
  net subcommand, [R] net
  ssc subcommand, [R] ssc
installation
  of community-contributed commands (updating), [R] ado update
  of official updates, [R] update, [U] 29 Using the Internet to keep up to date
  of SJ and STB, [R] net, [R] sj, [U] 3.5 Updating and adding features from the web, [U] 17.6 How do I install an addition?

instance, [M-6] Glossary
class, [P] class
  .instance$mv$ built-in class function, [P] class
instance-specific variable, [P] class

instrumental-variables, [ERM] Intro 3,
endogenous, [ERM] Intro 3
estimator, [XT] Glossary
regression
  finite mixture models, [FMM] fmm: ivregress
generalized method of moments, [R] gmm
linear, [ERM] eregress, [LASSO] Lasso inference intro, [LASSO] poivregress,
  [LASSO] xpoivregress, [R] ivregress
panel-data models, [XT] xtabond, [XT] xtdpd,
Poisson, [R] ipoisson
probit, [ERM] eprobit, [R] ipvprobit
spatial autoregressive models, [SP] spivregress
system of equations, [R] reg3
tobit, [ERM] eintreg, [R] ivtobit
with survey data, [SVY] svy estimation
int, [D] Data types, [U] 12.2.2 Numeric storage types
int() function, [FN] Mathematical functions,
  [M-5] trunc( )
integ command, [R] dydx
integer truncation function, [FN] Mathematical functions,
  [M-5] trunc( )
integrals, numeric, see numerical integration
integrated autoregressive moving-average model,
  [TS] estat acplot, [TS] psdensity
integrated process, [TS] Glossary
integration, numeric, see numerical integration
intensity, color, adjustment, [G-2] graph twoway histogram,
  [G-2] graph twoway kdensity,
interaction, [CM] margins, [R] anova, [R] contrast,
  [R] fvfvar, [R] margins, [R] margins, contrast, [R] margins, pwcompare,
  [R] marginsplot, [R] pwcompare, [R] set emptycells, [R] xi, [U] 11.4.3 Factor variables, [U] 13.5.3 Factor variables and time-series operators, [U] 20.19 Obtaining contrasts, tests of interactions, and main effects,
  [U] 26.2 Estimation with factor variables
effects, [PSS-5] Glossary
expansion, [R] xi
plots, [R] marginsplot
intercept, [SEM] Intro 4, [SEM] Glossary
interface, query subcommand, [R] query
internal consistency test, [MV] alpha
International Components for Unicode, [D] unicode
Internet,
commands to control connections to, [R] netio
installation of updates from, [R] ado update,
  [R] net, [R] sj, [R] update, [U] 29 Using the Internet to keep up to date
search, [R] net search
Stata, [U] 3.2.1 The Stata website (www.stata.com)
Stata Journal, [U] 3.4 The Stata Journal
Stata Press, [U] 3.3 Stata Press
interpolation, [D] ipolate
interquantile range, [R] qreg
interquantile range, [R] lv, [R] table summary,
  [R] table, [R] tabstat
  generating variable containing, [D] egen
  making dataset of, [D] collapse
summarizing, [D] pctile
interrater agreement, [R] kappa
interrupt command execution, [U] 10 Keyboard use
interval
  censored, see censored
data, [XT] Glossary, also see interval regression
hypothesis test, [BAYES] Glossary, also see
  Bayesian, hypothesis testing, interval
regression
  extended, [ERM] Intro 2, [ERM] intreg,
    [ERM] Example 1b, [ERM] Example 1c
  finite mixture model, [FFM] fmm: intreg
  linear model, [R] intreg, also see interval
    regression, extended
random-effects, [ERM] intreg, [XT] xtintreg
structural equation modeling,
  [SEM] Example 44g
survival data, [SVY] svy estimation
survival model, [ST] stintcox, [ST] stintreg
test, see interval hypothesis test
variable, [ERM] Glossary, also see censored
interval, bayestest subcommand,
  [BAYES] bayestest interval
interval-censored data, see case I interval-censored data,
  see case II interval-censored data
intervention effects, see effect size
  onemean, cluster, [PSS-2] power twomeans,
  cluster, [PSS-2] power onepropportion,
  cluster, [PSS-2] power twopropportions,
  cluster, [PSS-2] power logrank, cluster,
  also see estat icc command
intraclass correlation, see correlation, intraclass
intreg command, [R] intreg, [R] intreg
  postestimation
inv() function, [FN] Matrix functions, [P] matrix
  define
invariance, [IRT] Glossary
invbinomial() function, [FN] Statistical functions,
  [M-5] normal()
invbinomialtail() function, [FN] Statistical functions,
  [M-5] normal()
invcauchy() function, [FN] Statistical functions,
  [M-5] normal()
invcauchytail() function, [FN] Statistical functions,
  [M-5] normal()
invchi2() function, [FN] Statistical functions,
  [M-5] normal()
invchi2tail() function, [FN] Statistical functions,
  [M-5] normal()
invchisqlog() function, [FN] Mathematical functions,
  [M-5] logit()
invdunnettprob() function, [FN] Statistical functions,
  [M-5] normal()
inverse
  cumulative
    beta distribution, [FN] Statistical functions,
      [M-5] normal()
    binomial function, [FN] Statistical functions,
      [M-5] normal()
    \chi^2 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()
  Weibull distribution, [FN] Statistical functions,
    [M-5] normal()
Gaussian distribution,
  cumulative, [FN] Statistical functions,
    [M-5] normal()
  density, [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()
hyperbolic tangent transformation, see Fisher’s z
  transformation
noncentral
    beta distribution, [FN] Statistical functions,
      [M-5] normal()
    \chi^2 \chi^2 distribution function, [M-5] normal()
    \chi^2 distribution function, [FN] Statistical
      functions
   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^2 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()
inverse reverse cumulative, continued
  incomplete gamma function, [FN] Statistical functions, [M-5] normal()
inverse Gaussian function, [FN] Statistical functions, [M-5] normal()
noncentral χ² distribution function,
t distribution function, [FN] Statistical functions, [M-5] normal()
inverse-distance matrix, see spatial weighting matrix
inverse-probability weighting, [TE] teffects intro,
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()
invgammap() function, [FN] Statistical functions, [M-5] normal()
invgammaptail() function, [FN] Statistical functions, [M-5] normal()
invHilbert() function, [M-5] Hilbert()
invbeta() function, [FN] Statistical functions, [M-5] normal()
invbetaetail() function, [FN] Statistical functions, [M-5] normal()
invgaussian() function, [FN] Statistical functions, [M-5] normal()
invgaussianetail() 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()
invlogisticetail() function, [FN] Statistical functions, [M-5] normal()
invnbinomial() function, [FN] Statistical functions, [M-5] normal()
invnbinomiaetail() function, [FN] Statistical functions, [M-5] normal()
invcchi2() function, [FN] Statistical functions, [M-5] normal()
invcchi2tail() function, [FN] Statistical functions, [M-5] normal()
inVF() 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()
invent() function, [FN] Statistical functions, [M-5] normal()
invinverse() function, [FN] Statistical functions, [M-5] normal()
invt() function, [FN] Statistical functions, [M-5] normal()
invt() function, [FN] Statistical functions, [M-5] normal()
invtokens() function, [M-5] invtokens()
invtail() function, [FN] Statistical functions, [M-5] normal()
invtukeyprob() function, [FN] Statistical functions, [M-5] normal()
invech() function, [M-5] vec()
inveibull() function, [FN] Statistical functions, [M-5] normal()
inveibullph() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
inveibullp() function, [FN] Statistical functions, [M-5] normal()
Subject index

add command, [TS] irf add
cgraph command, [TS] irf cgraph
case command, [TS] irf case
table command, [TS] irf table
describe command, [TS] irf describe
drop command, [TS] irf drop
graph command, [TS] irf graph
graph command, [TS] irf graph
graph command, [TS] irf graph
graph command, [TS] irf graph
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
  1pl command, [IRT] irt 1pl, [IRT] irt 1pl postestimation
  2pl command, [IRT] irt 2pl, [IRT] irt 2pl postestimation
  3pl command, [IRT] irt 3pl, [IRT] irt 3pl postestimation

isascii() function, [M-5] isascii()
isspace() function, [M-5] isspace()
isreal() function, [M-5] isreal()
isrealvalues() function, [M-5] isrealvalues()
isview() function, [M-5] isview()
issymmetric() function, [FN] Matrix functions,
issymmetric() function, [M-5] issymmetric()

irtgraph

icc command, [IRT] irt, [IRT] irtgraph icc,
  [IRT] irt, [IRT] irtgraph icc
iiif command, [IRT] irt, [IRT] irtgraph iiif
tcc command, [IRT] irt, [IRT] irtgraph tcc
tif command, [IRT] irt, [IRT] irtgraph tif

isascii() function, [M-5] isascii()
iscomplex() function, [M-5] isreal()
isdiagonal() function, [M-5] isdiagonal()
isspace() function, [M-5] isspace()
isfleeting() function,

isid command, [D] isid
isleapsecond() function, [D] Datetime relative dates, [FN] Date and time functions,
  [M-5] date()
isleapyear() function, [D] Datetime relative dates,
  [FN] Date and time functions, [M-5] date()

J
  J×2 contingency table, [PSS-2] power trend,
  [PSS-5] Glossary
Jaccard coefficient similarity measure,
  [MV] measure_option
\textit{Jackknife}, [SEM] Glossary
  estimation, [R] \texttt{jackknife},
  \cite[SVY] jackknife\_options, [SVY] \texttt{s}y \texttt{jackknife},
  \cite[SVY] Variance estimation, \cite[SVY] Glossary
residuals, [R] \texttt{regress postestimation}
standard errors, [R] \texttt{vce\_option}, \cite[SVY] \texttt{s}y \texttt{jackknife},
\cite[SVY] Variance estimation, [XT] \texttt{vce\_options}
  jackknife\_options, \cite[SVY] \texttt{jackknife\_options}
  \texttt{jackknife} prefix command, [R] \texttt{jackknife},
  \cite[R] jackknife postestimation

Jackson–White–Riley
  method, [META] Glossary
  statistic, [META] \texttt{estat heterogeneity}
\texttt{Jarque–Bera} statistic, \cite[TS] \texttt{varnorm}, \cite[TS] \texttt{vecnorm}
Java, \cite[P] \texttt{Java intro}, \cite[P] Java integration, \cite[P] \texttt{Java plugin},
\cite[P] Java utilities, \cite[P] \texttt{javacall}
\texttt{java}
  \texttt{initialize} command, \cite[P] Java utilities
  \texttt{query} command, \cite[P] Java utilities
  \texttt{set heapmax} command, \cite[P] Java utilities
  \texttt{set home} command, \cite[P] Java utilities
\texttt{java} \texttt{clear} command, \cite[P] Java integration
\texttt{java} command, \cite[P] Java integration
\texttt{java}, query subcommand, [R] \texttt{query}
\texttt{java\_heapmax}, set subcommand, \cite[P] Java utilities,
  \cite[R] set
\texttt{java\_home}, set subcommand, \cite[P] Java utilities,
  \cite[R] set
\texttt{javacall} command, \cite[P] \texttt{javacall}
\texttt{JavaScript}, \cite[RPT] \texttt{dyntext}
\texttt{JCA}, see \textit{joint correspondence analysis}
\texttt{jdbc}
  \texttt{add} command, \cite[D] \texttt{jdbc}
  \texttt{connect} command, \cite[D] \texttt{jdbc}
  \texttt{describe} command, \cite[D] \texttt{jdbc}
  \texttt{exec} command, \cite[D] \texttt{jdbc}
  \texttt{insert} command, \cite[D] \texttt{jdbc}
  \texttt{list} command, \cite[D] \texttt{jdbc}
  \texttt{load} command, \cite[D] \texttt{jdbc}
  \texttt{remove} command, \cite[D] \texttt{jdbc}
  \texttt{showdbs} command, \cite[D] \texttt{jdbc}
  \texttt{showtables} command, \cite[D] \texttt{jdbc}
Jeffreys noninformative prior, \cite[M1] \texttt{mi impute} \texttt{mvn}
Jeffreys prior, \cite[BAYES] Intro, \cite[BAYES] Bayesian commands,
\cite[BAYES] bayes, \cite[BAYES] bayesmh, \cite[BAYES] Glossary
  \texttt{jeffreys}, \texttt{prior()} suboption, \cite[BAYES] bayesmh evaluators
jitter() option, \cite[G-2] graph matrix, \cite[G-2] graph twoway scatter
jitterseed() option, \cite[G-2] graph matrix,
  \cite[G-2] graph twoway scatter
join datasets, see \texttt{combine} data
join matrix, \cite[P] matrix \texttt{rowjoinbyname}
join operator, \cite[M-2] \texttt{op\_join}
joinby command, \cite[D] \texttt{joinby}, \cite[U] 23 Combining datasets
joining time-span records, \cite[ST] \texttt{stsplit}
  joint
  correspondence analysis, \cite[MV] \texttt{factor postestimation},
  \cite[MV] \texttt{pca postestimation}, \cite[MV] Glossary
Kaiser normalization, \cite[MV] \texttt{factor postestimation},
  \cite[MV] \texttt{pca postestimation}, \cite[MV] \texttt{rotate},
  \cite[MV] \texttt{rotatemat}
Kalman
  filter, \cite[DSGE] Glossary, \cite[TS] \texttt{arima}, \cite[TS] \texttt{dfactor},
  \cite[TS] \texttt{dfactor postestimation}, \cite[TS] \texttt{sspace},
  \cite[TS] \texttt{sspace postestimation}, \cite[TS] \texttt{ucm}, \cite[TS] \texttt{ucm postestimation},
  \cite[TS] Glossary
  forecast, \cite[TS] \texttt{dfactor postestimation}, \cite[TS] \texttt{sspace postestimation},
  \cite[TS] \texttt{ucm postestimation}
  smoothing, \cite[TS] \texttt{dfactor postestimation}, \cite[TS] \texttt{sspace postestimation},
  \cite[TS] \texttt{ucm postestimation}
Kao test, \cite[XT] \texttt{xtcointtest}
kao, \texttt{xtcointtest} subcommand, \cite[XT] \texttt{xtcointtest}
kap command, \cite[R] \texttt{kappa}
Kaplan–Meier
  product-limit estimate, \cite[ST] \texttt{sts}, \cite[ST] \texttt{sts generate},
  \cite[ST] \texttt{sts graph}, \cite[ST] \texttt{sts list}, \cite[ST] \texttt{sts test},
  \cite[ST] Glossary
  survivor function, \cite[ST] \texttt{sttable}, \cite[ST] \texttt{stcox PH-assumption tests}, \cite[ST] \texttt{sts}
kappa command, \cite[R] \texttt{kappa}
kapwgt command, \cite[R] \texttt{kappa}
kdensity command, \cite[R] \texttt{kdensity}
  \texttt{kdensity}, \texttt{graph twoway} subcommand, \cite[G-2] \texttt{graph twoway}
  \texttt{kdensity}
keep command, \cite[D] \texttt{drop}
keep variables or observations, \cite[D] \texttt{drop}
Kendall’s \textit{tau}, \cite[R] \texttt{spearman}, \cite[R] \texttt{tabulate}
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] teoverlap
  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
  K-fold cross-validation, [LASSO] Glossary
  kilometers, [SP] spdistance
  Kish design effects, [R] loneway
  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 k-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] table summary,
  [R] table, [R] tabstat, [TS] varnorm,
  [TS] vecnorm
  kwallis command, [R] kwallis

L
  L1-norm models, [R] qreg
  ltitle() option, [G-3] title_options
  l2title() 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,
    vl subcommand, [D] vl create
  label data, [D] describe, [D] edit, [D] label, [D] label
  language, [D] notes, [D] varmanage,
  [U] 12.6 Dataset, variable, and value labels
  in other languages, [U] 12.6.4 Labels in other
  languages
  label dim, collect subcommand, [TABLES] collect
  label
  label drop, collect subcommand, [TABLES] collect
  label
  label levels, collect subcommand, [TABLES] collect
  label
  label list, collect subcommand, [TABLES] collect
  label
  label save, collect subcommand, [TABLES] collect
  label
  label use, collect subcommand, [TABLES] collect
  label
  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 coefficient, [BAYES] Glossary
lag operator, [DSGE] Glossary, [TS] Glossary,
[U] 11.4.4 Time-series varlists
lag polynomial, [TS] Glossary
lag-polygonal matrix, [TS] Glossary
lag-decay parameter, [BAYES] Glossary
lag-exclusion statistics, [TS] varwe
lagged values, [U] 11.4.4 Time-series varlists,
[U] 13 Functions and expressions,
[U] 13.7 Explicit subscripting,
[U] 13.10.1 Generating lags, leads, and differences
lag-order selection statistics, [BAYES] bayes: var
LAPACK languages, multiple, [D]
language, [D] unicode locale
Lance and Williams’s formula, [MV] cluster
lambda, [LASSO]
lags, lagged values, [U]
11.4.4 Time-series varlists

Glossary

lag polynomial, [TS] Glossary
lag de-lag command, [M-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

LAPACK, [M-1] LAPACK, [M-5] cholesky(),
[M-6] Glossary
lapack, query subcommand, [R] query
lapack_mkl set subcommand, [M-1] LAPACK,
[R] set
lapack_mkl_cnr set subcommand, [M-1] LAPACK,
[R] set

Laplace
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()
laplace() function, [FN] Statistical functions,
[M-5] normal()
lapleden() function, [FN] Statistical functions,
[M-5] normal()
laplacepdf() function, [FN] Statistical functions,
[M-5] normal()

Laplacian approximation, [ME] me, [ME] meglm,
[ME] megl, [ME] meintreg, [ME] melogit,
[ME] membreg, [ME] meologit,
[ME] meprobit, [ME] meprobit,
[ME] mestreg, [ME] metobit,
[ME] Glossary, [R] Estimation options,
[SEM] Intro 12, [SEM] Methods and formulas for gsem
large-strata limiting model, [META] Glossary
lasso, [LASSO] Lasso intro, [LASSO] Lasso
inference intro, [LASSO] Collinear covariates,
[LASSO] Glossary, [U] 27.29 Lasso
inference, [LASSO] Lasso inference intro,
[LASSO] dslogit, [LASSO] dspoisson,
[LASSO] dsglm, [LASSO] Inference
examples, [LASSO] Inference requirements,
[LASSO] lasso inference postestimation,
[LASSO] lasso options, [LASSO] poivregress,
[LASSO] pologit, [LASSO] popoisson,
[LASSO] pogram, [LASSO] xpoivregress,
[LASSO] xpologit, [LASSO] xpopoisson,
[LASSO] xporegress
options, [LASSO] lasso options
postestimation, [LASSO] bicplot,
[LASSO] coeplot, [LASSO] cvplot,
[LASSO] estimates store, [LASSO] lasso
postestimation, [LASSO] lassocoef,
[LASSO] lasso fitting, [LASSO] lassogof,
[LASSO] lasso inference postestimation,
[LASSO] lassoinfo, [LASSO] lassoknots,
[LASSO] lassoselect
prediction and model selection, [LASSO] Collinear
covariates, [LASSO] elasticnet, [LASSO] lasso,
[LASSO] lasso postestimation, [LASSO] lasso
examples, [LASSO] lasso fitting,
[LASSO] sqrtlasso
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
lastdayofmonth() function, [D] Datetime relative
dates, [FN] Date and time functions,
[M-5] date()

latent
class, [FMM] fmm, [FMM] Glossary
goodness-of-fit statistics, [SEM] estat lcgof,
[SEM] Example 51g
marginal means, [FMM] estat lcmean,
[SEM] estat lcmean
marginal probabilities, [FMM] estat lprobc,
[SEM] estat lprobc
class analysis, [SEM] Intro 2, [SEM] Intro 5,
[SEM] Glossary
class model, [SEM] Intro 5, [SEM] Example 50g,
[SEM] Glossary
cluster model, [SEM] Glossary
latent, continued
growth model, [SEM] Intro 5, [SEM] Example 18,
[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
variable, [FMM] Glossary, [SEM] Intro 4,
[SEM] Glossary
LATeX, [RPT] dynext, [TABLES] collect export
LATS, [R] etable
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
Lawley–Hotelling trace statistic, [MV] canon,
[MV] manova, [MV] mvtest means,
[MV] Glossary
layout,
collect subcommand, [TABLES] collect layout
1ceffects, estat subcommand, [SVY] estat
1cgof, estat subcommand, [SEM] estat lcgof,
[SEM] Example 51g
1cmean, estat subcommand, [FMM] estat lcmean,
[SEM] estat lcmean, [SEM] Example 50g,
[SEM] Example 53g, [SEM] Example 54g
1color() option, [G-3] connect_options,
[G-3] rshape_options
1cprob, estat subcommand, [FMM] estat lcprob,
[SEM] estat lcprob, [SEM] Example 50g,
[SEM] Example 53g, [SEM] Example 54g,
[SEM] Methods and formulas for sem
LDA, see linear discriminant analysis
lda, discrim subcommand, [MV] discrim lda
1d1() function, [M-5] id1()
lead
operator, see forward operator
values, see lagged values
leap seconds, [TS] tsset
least
absolute
deviations, [R] qreg
residuals, [R] qreg
value regression, [R] qreg
squares, see linear regression
deviations, see linear regression
generalized, see feasible generalized least squares
means, [R] margins, [R] marginsplot,
[U] 20.16.1 Obtaining estimated marginal
means
leave one out, [MV] discrim, [MV] discrim
estat, [MV] discrim knn, [MV] discrim
knn postestimation, [MV] discrim lda,
[MV] discrim lda postestimation, [MV] discrim
qda, [MV] discrim qda postestimation,
[MV] Glossary
leave-one-out meta-analysis, [META] Intro,
[META] meta forestplot, [META] meta
summarize, [META] Glossary
left-censored, [ERM] Glossary, [ST] Glossary,
[TE] Glossary, also see imputation, interval-
censored data
_lefteigensystem() function, [M-5] eigensystem()
lefteigensystem() function, [M-5] eigensystem()
lefteigensystemselect*() functions,
[M-5] eigensystemselect()
leftgeigensystem() function, [M-5] eigensystem()
leftgeigensystemselect*() function,
[M-5] eigensystem()
left-hand-side variable, [ERM] Glossary
legend() option, [G-3] legend_options
legends, [G-3] legend_option, [G-3] legend_options,
problems, [G-3] legend_options
use with by(), [G-3] by_option,
length() function, [M-5] rows()
length of string function, [FN] String functions
less than (or equal) operator, see relational operators
letter values, [R] lv
level command and value, [P] macro
level, set subcommand, [R] level, [R] set
levels, [U] 11.4.3 Factor variables
levelsof,
collect subcommand, [TABLES] collect levelsof
levelsof command, [MV] discrim lda
1d1() function, [M-5] id1()
lead
operator, see forward operator
values, see lagged values
leap seconds, [TS] tsset
least
absolute
deviations, [R] qreg
residuals, [R] qreg
value regression, [R] qreg
squares, see linear regression
deviations, see linear regression
generalized, see feasible generalized least squares
means, [R] margins, [R] marginsplot,
[U] 20.16.1 Obtaining estimated marginal
means
Li–Racine kernel function, [R] npregress kernel
[M-3] mata which
license, [R] about
likelihood-ratio

\chi^2 \text{ of association, [R] tabulate twoway}

test, [DSGE] Intro 8, [DSGE] Glossary,

[PSS-2] power twoproporions,


[SEM] Methods and formulas for sem,

[U] 20.13.3 Likelihood-ratio tests

Likert summative scales, [MV] alpha

limited dependent variables

Bayesian estimation, [BAYES] bayes: betareg,

[BAYES] bayes: binreg, [BAYES] bayes: biprobit,

[BAYES] bayes: clogit, [BAYES] bayes: cloglog,


[BAYES] bayes: heckprobit, [BAYES] bayes: hetoprobit,

[BAYES] bayes: hetprobit, [BAYES] bayes: intreg,

[BAYES] bayes: logistic, [BAYES] bayes: logit,

[BAYES] bayes: meclonlog, [BAYES] bayes: meglm,

[BAYES] bayes: menbreg, [BAYES] bayes: meprobit,

[BAYES] bayes: mlogit, [BAYES] bayes: mprobit,

[BAYES] bayes: nbreg, [BAYES] bayes: ologit,

[BAYES] bayes: oprobit, [BAYES] bayes: poisson,

[BAYES] bayes: probit, [BAYES] bayes: streg,

[BAYES] bayes: tobit, [BAYES] bayes: tprobson,

[BAYES] bayes: truncereg,

[BAYES] bayes: xtlogit, [BAYES] bayes: xtmlogit,

[BAYES] bayes: xtnbreg,

[BAYES] bayes: xtpoisson,

[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] cmmixlogit,

[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] cusum

limited dependent variables, continued

extended regression model, [ERM] eintreg,

[ERM] eoprobit, [ERM] eprobit

finite mixture model, [FMM] fmm: betareg,

[FMM] fmm: cloglog, [FMM] fmm: glm,

[FMM] fmm: intreg, [FMM] fmm: logit,

[FMM] fmm: mlogit, [FMM] fmm: nbreg,

[FMM] fmm: ologit, [FMM] fmm: oprobit,

[FMM] fmm: poisson, [FMM] fmm: probit,

[FMM] fmm: streg, [FMM] fmm: tobit,

[FMM] fmm: tprossion, [FMM] fmm: truncereg,

[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] sglot

zero-inflated ordered, [R] ziologit

multilevel mixed-effects model, [ME] mecloglog,

[ME] meglm, [ME] meintreg, [ME] mlogit,

[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] nbreg

zero-inflated, [R] zinb

panel-data model, [ERM] eoprobit, [ERM] eprobit,

[ERM] Example 9, [XT] xtdcloglog, [XT] xtgee,

[XT] xtlogit, [XT] xtmlogit, [XT] xtnbreg,

[XT] xtologit, [XT] xtprobit, [XT] xtpoisson,

[XT] xtnbreg, [XT] xtstreg

Poisson regression, [R] poisson

exact, [R] expoisson

truncated, [R] zpsion

with endogenous covariates, [R] ivpoisson

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
limited dependent variables, continued
  ROC analysis estimation, [R] roctest, [R] rocreg
  survey data, [SVY] svy estimation
  survival analysis, [ST] stcox, [ST] stcrreg,
  tobit model, [R] tobit
  treatment effect, [TE] etpoisson
truncated
  linear regression, [R] truncreg
  negative binomial regression, [R] tnreg
  Poisson regression, [R] tpoisson
zero-inflated
  negative binomial regression, [R] zinb
  ordered logistic regression, [R] ziorlogit
  ordered probit regression, [R] zip
  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 stdize, [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
  lida, [MV] Glossary
DSGE, [BAYES] bayes: dsge,
  [BAYES] bayes: dsngenl, [DSGE] dsge
  ma, [TS] Glossary
form, [ME] Glossary
  hypothesis test after estimation, [R] contrast,
  [R] lrttest, [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()
random-effects Bayesian, [BAYES] bayes: xtreg
linear, continued
  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: hetregress,
  [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] cnreg
elastic net, [LASSO] elasticnet
errors-in-variables, [R] eivreg
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] fmm, [FMM] fmm: glm,
  [FMM] fmm: intreg, [FMM] fmm: ivregress,
  [FMM] fmm: regress, [FMM] fmm: tobit,
  [FMM] fmm: 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
lasso, [LASSO] Lasso inference intro,
  [LASSO] dsrreg, [LASSO] Inference
  examples, [LASSO] lasso,
  [LASSO] poivregress, [LASSO] porenregress,
  [LASSO] sqrtlasso, [LASSO] xpoivregress,
  [LASSO] xporegress
multilevel mixed-effects, [ME] meintreg,
  [ME] metobit
multivariate, [META] meta mvregress,
  [MV] mvreg
ordinary least-squares, [R] regress
linear regression, continued
panel data, [BAYES] bayes: xtreg,
[ERM] eintreg, [ERM] eregress,
[ERM] Example 7, [ERM] Example 8a,
[ERM] Example 8b, [XT] xtabond,
[XT] xtddp, [XT] xtdpdsys, [XT] xfrontier,
[XT] xtgee, [XT] xtgs, [XT] xheckman,
[XT] xthtaylor, [XT] xintreg, [XT] xtvreg,
[XT] xtpcs, [XT] xtc, [XT] xpreg,
[XT] xtregr, [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] sptregress, [SP] spxtregress
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] teffects ra
truncated outcomes, see linear regression, censored outcomes
with dummy-variable set, [R] areg
spline, [R] mkspline
test, see estimation, test after
trend, [PSS-2] power trend
linear, churdle subcommand, [R] churdle
linear-by-linear test for trend, [R] nptrend
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
linenestpatternstyle, [G-4] linenestpatternstyle
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] linelinealignmentstyle
connecting points, [G-3] connect_options,
[G-4] connectxstyle
dashed, [G-4] linepatternstyle
dotted, [G-4] linepatternstyle
lines, continued
long, in do-files and ado-files, [P] #delimit,
[U] 18.11.2 Comments and long lines in adofil
look of, [G-3] fline_options, [G-3] line_options,
[G-4] linestyle
patterns, [G-4] linepatternstyle
suppressing, [G-4] linestyle
thickness, [G-4] linewidthstyle
linesize, set 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] fmm: betareg, [R] betareg
generalized linear model, [BAYES] bayes: glm,
[FMM] fmm: glm, [R] binreg, [R] glm
with panel data, [XT] xctolog, [XT] xtgee,
[XT] xtolg, [XT] xtmlogit, [XT] xtmbreg,
[XT] xtoisson, [XT] xtpoisson, [XT] xtnbreg
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
data, [D] edit, [D] list
estimation results, see results, listing
macro expanded functions, [P] macro lists
manipulation, [P] macro lists
strings, [U] 12.4.13 How to see the full contents of a strL or a str# variable
subscripts, see substrings
values of a variable, [P] levelsof
list,
cluster subcommand, [MV] cluster utility
estat subcommand, [MV] discrim estat,
[MV] discrim knn postestimation,
[MV] discrim lda postestimation, [MV] discrim
logistic, [MV] discrim qda postestimation
char subcommand, [P] char
constraint subcommand, [R] constraint
creturn subcommand, [P] creturn
duplicates subcommand, [D] duplicates
ereturn subcommand, [P] ereturn, [P] return,
[R] Stored results
forecast subcommand, [TS] forecast list
jdbc subcommand, [D] jdbc
label subcommand, [D] label
macro subcommand, [P] macro
matrix subcommand, [P] matrix utility
functions
functions
ui
load function, [FN] lnwishartden()
command, [R] lnskew0
function, [FN] lnnormalden()
function, [FN] lnmvnormalden()
function, [FN] lnlaplaceden()
function, [FN] lniwishartden()
function, [FN] lnigaussianden()
lnigammaden() function, [FN] lnfactorial() function, [FN].normal()
lncauchyden() function, [FN] ln1p() function, [FN]
function, [FN] ln1m() function, [FN]
see command, [M-3] lmbuild
LMAX value, [ST] stcox postestimation
Lmatrix() function, [M-5] Lmatrix()
liststruct() function, [M-5] liststruct()
listwise deletion, [MI] Intro substantive, [MI] miestimate, [MI] Glossary
1lc. 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()
lnlm() function, [FN] Mathematical functions,
[M-5] exp()
lnlp() function, [FN] Mathematical functions,
[M-5] exp()
lncauchyden() function, [FN] Statistical functions,
[M-5] normal()
lnfactorial() function, [FN] Mathematical functions,
[M-5] factorial()
lngamma() function, [FN] Mathematical functions,
[M-5] factorial()
lnigmamden() function, [FN] Statistical functions,
[M-5] normal()
lnigaussianden() function, [FN] Statistical functions,
[M-5] normal()
lniwishardtn() function, [FN] Statistical functions,
[M-5] normal()
lnmvnormalden() function, [FN] Statistical functions,
[M-5] normal()
lnnormal() function, [FN] Statistical functions,
[M-5] normal()
lnnormalden() function, [FN] Statistical functions,
[M-5] normal()
lnskew0 command, [R] lnskew0
lnwishartden() function, [FN] Statistical functions,
[M-5] normal()
load,
bcal subcommand, [D] bcal
jdbc subcommand, [D] jdbc
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] pca postestimation, [MV] scoreplot
loadings, estat subcommand, [MV] ca
postestimation, [MV] canon postestimation,
[MV] disc 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 twoway lpolyci
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
location,
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
log
close command, [R] log
close command, [R] log, [R] view, [U] 15 Saving and
printing output—log files, [U] 16.1.2 Comments
and blank lines in do-files
off command, [R] log
on command, [R] log
query command, [R] log
using command, [R] log
.log file, [U] 11.6 Filenaming conventions
log files, see log command
printing, [R] translate


one-sample, [PSS-2] power cox

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

log hazards
control-group, [PSS-2] power exponential, [PSS-2] power logrank
experimental-group, [PSS-2] power exponential, [PSS-2] power logrank
two-sample, [PSS-2] power exponential, [PSS-2] power logrank


log–log plot, [ST] stcox PH-assumption tests
log–log survival plot, [ST] stintcox PH-assumption plots
log scales, [G-3] axis_scale_options
log transformations, [R] boxcox, [R] inskew0


log1im() function, [FN] Mathematical functions, [M-5] exp()

log1p() function, [FN] Mathematical functions, [M-5] exp()


logical operators, [M-2] opColon, [M-2] op_logical, [U] 13.2.4 Logical operators

logistic
density,
mean μ, scale σ, [FN] Statistical functions, [M-5] normal()
discriminant analysis, [MV] discrim logistic, [MV] Glossary
distribution,
regression, [FMM] fmm
regression imputation, see imputation, logistic regression

logistic and logit regression, continued
[BAYES] bayes: zilogit
complementary log–log, [FMM] fmm: cloglog, [R] cloglog
conditional, [BAYES] bayes: clogit, [CM] cmclogit, [CM] cmrrologit, [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] xtmglogit,
[XT] xtstreg
fractional polynomial, [R] fp
generalized estimating equations, [XT] xtgee
generalized linear model, [FMM] fmm: glm, [R] glm
item response theory, [IRT] i rt 1pl, [IRT] i rt 2pl,
[IRT] i rt 3pl, [IRT] i rt hybrid
multinomial, [IRT] i rt nrm, [IRT] i rt hybrid
mixed, [CM] cmmlologit, [CM] cmxtmologit
mixed-effects, [ME] melogit, also see ordered logistic regression
Bayesian, [BAYES] bayes: melogit
multinomial, [BAYES] bayes: mlogit,
nrm, [IRT] i rt hybrid, [R] clogit, [R] mlogit,
[SVY] svy estimation
nested, [CM] nlogit
ordered, [BAYES] bayes: zilogit,
[FMM] fmm: ologit, [IRT] i rt grm, [IRT] i rt
pcm, [IRT] i rt rsm, [IRT] i rt hybrid, [R] ologit,
[R] zilogit
polytomous, see logistic and logit regression, multinomial

population-averaged, [XT] xtgee, [XT] xtlogit,
[XT] xtstreg
random-effects, [XT] xtlogit, [XT] xtmglogit,
[XT] xtologit, [XT] xtstreg
rank-ordered, [CM] cmrrologit
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
zero-inflated ordered, [BAYES] bayes: zilogit,
[R] zilogit

logistic command, [R] logistic, [R] logistic postestimation
logistic, discrim subcommand, [MV] discrim logistic
logistic() function, [FN] Statistical functions, [M-5] normal()
logisticden() function, [FN] Statistical functions, [M-5] normal()
logistic tail() function, [FN] Statistical functions, [M-5] normal()

logit command, [R] logit, [R] logit postestimation


logit regression, see logistic and logit regression

log-linear model,

loglogistic survival regression, [BAYES] bayes: streg,
[FMM] fmm: streg, [FMM] fmm: poisson,
[ST] stintreg, [ST] streg

lognormal survival regression, [BAYES] bayes: streg,

logrank, power subcommand, [PSS-2] power logrank,
[PSS-2] power logrank, cluster

log-rank test, [PSS-2] power logrank, [ST] sts test
cluster randomized design, [PSS-2] power logrank, cluster

logtype, set subcommand, [R] log, [R] set

LOHI, [M-5] byterorder()

loneway command, [R] loneway

long, [D] Data types, [U] 12.2.2 Numeric storage types

long data format, [D] Glossary
conversion to wide, [D] reshape

long lines in ado-files and do-files, [P] #delimit,
[U] 18.11.2 Comments and long lines in ado-files

long reshape subcommand, [D] reshape

long strings, see string variables, long

longitude, see coordinate system

longitudinal
data, [D] assertnested, [ERM] Glossary, [MI] mi estimate, [XT] Glossary, also see panel data studies, see cohort study
survey data, [SVY] svy estimation,
[TABLES] Example 7


LOO, see leave one out

look of areas, [G-3] area_options,
[G-3] fitarea_options

lookfor command, [D] lookfor

lookup,
icd10 subcommand, [D] icd10
icd10cm subcommand, [D] icd10cm
icd10pcs subcommand, [D] icd10pcs
icd9 subcommand, [D] icd9
icd9p subcommand, [D] icd9p

endless, see endless loop
exiting, [M-2] break

use of semicolons in, [M-2] Semicolons

looping, [P] Glossary
Lorenz curve, [R] Inequality

loss, [MV] Glossary
lost to follow up, see follow-up, loss 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 onemean, [PSS-3] ciwidth twomeans, [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] ustupper(), also see titlecase

_lowertriangle() function, [M-5] lowertriangle()
lowertriangle() function, [M-5] lowertriangle()
lower-triangular matrix, see triangular matrix

lowess, 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] rspike_options

1poly command, [R] 1poly

1poly, graph twoway subcommand, [G-2] graph twoway 1poly

1polyeci, graph twoway subcommand, [G-2] graph twoway 1polyeci

L-R plots, [R] regress postestimation diagnostic plots

LRECLS, [D] infile (fixed format)

1roc command, [R] 1roc

1rtest command, [R] 1rtest, [SEM] Example 10,
[SEM] Example 39g, [SEM] 1rtest

1s command, [D] dir

lsens command, [R] lsens

lstat command, see estat classification command

1stretch, set subcommand, [R] set

1style() option, [G-3] rspike_options

ltable command, [ST] ltable

LU decomposition, [M-5] lud()

_lud() function, [M-5] lud()

lud() function, [M-5] lud()
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] setser
macro substitution, [M-1] Ado, [P] macro,
  [U] 18.3 Macros
class, [P] class
macros, [D] vl, [D] vl create, [D] vl drop, [D] vl list,
  [P] syntax, [P] Glossary,
  [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()
  man command, [R] help
  manage, window subcommand, [P] window programming,
  [P] window manage
MANCOVA, see multivariate analysis of variance
mangle options, [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
  manovatest command, [MV] manova postestimation
Mantel–Cox method, [ST] strate
Mantel–Haenszel
map strings to numbers, [D] dstring, [D] encode,
  [D] label, also see real() function, also see strtonreal() 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] margins, contrast, [R] margins,
    pwcompare, [R] marginalsplot, [R] pwcompare,
    [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] bayestats summary,
    [BAYES] bayestest interval, [BAYES] Glossary
  proportion, see proportions, marginal
Markov chain Monte Carlo, continued

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,

standard error, see Monte Carlo standard error

Markov-switching model, [TS] mswitch

marksample command, [P] mark

Marquardt algorithm, [M-5] optimize()

martingale residual, [ST] stcox postestimation,

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
matsdescribe 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 matafavor command, [M-3] mata set,
[M-5] favorspeed(), [R] set
set matalibs command, [M-3] mata set, [R] set
set matalnum command, [M-3] mata set, [R] set
set mestatnumfirst command, [M-3] mata set, [R] set

set mataoptimize command, [M-3] mata set, [R] set
set matasolvetol command, [M-3] mata set, [R] set
set matastrict command, [M-1] Ado,

stata command, [M-3] mata stata

which command, [M-3] mata which

mata, clear subcommand, [D] clear
mata, query subcommand, [R] query
.mata source code file, [M-1] Source, [M-3] Imbuild,
[M-3] mata mlib, [M-6] Glossary,
[U] 11.6 Filenaming conventions

Mata views onto frames, [D] frames intro
matafromsp, spmatrix subcommand, [SP] spmatrix
matafromsp

matched
2x2 tables, [PSS-2] power mcc
case–control data, [R] clogit, [R] Epitab,
[R] symmetry, [ST] sttocc
case–control study, [PSS-2] power, [PSS-2] power
mcc
study, [PSS-2] power, [PSS-2] power mcc,
[PSS-5] Glossary

matched-pairs test, [R] signrank
matlist command, [P]
matmissing() function, [M-5]
matexpsym() function, [M-5]

mathematical functions, [FN]
Mathematical
matexpsym() function, [M-5]
matlogsym() function, [M-5]
matpowersym() function, [M-5]
matmeans() function, [M-5]
matsym() function, [M-5]

matexpsym() function, [M-5]
matlogsym() function, [M-5]
matpowersym() function, [M-5]
matmeans() function, [M-5]

matlogsym() function, [M-5]
matpowersym() function, [M-5]
matmeans() function, [M-5]

matcproc matdescribe command, [P] makecns
matname command, [M-3] mata

matsave
__matexpsym() function, [M-5] matexpsym()
matexpsym() function, [M-5] matexpsym()

mathematical functions, [FN] Mathematical
define, [U] 13.3 Functions

matlist command, [P] matlist
__matlogsym() function, [M-5] matexpsym()
matlogsym() function, [M-5] matexpsym()

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), continued
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
matafromsp, [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
constrained estimation, [P] makecns
copying, [P] matrix define, [P] matrix get,
[P] matrix mkmat
correlation, [MV] pca, [P] matrix define
covariance, [MV] pca
covariance matrix of estimators, [P] ereturn,
[P] matrix get
cross-product, [P] matrix accum
determinant, [P] matrix define
diagonals, [P] matrix define
displaying, [P] matlist, [P] matrix utility
dissimilarity, [MV] matrix dissimilarity,
[MV] Glossary, [P] matrix dissimilarity
distances, [MV] matrix dissimilarity, [P] matrix
dissimilarity
dropping, [P] matrix utility
eigenvalues, [P] matrix eigenvalues, [P] matrix
symeigen
eigenvectors, [P] matrix symeigen
elements, [P] matrix define
estimation results, [P] ereturn, [P] _estimates
dependent variables, [M-4] Intro,
[M-6] Glossary, also see matrices (via Stata
commands)

error messages, [M-5] error(), also see traceback

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

number of rows and columns, [P] matrix define
operators such as addition, [P] matrix define,
[U] 14.7 Matrix operators
orthonormal basis, [P] matrix svd
partitioned, [P] matrix define
performing constrained estimation, [P] makecns
posting estimation results, [P] ereturn,
[P] _estimates
matrices (via Stata matrix language), continued
renaming, [P] matrix utility
rows and columns, [P] matrix define
saving matrix, [P] matrix mkmat
scoring, [P] matrix score
similarity, [MV] matrix dissimilarity, [P] matrix dissimilarity
store variables as matrix, [P] matrix mkmat
submatrix extraction, [P] matrix define
submatrix substitution, [P] matrix define
subscripting, [P] matrix define, [U] 14.9 Subscripting
sweep operator, [P] matrix define
variables, make into matrix, [P] matrix define
zero, [P] matrix define
matrix
accum command, [P] matrix accum
coleq command, [P] matrix rownames
coljoinbyname command, [P] matrix rowjoinbyname
colnames command, [P] matrix rownames
commands, introduction, [P] matrix
define command, [P] matrix define
dir command, [P] matrix utility
dissimilarity command, [MV] matrix dissimilarity
drop command, [P] matrix utility
eigenvalues 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
veaccum command, [P] matrix accum
matrix, [M-2] Declarations

matrix
bayesgraph subcommand, [BAYES] bayesgraph
clear subcommand, [D] clear
confirm subcommand, [P] confirm
ereturn subcommand, [P] return
graph subcommand, [G-2] graph matrix
return subcommand, [P] return
matrix graphs, [G-2] graph matrix
matrix model parameter, [BAYES] Glossary, also see Bayesian, model parameters
matrix programming language, see matrices (via Mata matrix language)
matrix() function, [FN] Programming functions, [P] matrix define
matsave, mata subcommand, [M-3] mata matsave
matuniform() function, [FN] Matrix functions, [P] matrix define
matause, mata subcommand, [M-3] mata matsave
max(), egen function, [D] egen
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
maximization, [M-5] LinearProgram(),

maximize, ml subcommand, [R] ml
maximum
creating dataset of, [D] collapse
function, [D] egen, [FN] Mathematical functions, [FN] Programming functions,
[M-5] minmax()
length of string, [M-1] Limits
likelihood, see maximum likelihood
likelihood estimation, see maximum likelihood limits, [R] Limits
number of observations, [D] memory,
[U] 6 Managing memory
number of variables, [D] describe, [D] memory,
[U] 6 Managing memory
pseudolikelihood 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] cnssummarize, [R] lv,
[R] summarize, [R] table
estimation, [R] Maximize, [R] ml, [R] mlexp
factor method, [MV] factor, [MV] Glossary
restricted, [ME] menl, [ME] mixed
with missing values, [SEM] Example 26,
maxindex() function, [M-5] minindex()
maxint() function, [FN] Programming functions
maxiter, set subcommand, [R] set, [R] set iter
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
MCAGHQ, see 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
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
mdsma command, [MV] mds postestimation plots,
  [MV] mdsma
mdshepard command, [MV] mds postestimation
  plots
mdy() function, [D] Datetime, [FN] Date and time
  functions, [M-5] date()
mdyhms() 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
means, continued
  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] cmsummarize, [R] ameans,
  [R] summarize, [R] table summary, [R] table,
  [R] tabstat, [R] tabulate, summarize()
  [XT] xtsum
  estimating, [R] mean, [U] 27.2 Means, proportions,
  and related statistics
  experimental-group, [PSS-2] power twomeans,
  [PSS-4] Unbalanced designs
  graphing, [R] grmeanby
  independent, see means, 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,
  ci subcommand, [R] ci
  cii subcommand, [R] cii
  mvtest subcommand, [MV] mvtest means
meanvariance() function, [M-5] mean()
measure, [MV] Glossary
  measured with error, [ERM] meanvariance
  measured with error, [ERM] meanvariance
  measured with error, [ERM] meanvariance
measurement
component, [SEM] Glossary
  error, [ERM] Intro 3, [ERM] Glossary,
  [MV] alpha, [R] vwls, [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, [SEM] Glossary
  variables, [SEM] Glossary, also see indicator
  variables
means, 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
summary, [R] table, [R] tabstat, [R] tabulate,
summarize(), [XT] xtsum, also see means, also
see medians
spread, see measures of dispersion
meclog command, [ME] mecloglog,
[ME] mecloglog postestimation
median command, [R] ranksum
median(), egen function, [D] egen
median regression, [R] qreg
median test, [R] ranksum
median() medianlinkage,
  clustermat subcommand, [MV] cluster linkage
cluster subcommand, [MV] cluster linkage
median-linkage clustering, [MV] cluster,
  [MV] clustermat, [MV] cluster linkage,
  [MV] Glossary
medians,
  creating
dataset of, [D] collapse
variable containing, [D] egen
displaying, [CM] cmsummarize, [D] pctile,
  [R] centile, [R] lv, [R] summarize, [R] table
summary, [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
meologit command, [ME] meologit,
  [ME] meologit postestimation
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
meologit command, [ME] meologit,
  [ME] meologit postestimation
meoprob command, [ME] meoprob,
  [ME] meoprob postestimation
mepoisson command, [ME] mepoisson,
  [ME] mepoisson postestimation
meprob command, [ME] meprob,
  [ME] meprob postestimation
merge command, [D] merge, [U] 23 Combining
datasets
merge data, see combine data
merge, mi subcommand, [MI] mi merge
_merge variable, [D] merge
Mersenne Twister, see random-number generator
messages and return codes, see error messages and
  return codes
mestreg command, [ME] mestreg,
  [ME] mestreg postestimation
meta
  bias command, [META] meta bias
clear command, [META] meta update
  command, [META] meta data
esize command, [META] meta esize
forestplot command, [META] meta forestplot
funnelplot command, [META] meta funnelplot
galbraithplot command, [META] meta
galbraithplot
labbeplot command, [META] meta labbeplot
mvrregress command, [META] meta mvrregress
query command, [META] meta update
regress command, [META] meta regress,
  [META] meta regress postestimation,
  [META] meta mvrregress postestimation
set command, [META] meta set
summarize command, [META] meta summarize
meta, continued
trimfill command, [META] meta trimfill
update command, [META] meta update
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 fixed-effects, continued
Subject index 87
meta-analysis random-effects, continued
   restricted maximum likelihood method,
   [META] meta eiszize, [META] meta set,
   [META] meta update, [META] meta forestplot, [META] meta summarize,
   [META] meta gmbraithplot, [META] meta labbeplot, [META] meta regrss,
   [META] meta funnelplot, [META] meta bias, [META] meta trimfill,
   [META] meta mvregress
meta-regression, [META] Intro, [META] meta,
   [META] meta regrss, [META] meta regrss postestimation, [META] meta mvregress,
   [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 evaluators,
   [BAYES] Bayes Glossary
sampling, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayes,
   [BAYES] bayesmh evaluators,
   [BAYES] Bayes Glossary
mcolor() 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
   mi, continued
   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
impute command, [MI] mi impute, [MI] mi impute
   chained, [MI] mi impute intreg, [MI] mi impute
   logit, [MI] mi impute mlogit, [MI] mi impute
   monotone, [MI] mi impute mvn, [MI] mi impute
   nbreg, [MI] mi impute ologit, [MI] mi impute
   pmm, [MI] mi impute poisson, [MI] mi impute
   regress, [MI] mi impute truncreg,
   [MI] mi impute usermethod
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
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(),
minimum
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] cnsreg, [R] nl,
[R] regress, [R] regress postestimation
values, reporting, [CM] cmssummarize, [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
Minnesota factor covariance, [BAYES] Glossary
prior, [BAYES] Glossary
Minnesota prior, [BAYES] bayes: var
minutes() function, [D] Datetime durations,
[FN] Date and time functions, [M-5] date() misclassification rate, [MV] Glossary, also see
discriminant analysis
missing completely at random, [ERM] Glossary,
[MI] Intro substantive, [MI] Glossary
missing data, [MI] Intro substantive, also see missing values
arbitrary pattern, [MI] Intro substantive, [MI] mi
impute, [MI] mi impute chained, [MI] mi
impute mvn, [MI] Glossary
monotone pattern, [MI] Intro substantive, [MI] mi
impute, [MI] mi impute chained, [MI] mi
impute monotone, [MI] mi impute mvn,
[MI] Glossary
missing() function, [FN] Programming functions,
[M-5] missing()
missing not at random, [ERM] Intro 4,
[ERM] Glossary, [MI] Intro substantive,
[MI] Glossary
missing observations, see dropout
missing on observables, see dropout
missing values, [M-5] missing(), [M-5] missingof(),
[D] Missing values, [R] misstable,
[SEM] Example 26, [SP] Intro 2,
[U] 12.2.1 Missing values, [U] 13 Functions and expressions
counting, [D] codebook, [D] inspect
coding and decoding, [D] mvencode
missing values, continued
  extended, [D] mvencode
hard and soft, [MI] Glossary
ineligible, [MI] Glossary
pattern of, [MI] mi misstable
replacing, [D] merge
missingness, [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
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
mixed-treatment studies, see multiple-treatment studies
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()
nkf 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
command, [SVY] ml for svy
count command, [R] ml
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
label() 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_options
mlcolor() option, [G-3] marker_options
MLE, see maximum likelihood estimation
meval command, [R] ml
mlexp command, [R] mlmexp, [R] mlmexp 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 library file, [M-1] How, [M-3] Imbuild,
[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
mllogit command, [R] mllogit, [R] mllogit 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
mm() function, [D] Datetime, [FN] Date and time functions, [M-5] date( )
 .mmat matrix file, [M-3] mata matsave,
 [U] 11.6 Filenaming conventions
mmC() function, [D] Datetime, [FN] Date and time functions, [M-5] date( )
MNAR, see missing not at random
MNP, see outcomes, multinomial
mosave, [M-3] mata which, [M-6] Glossary,
 [U] 11.6 Filenaming conventions
mode(), egen function, [D] egen
mode-curve adaptive Gauss–Hermite quadrature,
see quadrature, mode-curve adaptive Gauss–Hermite
model
  coefficients test, [R] ltest, [R] test, [R] testnl,
  [SVY] svy postestimation
comparison, Bayesian, see Bayesian, model
comparison
hypothesis testing, see Bayesian, hypothesis testing
identification, [DSGE] Intro 6, [SEM] Intro 4,
[SEM] Intro 12
model, continued
interpretation, [ERM] Intro 7
parameter, see Bayesian, model parameters
posterior probability, [BAYES] Intro,
[BAYES] Bayesian commands,
simplification test, [SEM] Example 8,
[SEM] Example 10
solution, [DSGE] Glossary
specification test, see specification test
model, bayestest subcommand, [BAYES] bayestest model
model, ml subcommand, [R] ml
model-consistent expectation, [DSGE] Glossary
model-implied covariances and correlations,
[SEM] Example 11
modeling
fractions, [FMM] fmm: betareg, [R] betareg
proportions, [FMM] fmm: betareg, [R] betareg
rates, [FMM] fmm: betareg, [R] betareg
moderator, [META] Intro, [META] meta,
[META] meta regress, [META] estat bubbleplot,
[META] meta bias, [META] meta mvregress,
[META] Glossary
modern scaling, [MV] mds, [MV] mdslong,
[MV] mdsmat, [MV] Glossary
modification, file, [D] filefilter
modification indices, [SEM] estat mindices,
modify data, [D] generate, also see edit data
modify, vl subcommand, [D] vl create
modulo function, [FN] Mathematical functions,
[M-5] mod()
modulo transformations, [R] boxcox
modf() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
months (of a distribution), [SEM] Glossary
monotone imputation, monotone-missing pattern,
[M] mi impute monotone,
[M] Glossary, [R] misstable
monotonicity, see pattern of missingness
Monte Carlo
error, [MI] mi estimate, [MI] mi estimate using,
[MI] Glossary
simulations, [P] frame post, [P] postfile,
[R] permute, [R] simulate
standard error, [BAYES] Intro, [BAYES] Bayesian commands,
[BAYES] bayes, [BAYES] bayesmh,
[BAYES] bayesstats summary,
[BAYES] Glossary
month() function, [D] Datetime, [FN] Date and time functions,
[M-5] date(), [U] 25.5 Extracting components of dates and times
monthly() function, [D] Datetime, [D] Datetime conversion,
[FN] Date and time functions,
multidimensional scaling, continued
configuration plot, [MV] Glossary, see configuration plot
multilevel data, [MI] mi estimate
multilevel latent variable, [SEM] Intro 2, [SEM] gsem
path notation extensions
multilevel model, [BAYES] bayes,
[BAYES] bayesmh, [BAYES] bayes: mecloglog,
[BAYES] bayes: meglm, [BAYES] bayes: mein-
treg, [BAYES] bayes: meilogit, [BAYES] bayes: menbreg,
[BAYES] bayes: meprobit, [BAYES] bayes: mepo-
ison, [BAYES] bayes: mepro-
bit, [BAYES] bayes: mestreg,
[BAYES] bayes: meto-
bit, [BAYES] bayes: mixed, [ME] me,
[ME] mecloglog, [ME] meglm, [ME] mein-
treg, [ME] meilogit, [ME] menbreg, [ME] menl,
[ME] meologit, [ME] meprobit, [ME] mepo-
ison, [ME] meprobit, [ME] mestreg, [ME] meto-
bit, [ME] mixed, [R] glamm, [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] mvreg,
[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
Schefte’s method, [R] contrast, [R] margins,
[R] pwcompare, [R] pwmean, [R] oneway
multiple comparisons, continued
ˇSidák’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,
[M] 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-endpoint studies, [META] meta mvregress,
[META] Glossary
multiple-failure st data, [BAYES] bayes: streg,
[FMM] fmm: streg, [ST] stbse, [ST] stci,
[ST] stcox, [ST] stcox postestimation,
[ST] stcurve, [ST] stdescript, [ST] stfill,
[ST] streg, [ST] streg postestimation, [ST] st,
[ST] sts generate, [ST] sts graph, [ST] sts list,
multiple-record st data, [BAYES] bayes: streg,
[FMM] fmm: streg, [ST] stbse, [ST] stci,
[ST] stcox, [ST] stcox postestimation,
[ST] stcrreg, [ST] stcrreg postestimation,
[ST] stcurve, [ST] stdescript, [ST] stfill,
[ST] streg, [ST] streg postestimation, [ST] st,
[ST] sts generate, [ST] sts graph, [ST] sts list,
multivariate, continued
multidimensional scaling, see multidimensional scaling
normal, [MV] mvtest normality
normal imputation, see imputation, multivariate normal
normal simulator, [M-5] ghk(), [M-5] ghkfast() principal component analysis, see principal component analysis
Bayesian, see Bayesian regression, multivariate bivariate probit, [BAYES] bayes: biprobit, [R] biprobit
imputation, see imputation, multivariate structural equation modeling,
[SEM] Example 12, [SEM] Glossary
three-stage least squares, [R] reg3 Zellner’s seemingly unrelated, [R] nlsur, [R] sureg
skewness, [MV] mvtest normality
test, [MV] hotelling, [MV] mvtest
time series,
dynamic stochastic
dynamic-factor models, [TS] dfactor
MGARCH models, see multivariate GARCH model
state-space models, [TS] sspace
structural vector autoregressive models, [TS] var svar
vector autoregressive models, [TS] var, [TS] varbasic
vector error-correction models, [TS] vec
time-series estimators,
vector autoregressive models,
[BAYES] bayes: var
MVAGH, see quadrature, mean–variance adaptive Gauss–Hermite
MVAGHQ, see quadrature, mean–variance adaptive Gauss–Hermite
mvdecode command, [D] mvencode
mvencode command, [D] mvencode
MV imputation, see imputation, multivariate normal
mvnormalcvqp() function, [M-5] mvnormal()
mvnormalderiv() function, [M-5] mvnormal()
mvnormalderivq() function, [M-5] mvnormal()
mvnormalapp() function, [M-5] mvnormal()
mvreg command, [MV] mvreg, [MV] mvreg postestimation
mvreg, estat subcommand, [MV] postestimation
mvregress, meta subcommand, [META] meta mvregress, [META] meta mvregress postestimation
mvtest, [MV] mvtest
    correlations command, [MV] mvtest
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
(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 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
knn, [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,
    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, [SEM] Glossary,
    [XT] Glossary
Bayesian, [BAYES] bayes: glm,
    [BAYES] bayes: gnbreg,
    [BAYES] bayes: meglm
    [BAYES] bayes: menbreg,
    [BAYES] bayes: nbreg,
    [BAYES] bayes: tnreg,
    [BAYES] bayes: xtnbreg,
    [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] moptimize(),
    [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: meologit,
[BAYES] bayes: meoprobit,
[BAYES] bayes: mepoisson,
[BAYES] bayes: meprob,
[BAYES] bayes: mestreg,
[BAYES] bayes: metobit,
[BAYES] bayes: mixed, [ME] mecloglog,
[ME] meglm, [ME] meintreg, [ME] melogit,
[ME] menbreg, [ME] menl, [ME] meologit,
[ME] meoprobit, [ME] mepoisson,
[ME] meprob, [ME] mestreg, [ME] metobit,

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, [DSGE] Intro 9b

new() function, [M-2] class
New Keynesian model, [DSGE] Intro 3a,
[DSGE] Intro 3d, [DSGE] Intro 9a

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

newlines( # ), display directive, [P] display
newsletter, [U] 3 Resources for learning and using Stata

Newton–Raphson algorithm, [M-5] moptimize(),
[M-5] optimize(), [R] nl
Newton’s method, see iterations, Newton’s method

nextholiday() function, [D] Datetime relative dates, [FN] Date and time functions,
[M-5] date()
nextleapyear() function, [D] Datetime relative dates, [FN] Date and time functions,
[M-5] date()

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()
nhanes1,

mi export subcommand, [MI] mi export, [MI] mi export nhanes1
mi import subcommand, [MI] mi import, [MI] mi import nhanes1

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

match, teffects subcommand, [TE] teffects

nnmatch, teffects subcommand, [TE] teffects

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
nominal, continued
- significance level, [PSS-5] Glossary, see significance level

nonadaptive Gauss–Hermite quadrature, see quadrature, Gauss–Hermite

noncentral
- $x^2$ distribution, [FN] Statistical functions, [M-5] normal()
- $F$ density, [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()


nonconformities, quality control, [R] QC

nonconstant variance, see robust, Huber/White/sandwich estimator of variance

noncursive model, see nonrecursive model

 nondirectional test, see two-sided test (power)

nonignorable missing data, [ERM] Intro


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] dsgenl equations, [M-5] solvenl()

estimation, [TS] arch


least squares, [R] nl, [SVY] svy estimation


power autoregressive conditional heteroskedasticity, [TS] arch

prediction, see multiple imputation, prediction regression, [ME] menl, [R] boxcox, [R] nl, [R] nlsur, [TE] teffects ra

smoothing, [TS] tsmooth nl

test, [R] nlcom, [R] testnl

time-series model, [TS] mswitch, [TS] threshold


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

nonmonotonic power, see saw-toothed power function

nomnormed fit index, see Tucker–Lewis index

nonparametric analysis,

- discriminant analysis, see nonparametric methods
- hypothesis tests, [agreement, [R] kappa]
- association, [R] spearman, [R] tabulate twoway
- cusum
equality of distributions, [R] ksmirnov,

- [R] kwallis, [R] ranksum, [R] signrank
- medians, [R] ranksum
- proportions, [R] bitest, [R] prtest
- random order, [R] runtest
- trend, [R] nptrend

kernel regression, [R] npregress intro, [R] npregress kernel

postestimation, [U] 27.3.9 Nonparametric regression

percentiles, [R] centile

quantile regression, [R] qreg

ROC analysis, [R] roc

estimation, [R] rocreg

graphs, [R] rocregplot
test equality of areas, [R] roccomp

without covariates, [R] roctest

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] teffects nnmatch,

- [TE] teffects psmatch

nonparametric maximum-likelihood estimation, see maximum likelihood estimation, nonparametric

- nonparametric methods, [MV] discrim knn,

- [MV] Glossary

- nonpredetermined variable, [DSGE] Glossary

- nonrecursive model, [SEM] Glossary

- stability of, [SEM]

- nonselection hazard, [R] heckman, [R] heckman postestimation

- nonsphericity correction, [PSS-2] power repeated,
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
nonzero null, [PSS-2] power, [PSS-2] power
  onemean, [PSS-2] power pairedmeans,
  [PSS-2] power onepropportion, [PSS-2] power
  onevariance, [PSS-2] power onecorrelation,
  [PSS-2] power oneslope, [PSS-2] power
  rsquared, [PSS-2] power pcorr
nopreserve option, [P] nopreserve option

  norm() function, [M-5] norm()
normal distribution and normality,
  examining distributions for, [R] Diagnostic plots;
  [R] Iv
generating multivariate data, [D] drawnorm
  probability and quantile plots, [R] Diagnostic plots
test for, see normality test
  transformations to achieve, [R] boxcox, [R] ladder,
  [R] lnkew0

  normal() function, [FN] Statistical functions,
  [M-5] normal()
  normal,
  density,
  mean μ, std. dev. σ, [FN] Statistical functions,
  [M-5] normal()
natural log of mean μ, std. dev. σ,
natural log of standard normal, [FN] Statistical
  functions, [M-5] normal()
standard normal, [FN] Statistical functions,
  [M-5] normal()
distribution,
  cumulative, [FN] Statistical functions,
  [M-5] normal()
generating multivariate data with, [D] corr2data
  inverse cumulative, [FN] Statistical functions,
  [M-5] normal()
joint cumulative of bivariate, [FN] Statistical
  functions, [M-5] normal()
natural log of cumulative, [FN] Statistical
  functions, [M-5] normal()
sample from multivariate, [FN] Statistical
  functions, [M-5] normal()

  normden() function, [FN] Statistical functions,
  [M-5] normal()
normality assumption,
  conditional, [SEM] Intro 4, [SEM] Glossary
  joint, [SEM] Intro 4, [SEM] Glossary
normality, mvtest subcommand, [MV] mvtest
  normality
normality test, see normal distribution and normality
  after VAR or SVAR, [TS] varnorm
  after VEC, [TS] vecnorm
  based on kurtosis, [R] sktest
  based on skewness, [R] sktest
  normal test, continued
  multivariate, [MV] mvtest normality
  Shapiro–Francia W’, [R] swilk
  Shapiro–Wilk W, [R] swilk
normalization, [MV] ca, [MV] mca, [MV] mds,
  [MV] rotate, [MV] Glossary
  constraints, see model identification
normalize, spmatrix subcommand, [SP] spmatrix
  normalize
normalized residuals, [R] regres postestimation
  diagnostic plots, [SEM] estat residuals,
  [SEM] Methods and formulas for sem,
  [SEM] Glossary
normalized weighted spatial mapping, [SP] Glossary
  normally distributed random numbers, [FN] Random-
  number functions, [M-5] runiform(), [R] set
  rng, [R] set rngstream, [R] set seed
not concave message, [R] Maximize
Not Elsewhere Classified, see Stata Blog
not equal operator, see relational operators
not operator, see logical operators
note() option, [G-3] title_options
note, spmatrix subcommand, [SP] spmatrix note
  command, [D] notes
drop command, [D] notes
  list command, [D] notes
renumber command, [D] notes
  replace command, [D] notes
  search command, [D] notes
notes,
  cluster subcommand, [MV] cluster notes
collect subcommand, [TABLES] collect notes
  estimates subcommand, [R] estimates notes
notes on estimation results, [R] estimates notes
  notes, cluster analysis, [MV] cluster notes
  creating, [D] notes, [D] varmanage
  editing, [D] notes, [D] varmanage
notifyuser, set subcommand, [R] set
  not-selected covariates, [LASSO] Glossary
  noupdate option, [MI] noupdate option
  novarabbrev command, [P] varabbrev

  n(n) function, [MI] Natural log of cumulative,
  [MI-5] normal()

  npgraph command, [R] npregress kernel
  postestimation
NPARCH, see nonlinear power autoregressive
  conditional heteroskedasticity
npgraph command, [R] npregress kernel
  postestimation
NPML, see maximum likelihood estimation,
  nonparametric
npchi2() function, [FN] Statistical functions,
  [M-5] normal()
npnF() function, [FN] Statistical functions,
  [M-5] normal()
npnt() function, [FN] Statistical functions,
  [M-5] normal()
null

correlation, [PSS-2] power

hypothesis and alternative hypothesis,

[DSEQE] Glossary, [PSS-2] power,

[PSS-2] power onemean, [PSS-2] power
twomeans, [PSS-2] power pairedmeans,

[PSS-2] power oneproportion, [PSS-2] power
twoproportions, [PSS-2] power
pairedproportions, [PSS-2] power onevariance,

[PSS-2] power twovariances, [PSS-2] power
onecorrelation, [PSS-2] power twocorrelations,

[PSS-2] power oneway, [PSS-2] power two-way,

[PSS-2] power repeated, [PSS-2] power
oneslope, [PSS-2] power rsquared,

[PSS-2] power pcorr, [PSS-2] power cmh,

[PSS-2] power mec, [PSS-2] power trend,

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

[PSS-2] power logrank, [PSS-4] Unbalanced
designs, [PSS-5] Glossary

ten, [PSS-2] power, [PSS-2] power onemean,

[PSS-2] power oneproportion, [PSS-2] power
twoproportions, [PSS-2] power
pairedproportions, [PSS-2] power onevariance,

[PSS-2] power twovariances, [PSS-2] power
onecorrelation, [PSS-2] power twocorrelations,

[PSS-2] power oneway, [PSS-2] power two-way,

[PSS-2] power repeated, [PSS-2] power
oneslope, [PSS-2] power rsquared,

[PSS-2] power pcorr, [PSS-2] power cmh,

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

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

R^2, [PSS-2] power, [PSS-2] power rsquared

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

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


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

null-terminator, see binary 0

nullmat() function, [FN] Matrix functions,

[P] matrix define

number

of clusters, [PSS-5] Glossary, also see cluster
analysis

of events, see number of failures

of failures, [PSS-2] power cox, [PSS-2] power
exponential, [PSS-2] power logrank, also see

numbered

to string conversion, see string functions

number, confirm subcommand, [P] confirm

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] dstring, [D] estring,

[D] label, also see real() function, also see

strofreal() 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

decimal number, [D] labelbook

terminating, [M-5] Quadrature() function

numbers, [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,


objects, graph, see graph objects

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

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

.object built-in class function, [P] class

oblimax 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,
observations,
adding, [D] insobs
built-in counter variable, [U] 11.3 Naming
combinations
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
inserting, [D] insobs
marking, [P] mark
maximum number of, [D] memory, [U] 6 Managing
memory
ordering, [D] gsort, [D] sort
transposing with variables, [D] xpose
observed information matrix, [R] ml, [R] vce_option,
[SEM] Glossary, [XT] vce_options
observed level of significance, see p-value
observed variables, [SEM] Intro 4, [SEM] Glossary
Ochiai coefficient similarity measure,
[MV] measure_option
odbc
describe command, [D] odbc
describe() command, [D] odbc
insert command, [D] odbc
insert() command, [D] odbc
load command, [D] odbc
load() command, [D] odbc
query command, [D] odbc
query() command, [D] odbc
sqlfile() command, [D] odbc
ODBC data source, importing from, [D] odbc,
[U] 22.4 ODBC sources, [U] 22.5 JDBC sources
odbcdriver, set subcommand, [D] odbc, [R] set
odbcmgr, set subcommand, [D] odbc, [R] set
odds ratio, [META] Intro, [META] meta esize,
[META] meta summarize, [META] Glossary,
[PSS-2] power, [PSS-2] power twoproportions,
[PSS-2] power pairedproportions,
[PSS-2] power cmh, [PSS-2] power mec,
[PSS-5] Glossary, [R] eform_option,
differences, [SVY] svy postestimation
estimation, [CM] cmclogit, [LASSO] dslogit,
[LASSO] pologit, [LASSO] xplogit, [R] binreg,
[R] clogit, [R] cloglog, [R] exlogistic,
[R] fracreg, [R] glm, [R] logistic, [R] logit,
[R] mlogit, [R] ologit, [R] scobit
odds ratio, estimation, continued
Bayesian, [BAYES] bayes: binreg,
[BAYES] bayes: clogit,
[BAYES] bayes: fracreg,
[BAYES] bayes: glm,
[BAYES] bayes: logistic,
[BAYES] bayes: logit,
[BAYES] bayes: meglm,
[BAYES] bayes: melogit,
[BAYES] bayes: meologit,
[BAYES] bayes: ologit,
[BAYES] bayes: xlogit,
[BAYES] bayes: xtologit
finite mixture model, [FMM] fmm: glm,
[FMM] fmm: logit
multilevel model, [ME] meglm, [ME] melogit,
[ME] meologit
panel-data model, [XT] xtcloglog, [XT] xtgee,
[XT] xtlogit, [XT] xtologit
structural equation modeling, [SEM] Intro 7,
[SEM] Example 34g,
[SEM] Example 34g
survey data, [SVY] svy estimation
postestimation, [R] contrast, [R] exlogistic
postestimation, [R] lincom

Office, Microsoft, see Microsoft Office
offset, [SEM] sem and gsem option covstructure()
off,

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

Office Open XML, [M-1] _docx*( ), [R] etable,
[RPT] docx2pdf, [RPT] Dynamic documents
intro, [RPT] dyndoc, [RPT] html2docx,
[RPT] markdown, [RPT] putdocx intro,
[RPT] putdocx begin, [RPT] putdocx
collect, [RPT] putdocx pagebreak,
[RPT] putdocx paragraph, [RPT] putdocx table,
[TABLES] collect export, [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,

bayesirf subcommand, [BAYES] bayesirf ograph
irf subcommand, [TS] irf ograph

OML, 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] irt1pl,
[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 onevariance
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 cox
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,
[PSS-2] power cox
\( R^2 \), [PSS-2] power rsquared
slope, [PSS-2] power oneslope
survivor function, [PSS-2] power cox
variance, [PSS-2] power onevariance

variance, see variance, one-sample

one-sided
confidence interval, [PSS-3] Intro (ciwidth),
[PSS-3] ciwidth, [PSS-3] ciwidth onemean,
[PSS-5] Glossary
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 twoproportions,
[PSS-2] power onevariance, [PSS-2] power onevariance,
cluster, [PSS-2] power onevariance, cluster,
[PSS-2] power onevariance, [PSS-2] power oneway,
[PSS-2] power oneway, cluster,
[PSS-2] power oneway, cluster

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 onevariance
power subcommand, [PSS-2] power onevariance
one-way analysis of variance, [PSS-2] power,
[PSS-2] power oneway, [PSS-5] Glossary,
[R] kwallis, [R] loneway, [R] oneway
oneway command, [R] oneway
one-way repeated-measures ANOVA, [PSS-2] power
oneway, [PSS-2] power oneway
opaccum, matrix subcommand, [P] matrix accum
open, file subcommand, [P] file
OpenOffice dates, [D] Datetime values from other software
operating characteristic curve, [IRT] Glossary, also see
category characteristic curve
operating system command, [D] cd, [D] copy, [D] dir,
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
operator, continued

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
linear, see linear optimization
optimize() function, [M-5] optimize()
optimize() function, [M-5] optimize()
optimize() function, [M-5] optimize()
optimize() function, [M-5] optimize()
optimize() function, [M-5] optimize()
optimize() function, [M-5] optimize()
optimize() function, [M-5] optimize()
option, [U] Glossary
options, [U] 11 Language syntax
in a programming context, [P] syntax, [P] unab
repeated, [G-4] Concept: repeated options,
or operator, see logical operators
Oracle, importing from, [D] odbc
order
observations, [D] gsort, [D] sort
statistics, [D] egen, [R] Iv
variables, [D] order, [D] sort
order command, [D] order
order() function, [M-5] sort()
order of evaluation, see operator, order of evaluation
ordered
categorical variable, [ERM] Glossary
complementary log–log regression, [SEM] Glossary
logistic regression, [BAYES] bayes: meologit,
[BAYES] bayes: ologit,
[BAYES] bayes: xologit,
[BAYES] bayes: zologit, [FMM] fmm: ologit,
[ME] meologit, [R] ologit, [R] zologit,
[SEM] Example 35g, [SVY] svy estimation
logistic regression imputation, see imputation,
ordered logistic regression
logit, see ordered logistic regression
logit regression, [SEM] Glossary, also see ordered
logistic regression
probit, [BAYES] bayes: heckoprobit,
[BAYES] bayes: hetoprobit,
[BAYES] bayes: meoprobit,
[BAYES] bayes: oprobit,
[BAYES] bayes: xtoprobit,
[BAYES] bayes: ziprobit, [ERM] Intro 2,
[ERM] eoprobit, [ERM] Example 6a,
[ERM] Example 6b, [ERM] Example 9,
[FMM] fmm: oprobit, [ME] meoprobit,
[R] heckoprobit, [R] hetoprobit, [R] oprobit,
[R] ziprobit, [SEM] Example 35g,
[SEM] Example 36g, [SVY] svy estimation
probit regression, [SEM] Glossary, also see ordered
probit
ordinary
exposure, [PSS-2] power trend
item, [IRT] Glossary
model, [SEM] Intro 5, [SEM] Example 31g,
[SEM] Example 32g, [SEM] Example 35g,
[SEM] Example 36g
outcome, see outcomes, ordinal
outcome model, see outcomes, ordinal
ordinary least squares, see linear regression
ordination, [MV] mds, [MV] Glossary
orttype() function, [M-5] eltype()
orientation style, [G-4] orientation style
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,
[BAYES] bayesirf, [TS] irf, [TS] var intro,
orthonormal basis, [P] matrix svd
orthopoly command, [R] orthog
other, query subcommand, [R] query


regress, [R] hetregress

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

structural 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


outcomes, continued
categorical,


censored, multilevel mixed-effects,


Bayesian,


outcomes, continuous, continued
  precision and sample size, [PSS-3] ciwidth
  onemean, [PSS-3] ciwidth twomeans,
  [PSS-3] ciwidth pairedmeans,
  [PSS-3] ciwidth oneway
  time series, [TS] arch, [TS] arfima, [TS] arima,
  [TS] dfactor, [TS] mgarch ccc, [TS] mgarch
dcc, [TS] mgarch dvech, [TS] mgarch vcc,
  [TS] msswitch, [TS] newey, [TS] prais,
  [TS] sspace, [TS] threshold, [TS] ucm,
  [TS] var, [TS] var sar, [TS] vec
  treatment effects, [TE] didregress, [TE] teffects,
  [TE] etregress, [TE] teffects aipw,
  [TE] teffects ipw, [TE] teffects ipwra,
  [TE] teffects nmatch, [TE] teffects
  psmatch, [TE] teffects ra, [TE] telasso
  count, [U] 27.8 Count outcomes
  generalized estimating equations, [XT] xtggee
  heckpoisson, [R] heckpoisson
  multilevel, [SEM] Example 39g
  multilevel
    mixed-effects, [BAYES] bayes: membreg,
    [BAYES] bayes: mepoisson, [ME] membreg,
    [ME] mepoisson
  negative binomial, [BAYES] bayes: gnbreg,
    [BAYES] bayes: nbreg,
    [BAYES] bayes: tbreg,
    [BAYES] bayes: xtnbreg,
    [BAYES] bayes: znb, [FMM] fnm,
    [FMM] fnm: nbreg, [R] nbreg, [R] tbreg,
    [R] znb, [SEM] Intro 5, [XT] xtnbreg
  Poisson, [BAYES] bayes: poisson,
    [BAYES] bayes: tpoisson,
    [BAYES] bayes: xtpoisson,
    [BAYES] bayes: zip,
    [FMM] fnm, [FMM] fnm: poisson,
    [FMM] fnm: tpoisson, [FMM] Example 2,
    [FMM] Example 3, [LASSO] dspoisson,
    [LASSO] elasticnet, [LASSO] lasso,
    [LASSO] popoisson, [LASSO] xpopoisson,
    [R] cpoisson, [R] expoisson, [R] lypoisson,
    [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] teffects, [TE] etpoisson,
    [TE] teffects aipw, [TE] teffects ipweight,
    [TE] teffects ipwra, [TE] teffects nmatch,
    [TE] teffects psmatch, [TE] teffects ra,
    [TE] telasso
  fractional,
    beta, [BAYES] bayes: betareg,
      [FMM] fnm: betareg, [R] betareg
    fractional response, [BAYES] bayes: fracreg,
      [R] fracreg
    treatment effects, [TE] teffects, [TE] teffects
      ipweight, [TE] teffects nmatch, [TE] teffects
      psmatch
  multinomial, see categorical subentry, see ordinal
    subentry, see rank subentry

outcomes, continuous, continued
  ordinal,
    logistic, [BAYES] bayes: ologit,
      [BAYES] bayes: xtologit,
      [BAYES] bayes: zologit, [FMM] fnm,
      [FMM] fnm: ologit, [IRT] irt grm,
      hybrid, [R] ologit, [R] slogit, [R] zilogit,
      [XT] xtologit
    multilevel
      mixed-effects, [BAYES] bayes: meologit,
        [BAYES] bayes: meoprobit, [ME] meologit,
        [ME] meoprobit
    probit, [BAYES] bayes: hetoprobit,
      [BAYES] bayes: oprobit,
      [BAYES] bayes: xtoprobit,
      [BAYES] bayes: ztoprobit, [EM] eoprobit,
      [ERM] Example 6a, [ERM] Example 9,
      [FMM] fnm, [FMM] fnm: oprobit,
      [R] heckoprobit, [R] hetoprobit, [R] oprobit,
      [R] ztoprobit, [XT] xtoprobit
    treatment effects, [TE] teffects multivalued
    polytomous, see categorical subentry, see ordinal
      subentry, see rank subentry
    rank,
      logistic, [CM] cmrologit
    probit, [CM] cmroprobit
    survival, [FMM] fnm
      competing risks, [ST] stcrreg
      Cox, [ST] stcox, [ST] sticcox
      parametric, [BAYES] bayes: streg,
        [FMM] fnm: streg, [FMM] Example 4,
        [ST] stintreg, [ST] streg
    power and sample size, [PSS-2] power
      cox, [PSS-2] power exponential, [PSS-2] power
      logrank
    treatment effects, [TE] teffects
      ipweight, [TE] teffects ipwra, [TE] teffects ra,
      [TE] teffects wra
  outer
    fence, [R] Iv
    product, see Kronecker direct product
    product of the gradient, [R] ml, [R] vce_option,
      [SEM] Glossary, [XT] vce_options
  outfile command, [D] outfile
  outliers,
    downweighting, [R] qreg, [R] rreg
      twoway qfitci
    identifying, [R] jackknife, [R] Iv, [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 $R^2$, [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 cformat
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
over() option, [G-2] graph bar, [G-2] graph box,
    [G-2] graph dot
overall effect size, [META] meta, [META] Glossary
overdispersion, [ME] membreg, [ME] mepoisson,
    [ME] mestreg, [ME] Glossary, also see
imputation, overdispersed count data
overid.
estat subcommand, [R] gmm postestimation,
    [R] ivpoisson postestimation, [R] ivregress postestimation
tebalance subcommand, [TE] tebalance overid
overidentifying restrictions, [XT] Glossary
tests of, [R] gmm postestimation, [R] ivpoisson postestimation,
    [XT] xtabond, [XT] xtabond postestimation,
    [XT] xtdpd, [XT] xtdpdys, [XT] xtdpdys postestimation
overlap assumption, [TE] teffects intro, [TE] teffects
    intro advanced, [TE] teoverlap, [TE] Glossary
overlap, teffects subcommand, [TE] teoverlap
overloading, class program names, [P] class
ovtest, estat subcommand, [R] regress postestimation

P

p charts, see fraction defective
P–P plot, [R] Diagnostic plots
p-value, [SEM] Glossary
pac command, [TS] corrgram
pagebreak.
  pdx subcommand, [RPT] pdx pagebreak
putpdf subcommand, [RPT] putpdf pagebreak
pagenumber, pdx subcommand, [RPT] pdx pagebreak
pagesize, set subcommand, [R] more, [R] set
pageding of screen output, controlling, [P] more,
    [R] more, [U] 7 –more–conditions

paired
data, [PSS-5] Glossary
means, see means, paired
observations, see paired data
proportions, see proportions, paired
study, [PSS-2] power, [PSS-2] power mcc
test, [PSS-5] Glossary
paired-coordinate plots, [G-2] graph twoway pccarrow,
twoway pscatter, [G-2] graph twoway pespike
pairedmeans,
ciwidth subcommand, [PSS-3] ciwidth
    pairedmeans
pairedmeans, power subcommand, [PSS-2] power
    pairedmeans
pairedproportions, power subcommand,
    [PSS-2] power pairedproportions
paired-sample
    confidence interval, [PSS-1] Intro, [PSS-3] Intro
ciwidth, [PSS-3] ciwidth, [PSS-3] ciwidth
    pairedmeans
test, [PSS-1] Intro, [PSS-2] Intro (power),
    [PSS-2] power, [PSS-2] power pairedmeans,
    [PSS-2] power pairedproportions
pairwise
    combinations, [D] cross, [D] joinby
comparisons, [MV] Intro, [R] margins, pwcompare,
    [R] marginsplot, [R] pwcompare, [R] pwmean,
    [U] 20.18 Obtaining pairwise comparisons
correlation, [R] correlate
pairwise, estat subcommand, [MV] mds postestimation
palette color command, [G-2] palette
palette linepalette command, [G-2] palette
palette smcslsymbolpalette command,
    [G-2] palette
palette symbolpalette command, [G-2] palette
panel data, [BAYES] bayers, [BAYES] bayesmh,
    [CM] Glossary, [D] assertnested,
    [M-5] panelsum(), [MI] mi estimate,
    [SP] Glossary, [U] 27.15 Panel-data models,
    [XT] xt, [XT] Glossary, also see
area data
panel-corrected standard error, [XT] xtpcse,
    [XT] Glossary
panels, variable identifying, [CM] cmset, [XT] xset
panelsetup() function, [M-5] panelsetup()
panelstats() function, [M-5] panelsetup()
panelsubmatrix() function, [M-5] panelsetup()
panelsubview() function, [M-5] panelsetup()
panelsum() function, [M-5] panelsum()
paragraph.
  pdx subcommand, [RPT] pdx paragraph
putpdf subcommand, [RPT] putpdf paragraph
parallel number list, [PSS-2] power, [PSS-3] ciwidth
parallel-trends assumption, [TE] DID intro,
    [TE] didregress, [TE] didregress postestimation
parametric methods, [MV] Glossary
spectral density estimation, [TS] psdensity
survival models, [BAYES] bayes: mestreg,
[BAYES] bayes: streg, [FMM] fmm,
[FMM] fmm: streg, [FMM] Example 4,
[ME] mestreg, [SEM] Intro 5,
[SEM] Example 47g, [SEM] Example 48g,
[SEM] Example 49g, [ST] stintreg, [ST] streg,
[SVY] svy estimation
PARCH, see power autoregressive conditional heteroskedasticity
parsedistance, cluster subcommand, [MV] cluster programming utilities
parsimax rotation, [MV] rotate, [MV] rotatemat,
[MV] Glossary
parsimony rotation, [MV] rotate
parsedistance matrix define
partitioned matrices, [P] matrix define
partition cluster-analysis methods, [MV] cluster kmeans and kmedians, [MV] Glossary
partitioned matrices, [P] matrix define
partitioning memory, [U] 6 Managing memory
Parzen kernel function, [G-2] graph twoway kdensity,
[G-2] graph twoway lpoly, [R] kdensity,
[R] lpoly, [R] npregress kernel, [R] qreg,
[TE] tebenthal density, [TE] teoverlap
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 a filesystem sense), [M-5] pathjoin(),
[P] return, [U] 11.6 Filenaming conventions
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
notation, [SEM] Intro 2, [SEM] Intro 3,
[SEM] gsem path notation extensions,
[SEM] sem and gsem path notation, [SEM] sem path notation extensions, [SEM] Glossary
pathasciisuffix() function, [M-5] pathjoin()
pathbasename() function, [M-5] pathjoin()
pathbasename() function, [M-5] pathjoin()
pathgetparent() function, [M-5] pathjoin()
pathisabs() function, [M-5] pathjoin()
pathisurl() function, [M-5] pathjoin()
pathjoin() function, [M-5] pathjoin()
pathlist() function, [M-5] pathjoin()
pathnode() function, [M-5] pathjoin()
pathresolve() function, [M-5] pathjoin()
pathsuffix() function, [M-5] pathjoin()
pathsplit() function, [M-5] pathjoin()
pathstatah() function, [M-5] pathjoin()
opathsubsysdir() function, [M-5] pathjoin()
opathsuffix() function, [M-5] pathjoin()
pattern
matching, [M-5] strmatch()
of data, [D] egen
of missing values, [R] misstable
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
pcamat command, [MV] pca, [MV] pca postestimation
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 parrow
percentiles, continued
perfect prediction, see imputation, perfect prediction
pergram command, [TS] pergram
_perhapssequilc() function, [M-5] _equilrc()
_perhapssequilr() function, [M-5] _equilrc()
_perhapssequilrc() function, [M-5] _equilrc()
period, estat subcommand, [TS] ucm, [TS] ucm postestimation
pername macro function, [P] macro
permutation matrix and vector, [M-1] Permutation,
permutation test, [M-5] cvpermute(), [R] permute
permute prefix command, [R] permute
person location, [IRT] Glossary
personal command, [P] sysdir
PERSONAL directory, [P] sysdir, [U] 17.5 Where does Stata look for ado-files?
person-time, [ST] stptime
Peters test, [META] meta bias
Peto’s method, [META] Glossary
pformat, set subcommand, [R] set, [R] set cformat
pharmacokinetic data, [R] pk, [R] pksumm
pharmacokinetic plots, [R] pkexamine
phase function, [TS] tsfilter, [TS] Glossary
Phillips curve, [TS] Glossary
Phillips–Perron test, [TS] pperron
phtest, estat subcommand, [ST] stcox PH-assumption tests
_pi built-in variable, [U] 11.3 Naming conventions
pi() function, [M-5] sin()
pi, value of, [U] 11.3 Naming conventions,
[U] 13.4 System variables (_variables)
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
pinnable, set subcommand, [R] set
_pinv() function, [M-5] pinv()
piinv() function, [M-5] pinv()
Pk, see pharmacokinetic data
pkcollapse command, [R] pkcollapse
pkcross command, [R] pkcross
pkequiv command, [R] pkequiv
pkexamine command, [R] pkexamine
.pkg filename suffix, [R] net
Inference examples

pointmass density, [FMM]
points, connecting, [G-3]
pointers, [M-2]
point-and-click analysis, see
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
plug-in, [P] Glossary
plugin option, [P] plugin, [P] program
plugin,
loading, [P] plugin
plugins, [lasso] Inference examples, [lasso] lasso fitting, [lasso] Glossary
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] ftol,
pointmass density, [FMM] fmm: pointmass,
[FMM] Glossary
points, connecting, [G-3] connect_options,
[G-4] connectstyle
Poisson, continued
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: xtpoisson,
[Bayes] bayes: zip
censored, [R] poisson
elastic net, [LASSO] elasticnet
finite mixture model, [FMM] fmm,
[FMM] fmm: poisson, [FMM] Example 2
fixed-effects, [XT] xtpoisson
generalized linear model, [Bayes] bayes: glm,
[Bayes] bayes: meglm, [FMM] fmm: glm,
[ME] meglm, [R] glm
lasso, [LASSO] Lasso inference intro,
[LASSO] dpoisson, [LASSO] Inference examples, [LASSO] lasso,
[LASSO] popoisson, [LASSO] xpopoisson
mixed-effects, [Bayes] bayes: mepoisson,
[ME] mepoisson
model, [XT] Glossary
population-averaged, [XT] xtgee, [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] fmm: 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()
poissonp() function, [FN] Statistical functions,
[M-5] normal()
poissontail() function, [FN] Statistical functions,
[M-5] normal()
poiregress command, [LASSO] Inference examples, [LASSO] lasso inference postestimation, [LASSO] poiregress
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()
polymorphism, [P] class
polymult() function, [M-5] polyeval()
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()
poly.solve() 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
parameter, [PSS-2] power, [PSS-2] power onemean,
pyramid, [G-2] graph twoway bar
size, [PSS-2] power, [PSS-2] power onemean,
standard deviation, see subpopulation, standard deviations of
standard errors, [ERM] Intro 5
populations,
  diagnostic plots, [R] Diagnostic plots
  examining, [R] histogram, [R] Iv, [R] spikeplot,
  [R] stem, [R] summarize, [R] table
standard, [R] stdize
testing equality of, see distributions, testing equality of
testing for normality, [R] sktest, [R] swilk
poregress command, [LASSO] Inference examples,
  [LASSO] lasso inference postestimation,
  [LASSO] poregress
  Portable Document Format, [G-2] graph export,
  [RPT] docx2pdf, [RPT] putpdf intro,
  [TABLES] collect export
create, [M-5] Pdf*(), [RPT] putpdf begin,
  [RPT] putpdf collect, [RPT] putpdf pagebreak,
  [RPT] putpdf paragraph, [RPT] putpdf table
Portable Network Graphics, [G-2] graph export,
portmanteau statistic, [TS] corrgram, [TS] wntestq,
  [TS] Glossary
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] Glossary
  independence, see independent a posteriori interval, see credible interval
mean, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayes, [BAYES] bayesmh,
  [BAYES] bayesstats summary, [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] meologlog postestimation,
  [ME] meglm postestimation, [ME] meintreg postestimation, [ME] melogit postestimation,
  [ME] menbreg postestimation, [ME] meolog postestimation,
  [ME] meoprobit postestimation, [ME] meprobit postestimation, [ME] mestreg postestimation,
  [ME] metobit postestimation, [ME] Glossary
  [IRT] Glossary, [ME] meologlog postestimation,
  [ME] meglm postestimation, [ME] meintreg postestimation, [ME] melogit postestimation,
  [ME] menbreg postestimation, [ME] meolog postestimation,
  [ME] meoprobit postestimation, [ME] meprobit postestimation, [ME] mestreg postestimation,
  [ME] metobit postestimation, [ME] Glossary
predictive
  checking, [BAYES] Glossary
distribution, [BAYES] Intro, [BAYES] Glossary
posterior predictive, continued

$p$-value, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayesmh,
[BAYES] Bayesian postestimation, [BAYES] bayesstats, [BAYES] bayesstats
ppvalues, [BAYES] bayespredict,
[BAYES] Glossary

probabilities, [BAYES] Intro, [BAYES] Bayesian commands, [BAYES] bayesmh,

summary

postest command, [R] postestimation command, [estat, continued]

Bayesian,
[BAYES] bayesgraph, [BAYES] bayesstats ess, [BAYES] bayesstats grubin,
[BAYES] bayesstats ic, [BAYES] bayesstats ppvalues, [BAYES] bayesstats summary,
[BAYES] bayestest interval, [BAYES] bayestest model, [BAYES] bayespredict,
[BAYES] bayesvarstable, [BAYES] bayesfcast compute, [BAYES] bayesfcast graph,
[BAYES] bayesirf, [BAYES] bayesirf create

dynamic stochastic general equilibrium,
[DSGE] estat covariance, [DSGE] estat policy,
[DSGE] estat stable, [DSGE] estat steady, [DSGE] estat transition

estat, [CM] cmpprobit postestimation,
[CM] cmpprobit postestimation, [CM] nlogit postestimation, [DSGE] estat covariance,
[DSGE] estat policy, [DSGE] estat stable, [DSGE] estat steady, [DSGE] estat transition,
[ERM] estat ttests, [FFM] estat eform,
[ME] estat df, [ME] estat group, [ME] estat icc, [ME] estat recovariance,
[ME] estat sd, [ME] estat wcorrelation, [META] estat heterogeneity,
[META] estat recovariance, [META] estat sd, [MV] ca postestimation,
[MV] canon postestimation, [MV] discrim estat, [MV] factor postestimation, [MV] mca postestimation,
[MV] mds postestimation, [MV] pca postestimation, [MV] procustes 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] ivpoisson postestimation, [R] ivregress postestimation, [R] poisson postestimation,
[R] regress postestimation, [R] regress postestimation time series, [R] rocreg
postestimation, [SEM] estat eform, [SEM] estat eqgof, [SEM] estat eptest,
[SEM] estat framework, [SEM] estat ggf, [SEM] estat ginvariant, [SEM] estat gof,
[SEM] estat legof, [SEM] estat lcmean, [SEM] estat lcregress,
[SEM] estat lcpu, [SEM] estat lcscoretests, [SEM] estat stdize, [SEM] estat summarize,
[SEM] estat ttests

extended regression model, [ERM] estat ttests
finite mixture model, [FMM] estat eform,
[FMM] estat icmean, [FMM] estat lcprob interface, [R] postestimation

[IRT] irtgraph if, [IRT] irtgraph tif

lasso, [LASSO] bicplot, [LASSO] coefpath,
[LASSO] cvplot, [LASSO] lassocoef,
[LASSO] lassogof, [LASSO] lassoinfo,
[LASSO] lassoknots, [LASSO] lassoselect

multilevel, [ME] estat df, [ME] estat group, [ME] estat icc, [ME] estat recovariance,
[ME] estat sd, [ME] estat wcorrelation

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

multivariate, [MV] ca postestimation, [MV] canon postestimation,
[MV] discrim estat, [MV] factor postestimation, [MV] mca postestimation,
[MV] mds postestimation, [MV] pca postestimation, [MV] procustes postestimation

panel data, [XT] xtabond postestimation,
[XT] xtreg postestimation, [XT] xtdpdsys postestimation,
[XT] xtdpdsys postestimation, [XT] xtgee postestimation

spatial, [SP] estat moran, [SP] spivregress postestimation, [SP] spregress postestimation,
[SP] spxregress postestimation

standard, [CM] margins, [R] contrast, [R] estat,
[R] estat gof, [R] estat ic, [R] estat summarize,
[R] estat vce, [R] estimates, [R] etable,
[R] hausman, [R] lincom, [R] linktest,
[R] lrttest, [R] margins, [R] margins contrast,
[R] margins, pwcompare, [R] marginsplot,
[R] nlcom, [R] predict, [R] predictn1,
[R] pwcompare, [R] suest, [R] test, [R] testnl

structural equation modeling, [SEM] estat eform,
[SEM] estat egof, [SEM] estat eptest,
[SEM] estat framework, [SEM] estat ggf,
[SEM] estat ginvariant, [SEM] estat gof,
[SEM] estat legof, [SEM] estat lcmean,
[SEM] estat lcpu, [SEM] estat lcscoretests,
[SEM] estat stdize, [SEM] estat summarize, [SEM] estat ttests

Subject index 109
postestimation command, continued

survey, [SVY] estat, [SVY] svy postestimation
survival analysis, [ST] stcox PH-assumption
tests, [ST] stcox postestimation, [ST] stcurve,
[ST] stintcox PH-assumption plots,
[ST] stintcox postestimation, [ST] stintreg
postestimation
time series, [BAYES] bayesvarstable,
[BAYES] bayesest graph, [BAYES] bayesirf,
[TS] estat acplot, [TS] estat arroots, [TS] estat
sbcusum, [TS] estat skbrown, [TS] estat
sbsingle, [TS] fcast compute, [TS] fcast
graph, [TS] irf, [TS] psdensity, [TS] ucm
postestimation, [TS] vargranger, [TS] varlm,
[TS] varnorm, [TS] varsoc, [TS] varstable,
[TS] varwle, [TS] veclmr, [TS] vecnorm,
[TS] vecstable
treatment effects, [TE] tebalance box,
[TE] tebalance density, [TE] tebalance overl,
[TE] tebalance summarize, [TE] teoverlap
Postestimation Selector, [R] postest
postfile command, [P] postfile
postlasso coefficients, [LASSO] Glossary
PostScript, [G-2] graph export, [G-3] eps_options,
poststratification, [SVY] Poststratification,
[SVY] Glossary
postutil
clear command, [P] postfile
dir command, [P] postfile
potential covariates, see covariates
potential outcome, [ERM] Intro 7, [ERM] eintreg,
[ERM] eoprobit, [ERM] eprobit,
[ERM] eregress, [ERM] Glossary,
postestimation, [TE] etegress, [TE] tebalance
box, [TE] tebalance density, [TE] tebalance
overl, [TE] tebalance summarize, [TE] teffects
intro, [TE] teffects intro advanced, [TE] teffects
aipw, [TE] teffects ipw, [TE] teffects
ipwra, [TE] teffects nnmatch, [TE] teffects
postestimation, [TE] teffects psmatch,
[TE] teffects ra, [TE] telasso, [TE] teoverlap,
[TE] Glossary
potential spillover effects, see spillover effects
potential-outcome means, [ERM] Intro
[ERM] Intro 5, [ERM] predict treatment,
intro, [TE] teffects intro advanced, [TE] teffects
aipw, [TE] teffects ipw, [TE] teffects ipwra,
[TE] teffects multivalued, [TE] teffects ra,
survival time, [TE] stteffects ipw, [TE] stteffects
ipwra, [TE] stteffects ra, [TE] stteffects wra
poverty indices, [R] Inequality
power, [M-2] op_arith, [M-2] op_colon,
[ST] Glossary, [U] 19.3 The power command,
[U] 27.32 Power, precision, and sample-size
analysis
and sample-size analysis, [PSS-2] GUI
(powers), [PSS-2] power, [PSS-2] power
usermethod, [PSS-2] power onemean,
[PSS-2] power twomeans, [PSS-2] power
pairedmeans, [PSS-2] power oneproportion,
[PSS-2] power twoproparations, [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 pcorr, [PSS-2] power cmh,
[PSS-2] power mcc, [PSS-2] power trend,
[PSS-2] power box, [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
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
power
cmh 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 onevariance, 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
predict, _predict command, [P] _predict


predict, estat subcommand, [R] exlogistic postestimation

predict, mi subcommand, [MI] mi predict

prediction interval, [META] Glossary


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


margins, [SVY] Glossary, [U] 20.16 Obtaining marginal means, adjusted predictions, and predictive margins

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


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

preview,

collect subcommand, [TABLES] collect preview

previouslastbirthday() function, [D] Datetime relative dates, [FN] Date and time functions, [M-5] date()}

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

prewhiten, [XT] Glossary

primary sampling unit, [SVY] svydescribe, [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
programs, estat subcommand, [MV] ca
postestimation
program
define command, [P] plugin, [P] program,
[P] program properties
dir command, [P] program
drop command, [P] program
list command, [P] program
program properties, [P] program properties
programmer’s commands and utilities, [MI] mi select,
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
estat, [P] estat programming
estimation commands, [P] Estimation command
functions, [FN] Programming functions,
[M-4] Programming
limits, [R] Limits
linear, [M-5] LinearProgram( )
Mac, [P] window programming, [P] window
fopen, [P] window manage, [P] window menu,
[P] window push, [P] window stopbox
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
Windows, [P] window programming, [P] window
fopen, [P] window manage, [P] window menu,
[P] window push, [P] window stopbox
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 matrix, diagonal elements of, [R] binreg
postestimation, [R] clogit postestimation,
[R] glm postestimation, [R] logistic
postestimation, [R] logit postestimation,
[R] regress postestimation, [R] rreg
postestimation
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
propensity score, [TE] stteffects postestimation,
[TE] tteffects intro, [TE] tteffects intro advanced,
[TE] tteffects postestimation, [TE] tteffects
psmatch, [TE] Glossary
propensity-score matching, [TE] tteffects intro,
[TE] tteffects intro advanced, [TE] tteffects
psmatch, [TE] Glossary
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] logit
 odds model, [BAYES] bayes: ologit,
[BAYES] bayes: xlogit, [FMM] fmm: ologit,
[R] ologit
sampling, [D] sample, [D] splitsample,
[R] bootstrap
proportions, [PSS-2] power
confidence intervals for, [R] ci
correlation, [PSS-2] power twoproportions,
[PSS-2] power cmh
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 mcc
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] svy estimation,
[SVY] svy: tabulate oneway,
[SVY] svy: 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
proposition distribution, [BAYES] Intro,
  [BAYES] bayesmh, [BAYES] bayesgraph,
  [BAYES] Glossary
prospective study, [PSS-2] power, [PSS-3] ciwidth,
  [PSS-5] Glossary, [R] Epistat, 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
PrSS 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
pseudofunctions, [D] Datetime, [FN] Programming functions,
  [FN] Random-number functions
pseudoguessing parameter, [IRT] irt 3pl
pseudoinverse, [M-5] pinv()
pseudolikelihood, [SVY] Glossary
pseudosigmas, [R] lv
psi function, [FN] Mathematical functions,
  [M-5] factorial()
pmatch, 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
psstyle() option, [G-2] graph twoway scatter,
PSU, see primary sampling unit
.ptrace file, [MI] mi impute mvn, [MI] mi ptrace
ptrace, mi subcommand, [MI] mi ptrace
ptrends, estat subcommand, [TE] didregress
  postestimation
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, continued
  begin command, [RPT] putdocx begin
  clear command, [RPT] putdocx begin
  collect command, [RPT] putdocx collect
  command, [RPT] putdocx intro, [RPT] putdocx
    collect, [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
  putexcel
  putdocx, query subcommand, [R] query
  putdocx
  putdocx
  putdocx
  putdocx
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
  collect command, [RPT] putpdf collect
  command, [RPT] putpdf intro, [RPT] putpdf begin,
    [RPT] putpdf collect, [RPT] putpdf pagebreak,
    [RPT] putpdf paragraph, [RPT] putpdf table
describe command, [RPT] putpdf begin
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,
  [R] pwcompare postestimation, [SEM] Intro 7,
  [SVY] svy postestimation, [U] 20.18 Obtaining pairwise comparisons
pwcorr command, [R] correlate
pwd command, [D] cd
pwd() function, [M-5] chdir()
pweight, see sampling weight
[pweight=exp] modifier, [U] 11.1.6 weight,
[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
PyStata, [P] PyStata intro, [P] PyStata integration,
[P] PyStata module, [P] Glossary
Python, [P] PyStata intro, [P] PyStata integration,
[P] PyStata module
python
clear command, [P] PyStata integration
command, [P] PyStata integration
describe command, [P] PyStata integration
drop command, [P] PyStata integration
query command, [P] PyStata integration
script command, [P] PyStata integration
search command, [P] PyStata integration
set exec command, [P] PyStata integration
set userpath command, [P] PyStata integration
which command, [P] PyStata integration
python: command, [R] query
python_exec set subcommand, [P] PyStata integration,
[R] set
python_userpath, set subcommand, [P] PyStata integration,
[R] set

Q
Q–Q plot, [R] Diagnostic plots
Q statistic, [META] meta forestplot, [META] meta
summarize, [META] meta regress,
[META] meta mvregress, [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
QLM, see quasimaximum likelihood
qnorm command, [R] Diagnostic plots
qofd() function, [D] Datetime, [FN] Date and time
functions, [M-5] date()
qqplot command, [R] Diagnostic plots
qrdf() function, [M-5] qrdf()
qrdp() function, [M-5] qrdf()
qreg command, [R] qreg, [R] qreg postestimation
_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()
quadrand() function, [M-5] sign()
quadric discrimin analysis, [MV] discrim qda,
[MV] Glossary
quadric terms, [SVY] svis postestimation
quadrature, [IRT] Glossary, [SEM] Glossary,
[XT] Glossary
adaptive Simpson, [M-5] Quadrature()

Gauss–Hermite, [IRT]irts 1pl, [IRT] irt 2pl,
[IRT] irt 3pl, [IRT] irt grm, [IRT] irt norm,
[IRT] irt pcm, [IRT] irt rsm, [IRT] irt hybrid,
[IRT] irt, group(), [IRT] Glossary, [ME] me,
[ME] meologit, [ME] meglm, [ME] meintreg,
[ME] melogit, [ME] menbreg, [ME] meologit,
[ME] meoprob, [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()
mean–variance adaptive Gauss–Hermite,
[IRT] irt 1pl, [IRT] irt 2pl, [IRT] irt 3pl,
pcm, [IRT] irt rsm, [IRT] irt hybrid,
[IRT] irt, group(), [IRT] Glossary, [ME] me,
[ME] meologit, [ME] meglm, [ME] meintreg,
[ME] melogit, [ME] menbreg, [ME] meologit,
[ME] meoprob, [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] irt 1pl, [IRT] irt 2pl, [IRT] irt 3pl,
pcm, [IRT] irt rsm, [IRT] irt hybrid,
[IRT] irt, group(), [IRT] Glossary, [ME] me,
[ME] meologit, [ME] meglm, [ME] meintreg,
[ME] melogit, [ME] menbreg, [ME] meologit,
[ME] meoprob, [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
nonadaptive Gauss–Hermite, see quadrature, Gauss–Hermite

Quadrature() function, [M-5] Quadrature()
quadrparse() function, [M-5] sum()
quadrmeanvariance() function, [M-5] runningsum()
quadrmeanvariance() function, [M-5] runningsum()
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
Brier score decomposition, [R] brier
choice model conditional logit, [CM] cmmlogit
mixed logit, [CM] cmminilogit, [CM] cmxtmixlogit
multinomial probit, [CM] cmmprobit
nested logistic, [CM] nlogit
panel data, [CM] cmmxtmixlogit
rank-ordered logistic, [CM] cmrlogit
rank-ordered probit, [CM] cmrprobit
complementary log–log regression, [R] cloglog
cumulative sum, [R] cusum
extended regression model, [ERM] eoprobit, [ERM] epoprobit
generalized linear model, [R] glm
for binomial family, [R] binreg
logistic regression, [R] logistic, [R] logit
conditional, [R] clogit
exact, [R] exlogistic
multinomial, [R] mlogit
ordered, [R] ologit
skewed, [R] scobit
stereotype, [R] slogit

Bayesian estimation, [BAYES] bayesmh,
[BAYES] bayes: binreg, [BAYES] bayes: biprobit,
[BAYES] bayes: clogit, [BAYES] bayes: cloglog,
[BAYES] bayes: glm, [BAYES] bayes: heckoprobit,
[BAYES] bayes: heckprobit, [BAYES] bayes: hetoprobit,
[BAYES] bayes: logistic, [BAYES] bayes: logit,
[BAYES] bayes: mecloglog,
[BAYES] bayes: melogit, [BAYES] bayes: meologit,
[BAYES] bayes: meoprobit, [BAYES] bayes: mprobit,
[BAYES] bayes: ologit, [BAYES] bayes: oprobit,
[BAYES] bayes: probit, [BAYES] bayes: xtlogit,
[BAYES] bayes: xtmlogit,
[BAYES] bayes: xtologit,
Brier score decomposition, [R] brier
choice model conditional logit, [CM] cmmlogit
mixed logit, [CM] cmminilogit,
[CM] cmxtmixlogit
multinomial probit, [CM] cmmprobit
nested logistic, [CM] nlogit
panel data, [CM] cmmxtmixlogit
rank-ordered logistic, [CM] cmrlogit
rank-ordered probit, [CM] cmrprobit
complementary log–log regression, [R] cloglog
cumulative sum, [R] cusum
extended regression model, [ERM] eoprobit, [ERM] epoprobit
generalized linear model, [R] glm
for binomial family, [R] binreg
logistic regression, [R] logistic, [R] logit
conditional, [R] clogit
exact, [R] exlogistic
multinomial, [R] mlogit
ordered, [R] ologit
skewed, [R] scobit
stereotype, [R] slogit

Bayesian estimation, [BAYES] bayesmh,
[BAYES] bayes: binreg, [BAYES] bayes: biprobit,
[BAYES] bayes: clogit, [BAYES] bayes: cloglog,
[BAYES] bayes: glm, [BAYES] bayes: heckoprobit,
[BAYES] bayes: heckprobit, [BAYES] bayes: hetoprobit,
[BAYES] bayes: logistic, [BAYES] bayes: logit,
[BAYES] bayes: mecloglog,
[BAYES] bayes: melogit, [BAYES] bayes: meologit,
[BAYES] bayes: meoprobit, [BAYES] bayes: mprobit,
[BAYES] bayes: ologit, [BAYES] bayes: oprobit,
[BAYES] bayes: probit, [BAYES] bayes: xtlogit,
[BAYES] bayes: xtmlogit,
Brier score decomposition, [R] brier
choice model conditional logit, [CM] cmmlogit
mixed logit, [CM] cmminilogit,
[CM] cmxtmixlogit
multinomial probit, [CM] cmmprobit
nested logistic, [CM] nlogit
panel data, [CM] cmmxtmixlogit
rank-ordered logistic, [CM] cmrlogit
rank-ordered probit, [CM] cmrprobit
complementary log–log regression, [R] cloglog
cumulative sum, [R] cusum
extended regression model, [ERM] eoprobit, [ERM] epoprobit
generalized linear model, [R] glm
for binomial family, [R] binreg
logistic regression, [R] logistic, [R] logit
conditional, [R] clogit
exact, [R] exlogistic
multinomial, [R] mlogit
ordered, [R] ologit
skewed, [R] scobit
stereotype, [R] slogit
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] PyStata integration
translator subcommand, [R] translate
transmap subcommand, [R] translate
update subcommand, [R] update
webuse subcommand, [D] webuse
query autolevels, collect subcommand, [TABLES] collect query
query cell, collect subcommand, [TABLES] collect query
query column, collect subcommand, [TABLES] collect query
query _cons, collect subcommand, [TABLES] collect query
query header, collect subcommand, [TABLES] collect query
query html, collect subcommand, [TABLES] collect query
query notes, collect subcommand, [TABLES] collect query
query putdocx, collect subcommand, [TABLES] collect query
query putpdf, collect subcommand, [TABLES] collect query
query row, collect subcommand, [TABLES] collect query
query showbase, collect subcommand, [TABLES] collect query
query showempty, collect subcommand, [TABLES] collect query
query showomit, collect subcommand, [TABLES] collect query
query stars, collect subcommand, [TABLES] collect query
query table, collect subcommand, [TABLES] collect query
query tex, collect subcommand, [TABLES] collect query
query title, collect subcommand, [TABLES] collect query
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() stored results, [U] 18.9 Accessing results calculated by estimation commands
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(macro) 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 values from other software
R statistic, [META] estat heterogeneity
rtitle() option, [G-3] title_options
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
linear 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()
random, continued

walk, [TS] dfgls, [TS] dfuller, [TS] pperron,
[TS] sspace, [TS] tsfilter, [TS] tsfilter cf,

random-coefficients model, [U] 27.15.1 Continuous outcomes with panel data, [XT] xtrc,
[XT] Glossary

random-effects meta-analysis model, [META] Intro,
[META] meta esize, [META] meta set,
[META] meta update, [META] meta forestplot,
[META] meta galbraithplot, [META] meta labbeplot, [META] meta regneg, [META] meta funnelplot,
[META] meta trimfill, [META] meta mvregress, [META] Glossary, also see meta-analysis random-effects

random-effects meta-regression, [META] Intro,
[META] meta regress, [META] meta mvregress,
[META] Glossary

random-effects model, [BAYES] bayes: xtreg,
[ERM] eintreg, [ERM] cprobfit, [ERM] eprobfit,
[ERM] eregress, [ERM] Example 7,
[ERM] Example 8a, [ERM] Example 8b,
[ERM] Example 9, [ERM] Glossary,
[ME] Glossary, [R] anova, [R] loneway,
[SEM] Example 38g, [SEM] Glossary,
[SP] spxtregress, [XT] xtabond, [XT] xtcloglog,
[XT] xtdpd, [XT] xtdpdsys, [XT] xtgee,
[XT] xtheckman, [XT] xthtaylor, [XT] xintreg,
[XT] xtivreg, [XT] xtlogit, [XT] xtmlogit,
[XT] xtnbreg, [XT] xtologit, [XT] xtpobit,
[XT] xtpoisson, [XT] xtpobit, [XT] xtreg,
[XT] xtregr, [XT] xstreg, [XT] xtobit,
[XT] Glossary

multilevel mixed-effects models, [ME] me,
[ME] mecloglog, [ME] meglm, [ME] mntreg,
[ME] melogit, [ME] mnbreg, [ME] mnl,
[ME] meologit, [ME] mepropit,
[ME] mepoisson, [ME] meprobit, [ME] mestreg,
[ME] metobit, [ME] mixed

random-effects substitutable expression. [ME] Glossary

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

randomized controlled trial study, [META] Glossary

random-number function, [FN] Random-number functions,

generator, [FN] Random-number functions,
[M-5] runiform(), [R] set seed

generator setting, [R] set rng, [R] set rngstream

seed, [BAYES] bayes, [BAYES] bayesmh, [MI] mi

impute, [R] set seed

random-order test, [R] runtest
ange chart, [R] QC

of data, [CM] csummarize, [D] codebook,
[D] inspect, [R] lv, [R] stem, [R] summarize,
[R] table summary, [R] table, [R] tabstat,
[XT] xtsum

operators, [M-2] op_range
plots, [G-3] rcap_options
spikes, [G-3] rspike_options

subscripts, see subscripts

tvector, [M-5] range()

range command, [D] range

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


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

rank(), egen 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

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

Rasch models, see item response theory

raster image format, see image format

rate ratio, [R] Epitab, [ST] st, [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

rational expectations, [DSGE] Glossary

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

sample sizes, see allocation ratio

survey data, [SVY] svy estimation,
[SVY] svy: tabulate twoway

raw data, [U] 12 Data

.raw file, [U] 11.6 Filenaming 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() 
Rdiscrete(), [R] QCD 
Re() function, [M-5] Re( ) 
read 
console input in programs, see console, obtaining input from 
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 
receiver operating characteristic analysis, [R] roc, 
[U] 27.4.3 ROC analysis 
area under ROC curve, [R] lroc 
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, 
collect subcommand, [TABLES] collect recode 
recode command, [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 
recovery, estat subcommand, [ME] estat recovariance, [ME] mixed postestimation, 
[META] estat recovariance 
recruitment period, see accrual period 
rectangle kernel function, [G-2] graph twoway 
ksdensity, [G-2] graph twoway lpoly, 
[R] ksdensity, [R] lpoly, [R] npregress kernel, 
[R] qreg, [TE] tebalance density, [TE] teoverlap 
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 
reduced model, [PSS-2] power, [PSS-2] power 
rsquared, [PSS-5] Glossary 
reflection, [MV] procuctes, [MV] Glossary 
reexpression, [R] boxcox, [R] ladder, [R] lnskew0 
.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 
regexm() 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 
adjustment, [TE] teffects intro, [TE] teffects intro 
Bayesian, see Bayesian regression
regression, continued
coefficient,
accessing, [U] 13.5 Accessing coefficients and standard errors
combinations of, [R] lincom, [R] nlc
power for, [PSS-2] power, [PSS-2] power
oneslope, [PSS-2] power resquared,
[PSS-2] power pc, [PSS-2] power trend,
[PSS-2] power cox
tests of, [R] lrtest, [R] test, [R] testn
competing risks, [ST] stcrreg
constrained, [R] enreg
creating orthogonal polynomials for, [R] ortho
diagnostic plots, [R] regres postestimation
diagnostic plots
diagnostics, [ME] mecloglog postestimation,
[ME] meglm postestimation, [ME] mntreg postestimation,
[ME] melogit postestimation, [ME] menbreg postestimation,
[ME] mepoisson postestimation, [ME] mestreg postestimation,
[ME] metobit postestimation, [ME] mixed postestimation,
[META] meta
mregress postestimation, [R] binreg
postestimation, [R] clreg postestimation,
[R] estat classification, [R] estat gof, [R] glm
postestimation, [R] logistic postestimation,
[R] poisson postestimation, [R] predict,
[R] predictnl, [R] regres postestimation,
[R] regres postestimation diagnostic plots,
[R] regres postestimation time series,
[ST] stcox PH-assumption tests,
[ST] stcox postestimation, [ST] streg postestimation,
[ST] stintcox PH-assumption plots,
[ST] stintcox postestimation, [ST] streg postestimation,
[ST] streg postestimation,
[SVY] estat, [SVY] sysv postestimation
dummy variables, with, [R] anova, [R] areg, [R] xi,
[U] 26.2.5 Specifying indicator (dummy)
variables as factor variables, [XT] xtregr
fixed-effects, see fixed-effects model
fractional polynomial, [R] fp, [R] mfp
function, estimating, [R] lpoly
graphing, [R] logistic postestimation, [R] Iroc,
[R] Isens, [R] marginsplot, [R] regres
diagnostic postestimation plots
hurdle, [R] churdle
instrumental variables, [FMM] fmm: ivregress,
[LASSO] poivregress, [LASSO] xpoivregress,
[R] gmm, [R] ipo, [R] ipr, [R] ivregress,
[R] Ivregress, [R] tvot, [SP] spivregress,
[XT] xtabond, [XT] xtdpd, [XT] xtpdys,
[XT] xthtaylor, [XT] xtivreg
linear, see linear regression
lines, see fits, adding
random-effects, see random-effects model
scoring, [MV] factor postestimation
spatial autoregressive models, [SP] spregress,
[SP] spregress, [SP] spxtregress
regression, continued
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-2] Glossary
relational operators, [M-2] op _ colon,
[U] 13.2.3 Relational operators
relative
difference function, [FN] Mathematical functions,
efficiency, [MI] mi estimate, [MI] mi predict,
[MI] Glossary
risk, [PSS-2] power, [PSS-2] power
twoportions, [PSS-2] power
pairedportions, [PSS-5] Glossary,
[R] Epitab
variance increase, [MI] mi estimate, [MI] mi
predict, [MI] Glossary
relative risk, see risk ratio
relative-risk ratio
estimation
Bayesian, [BAYES] bayes: xtmlogit
relative-risk ratio, [BAYES] bayes: mlogit,
[FMM] fmm: mlogit, [R] eform_option,
[R] lincom, [R] mlogit, [SEM] estat eform,
[XT] xtmlogit
rldiff() function, [FN] Mathematical functions,
[M-5] rldiff
release marker, [P] version
releases, compatibility of Stata programs across,
[P] version
reliability, [MV] alpha, [MV] factor, [R] brier,
[R] eivreg, [R] heckpoisson, [R] ic, [R] intreg,
[R] loneway, [R] poisson, [SEM] Intro 5,
[SEM] Intro 2, [SEM] Example 24,
[SEM] gsem model description options,
[SEM] sem and gsem option reliability(),
[SEM] sem model description options,
[SEM] Glossary, [ST] Survival analysis,
[ST] Discrete, [ST] I able, [ST] st, [ST] stcox,
[ST] stregreg, [ST] streg
theory, see survival analysis
remainder function, see modulus function
remap,
collect subcommand, [TABLES] collect remap
REML, see restricted maximum likelihood
remove
directories, [D] rmdir
files, [D] erase, [M-5] unlink()
remove, jdbc subcommand, [D] jdbc
rename, bayesirf subcommand, [BAYES] bayesirf
char subcommand, [P] char
cluster subcommand, [MV] cluster utility
collect subcommand, [TABLES] collect rename
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 collection, [TABLES] collect 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
renamivar, 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, ssd subcommand, [SEM] ssd
repeated DDF, see denominator degrees of freedom,
repeated
repeated measures, [MV] Glossary, [PSS-2] power
pairedmeans, [PSS-2] power pairedproportions,
[PSS-3] ciwidth pairedmeans
repeated options, [G-4] Concept: repeated options,
repeated, power subcommand, [PSS-2] power
repeated
repeated-measures ANOVA, [PSS-2] power,
[PSS-2] power repeated, [R] anova
repeated-measures MANOVA, [MV] manova
repeating and editing command, [R] #review,
[U] 10 Keyboard use
repeating command, [D] by, [P] continue, [P] foreach,
[P] forvalues
replace command, [D] generate, [MI] mi passive,
[MI] mi xeq
replace, notes subcommand, [D] notes
replace option, [U] 11.2 Abbreviation rules
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
replicate-weight variable, [SVY] Survey, [SVY] svy
bootstrap, [SVY] svy brr, [SVY] svy jackknife,
replicated
data, [BAYES] Glossary
outcome, [BAYES] Bayesian commands,
[BAYES] bayesstats ppvalues,
[BAYES] bayespredict, [BAYES] Glossary
replicating
clustered observations, [D] expandcl
observations, [D] expand
replication method, [SVY] svy bootstrap, [SVY] svy
brr, [SVY] svy jackknife, [SVY] svy sdr,
[SVY] svyset, [SVY] Variance estimation
report,
datasignature subcommand, [D] datasignature
duplicates subcommand, [D] duplicates
estat subcommand, [IRT] estat report
fvset subcommand, [R] fvset
mi subcommand, [R] mi
documents intro, [RPT] dynodoc,
[RPT] putdocx intro, [RPT] putdocx begin,
[RPT] putdocx collect, [RPT] putdocx
pagebreak, [RPT] putdocx paragraph,
[RPT] putdocx table, [RPT] putexcel,
[RPT] putpdf intro, [RPT] putpdf begin,
[RPT] putpdf collect, [RPT] putpdf pagebreak,
[RPT] putpdf paragraph, [RPT] putpdf table,
[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,
[R] bootstrap, [R] bsample, [R] bstat,
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 transpose
 reshape
residual, [R] predict, [ST] stinctox postestimation, 
also see Ancombe 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
programming to obtain, [P] _predict
serial correlation in, [R] runtest, [TS] varlmar, [TS] veclmar
residual-versus-fitted plot, [R] regress postestimation diagnostic plots
residual-versus-predictor plot, [R] regress postestimation diagnostic plots
resistant smoothers, [R] smooth
restore, 
estimates subcommand, [LASSO] estimates store, [R] estimates store
_return subcommand, [P] _return
snapshot subcommand, [D] snapshot
restore command, [D] frames intro, [P] preserve
restore data, [D] snapshot, [P] preserve
restricted cubic splines, [R] mkspline
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
results, continued
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
revorder() function, [M-5] invorder()
rexpontial() 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()
right-censoring, see imputation, interval-censored data
right-hand-side variable, [ERM] Glossary, also see covariate
robust, Huber/White/sandwich estimator of variance, continued
censored Poisson regression, [R] cpoisson choice model
conditional logit, [CM] cmclogit
mixed logit, [CM] cmxmixlogit,
[CM] cmxxtmixlogit
multinomial probit, [CM] cmmprobit nested logit, [CM] cnlogit
rank-ordered logistic, [CM] cmrlogit
rank-ordered probit, [CM] cmrprobit competing-risks regression, [ST] stcrreg
complementary log–log regression, [R] cloglog
Cox proportional hazards model, [ST] stcox
dynamic stochastic general equilibrium,
[DSE] dsge, [DSE] dsngen
dynamic-factor model, [TS] dfactor
exponential regression hurdle, [R] churdle
finite mixture models, [FMM] fmm
first-differenced estimator, [XT] xtivreg
fixed-effects models,
instrumental variables, [XT] xtvreg,
[XT] xtmlogit
linear, [XT] xtreg
Poisson, [XT] xtpoisson
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] poireg, [LASSO] xpoireg,
[LASSO] ivreg, [XT] xtpreg
interval regression, [ERM] eintreg, [R] intreg
linear dynamic panel-data estimation, [XT] xtabond,
[XT] xtreg, [XT] xtpregsys
linear regression, [ERM] eregress,
[LASSO] dregress, [LASSO] elasticnet
[LASSO] lasso, [LASSO] pprojreg,
[LASSO] sqrtlasso, [LASSO] xplorereg,
[R] regress
constrained, [R] cnsreg
heteroskedastic, [R] betregress
hurdle, [R] churdle
truncated, [R] truncreg
with dummy-variable set, [R] areg
logistic regression, [IRT] ir1pl, [IRT] ir2pl,
[IRT] ir3pl, [IRT] irhybrid, [IRT] ir1,
group(), [LASSO] dologit, [LASSO] elasticnet,
[LASSO] lasso, [LASSO] polologit,
[LASSO] xplorologit, [R] logistic, [R] logit, also see logit regression subentry

risk

difference, [BAYES] bayes: binreg, [META] Intro,
[META] meta summarize, [PSS-2] power,
[PSS-2] power twoproportions, [PSS-2] power
twopercentage, [PSS-5] Glossary,
[R] binreg, [R] Epitab
pool, [ST] stcox, [ST] sterg, [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

rplace() 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
_rmcoll command, [P] _rmcoll
_rmcoll command, [P] _rmcoll
_rmdcoll command, [P] _rmcoll
rmdir 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
rmgrv, set subcommand, [P] cereturn, [P] error,
[P] rmgrv, [R] set, [U] 8 Error messages and return codes
rnbinomial() function, [FN] Random-number functions, [M-5] runiform()
rng, query subcommand, [R] query
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] sdiffest
robust, [SEM] Glossary
robust, Abadie–Imbens standard errors, [TE] tteffects
mmatch, [TE] tteffects psmatch
robust, Huber/White/sandwich estimator of variance,
ARCH, [TS] arch
ARIMA, [TS] arima
ARIMA and ARMAX, [TS] arima
beta regression, [R] betareg
between-effects models, instrumental variables,
[XT] xtvreg
robust, Huber/White/sandwich estimator of variance, logistic regression, continued
conditional, [R] clogit
multinomial, [IRT] irt nrm, [IRT] irt hybrid, [R] mlogit
skewed, [R] scobit
stereotype, [R] slogit
zero-inflated ordered, [R] ziologit
Markov-switching model, [TS] mswitch
maximum likelihood estimation, [R] ml, [R] mlexp
multinomial
logistic regression, [IRT] irt nrm, [IRT] irt hybrid, [R] mlogit
probit regression, [R] mprobit
negative binomial regression, [R] nbreg truncated, [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] epoprobit
parametric survival models, [ST] stintreg, [ST] streg
population-averaged models, [XT] xtggee
complementary log–log, [XT] xtlogit
logit, [XT] xlogit
negative binomial, [XT] txnreg
Poisson, [XT] xtpoisson probit, [XT] xtprobit
Prais–Winston and Cochrane–Orcutt regression, [TS] prais
quantile regression, [R] qreg random-effects model
complementary log–log, [XT] xtloglog
Hausman–Taylor estimator, [XT] xhtaylor instrumental variables, [XT] xtvreg
parametric survival, [XT] xstreg
Poisson, [XT] xtpoisson probit, [XT] xtprobit, [XT] xtprob
threshold regression model, [TS] threshold tobit model, [R] tobit
with endogenous covariates, [R] ivtobit
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] spoivregress, [R] ivregress
zero-inflated negative binomial regression, [R] zinb
ordered logistic regression, [R] zioilogit
ordered probit regression, [R] ziprobit
robvar command, [R] sdttest
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
roccomplot command, [R] rocfit postestimation
rocreg command, [R] rocreg, [R] rocreg postestimation, [R] rocregplot
rocregplot command, [R] rocregplot
roctab command, [R] roc, [R] roctab
Rogers and Tanimoto similarity measure, [MV] measure_option
roh, [R] loneway
rolling command, [TS] rolling
rolling regression, [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
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
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
rotation, continued
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 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
rowfreeparams macro function, [P] macro
rowfreeparams() function, [FN] Matrix functions
rrownfs macro function, [P] macro
rrownnumb() function, [M-5] missing()
rrownnumb macro function, [P] macro
rrownumb() function, [FN] Matrix functions, [P] matrix define
rowpctile(), 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] _equilrbc()
rowsd(), egen function, [D] egen
rowshape() function, [M-5] rowshape()
rowsf macro function, [P] macro
rowsof() function, [FN] Matrix functions, [P] matrix define
rowsum() function, [M-5] sum()
rowtotal(), egen function, [D] egen
rowvarlist macro function, [P] macro
union-intersection test, [MV] canon, [MV] manova, [MV] mvtest means
rpoisson() function, [FN] Random-number functions, [M-5] runiform()
rrreg 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
rsm, 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()
_runningsum() function, [M-5] runningsum()
nrunningsum() function, [M-5] runningsum()
rtest command, [R] runtest
Russell and Rao coefficient similarity measure, [MV] measure_option
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()


schur() 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


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


scoretests, estat subcommand, [SEM] Intro 7, [SEM] estat scoretests, [SEM] Methods and formulas for sem

scree plot, [MV] scoreplot, [MV] Glossary

scoreplot command, [MV] discrim lda postestimation, [MV] factor postestimation, [MV] pca postestimation, [MV] scoreplot

script subcommand, [P] PyStata integration

scrollbufsize, set subcommand, [R] set

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

sd(), egen function, [D] egen


SDR, see successive difference replication

_sdr_options, [SVY] sdr_options

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] PyStata integration

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

second seasonal

second-level variables, see first-level variables

second-order latent variables, see first-order latent variables

seconds() function, [D] Datetime durations, [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] suuest

regression, [R] nlsvr, [R] reg3, [R] sureg,

[Intro 5, [SEM] Example 12,

[Glossary, [TS] dfactor

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
selection model, [R] heckman, [R] heckoprobit, [R] heckprobit
structural equation modeling, [SEM] Example 45g
survey data, [SVY] svy estimation
with random effects, [XT] xtheckman
selection-order statistics, [TS] varlmar
self-variable, [BAYES] Glossary
self-variables
first-lag coefficients, [BAYES] Glossary
tightness parameter, [BAYES] Glossary
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
options, [SEM] sem and gsem option constraints( ), [SEM] sem and gsem option covstructure( ), [SEM] sem and gsem option from( ), [SEM] sem and gsem option reliability( ), [SEM] sem and gsem option reliability( ), [SEM] sem and gsem option reliability( ), [SEM] sem estimation options, [SEM] sem group options, [SEM] sem model description options, [SEM] sem option constraints( ), [SEM] sem reporting options, [SEM] sem ssd options
sem command, continued
path notation, [SEM] sem and gsem path notation, [SEM] sem path notation extensions
postestimation, [SEM] sem postestimation
semiconjuge, [M-2] Semicolons
semiconjugacy, see semiconjuate prior
semiconjuate prior, [BAYES] Intro,
[BAYES] bayesmh, [BAYES] Glossary
semiparametric imputation method, see imputation, predictive mean matching
semirobust standard errors, [XT] Glossary
sensitivity, [R] estat classification, [R] Iroc, [R] Isens, also see receiver operating characteristic analysis
model, [R] regress postestimation, [R] reg
separate command, [D] separate
separating string variables into parts, [D] split
seq(), egen function, [D] egen
sequential imputation, [MI] mi impute, [MI] mi impute chained, [MI] mi impute monotone
sequential limit theory, [XT] Glossary
sequential regression multivariate imputation, see imputation, multivariate, chained equations
serial correlation, [TS] Glossary, also see autocorrelation
test, [TS] Glossary, also see autocorrelation test
serial independence test, [R] reg postestimation time series, [R] runtest, [TS] varlmar,
postestimation
series, npregress subcommand, [R] npregress intro, [R] npregress series
series regression, [R] npregress series
serrbar command, [R] serrbar
serset, [P] serset
  clear command, [P] serset
  create command, [P] serset
  create_c spline command, [P] serset
  create_xmedians command, [P] serset
dir command, [P] serset
drop command, [P] serset
reset_id command, [P] serset
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
  adosize command, [P] sysdir, [R] set,
    [U] 18.11 Ado-files
  autotabgraphs command, [R] set
  cformat command, [R] set, [R] set cformat
cleveld command, [BAYES] set clevel, [R] set
coefftabresults command, [R] set
collect_double command, [TABLES] set
collect_double
  collect_label command, [TABLES] set
collect_label
  collect_style command, [TABLES] set
collect_style
  collect_warn command, [TABLES] set
collect_warn
  command, [R] query, [R] set
  conren command, [R] set
dockable command, [R] set
docx_hardbreak command, [R] set, [RPT] set
docx
  docx_paramode command, [R] set, [RPT] set docx
dots command, [R] set
doublebuffer command, [R] set
dp command, [D] format, [R] set
easycells command, [R] set, [R] set easycells
etable_style command, [R] set, [TABLES] set
etable_style
  fastscroll command, [R] set
  floatwindows command, [R] set
  fredkey command, [D] import fred, [R] set
  fbase command, [R] set
  flabel command, [R] set, [R] set showbaselevels
  ftrack command, [R] set
  fvwrap command, [R] set, [R] set showbaselevels
  fwrap command, [R] set, [R] set showbaselevels
  graphics command, [G-2] set graphics, [R] set
  haverdir command, [D] import haver, [R] set
  httpproxy command, [R] netio, [R] set
  httpproxyuser command, [R] netio, [R] set
  httpproxyport command, [R] netio, [R] set
  httpproxypw command, [R] netio, [R] set
  include_bitmap command, [R] set
  iterlog command, [R] set, [R] set iter
  java_heapmax command, [P] Java utilities, [R] set
  java_home command, [P] Java utilities, [R] set
  lapack_mkl command, [M-1] LAPACK, [R] set
  lapack_mkl_cnr command, [M-1] LAPACK, [R] set
  level command, [R] level, [R] set
  linegap command, [R] set
  linesize 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
  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] PyStata integration,
    [R] set
  python_userpath command, [P] PyStata integration, [R] set
  reentries command, [R] set
  revkeyboard 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
set, continued
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
sortmethod command, [P] set sortmethod, [R] set
sortngstate command, [P] set sortngstate, [R] set
show commands, [R] set, [R] set showbaselevels
smoothfonts command, [R] set
sortmethod command, [P] set sortmethod, [R] set
sortngstate command, [P] set sortngstate, [R] set
tracenumber command, [P] trace, [R] set
traceexpand command, [P] trace, [R] set
tracehilite command, [P] trace, [R] set
traceindent command, [P] trace, [R] set
tracenumber 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, continued
bayesirf subcommand, [BAYES] bayesirf
cluster subcommand, [MV] cluster programming utilities
collect subcommand, [TABLES] collect set
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
v1 subcommand, [D] v1 set
webuse subcommand, [D] webuse

set $M, [MI] mi add, [MI] mi set
set ado, net subcommand, [R] net
set exec subcommand, [P] PyStata integration
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 matalibs, mata subcommand, [M-3] mata set, [R] set
set matalnum, mata subcommand, [M-3] mata set, [R] set
set matamofirst, mata subcommand, [M-3] mata set, [R] set
set matasolvevel, mata subcommand, [M-3] mata set, [R] set
set mi data, [MI] mi set
set other, net subcommand, [R] net
set userpath subcommand, [P] PyStata integration
setbreakintr() function, [M-5] setbreakintr()
set_defaults command, [R] set_defaults
setmore() function, [M-5] more()
setmoreonexit() function, [M-5] more()
sessions,
display, [R] set showbaselevels
efficiency, [P] sysdir
format, [R] set cformat
interface, [P] creturn, [R] db
Java, [P] creturn
LAPACK, [M-1] LAPACK, [P] creturn
memory, [D] memory, [P] creturn
network, [P] creturn, [R] netio
output, [BAYES] set clevel, [D] format, [P] creturn,
program debugging, see settings trace
putdocx, [P] creturn
Python, [P] creturn
random-number generator, [R] set rng, [R] set rngstream
RNG, [P] creturn
trace, [P] creturn, [P] trace
Unicode, [P] creturn, [P] set locale_functions,
[P] set locale-ui
update, [P] creturn, [R] update

set, continued
set sformat, set subcommand, [R] set, [R] set cformat
set sfrancia command, [R] swilk
shading region, [G-3] region_options
shape parameter, [BAYES] bayes, [BAYES] bayesmh,
[R] nlsreg, [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] sign()
Shapiro–Wilk test for normality, [R] shwinters
sign test, [PSS-2] signestimationsample
significance contours, [META] meta funnelplot
significance level, continued
observed, see p-value
signing digitally data, see datasignature command
signrank command, [R] signrank
signestimationsample command, [R] signestimationsample
sign function, see sign() function
similarity, [MV] Glossary
matrices, [MV] matrix dissimilarity, [P] matrix dissimilarity
Anderberg coefficient, [MV] measure_option
angular, [MV] measure_option
correlation, [MV] measure_option
Dice coefficient, [MV] measure_option
Gower coefficient, [MV] measure_option
Hamann coefficient, [MV] measure_option
Jaccard coefficient, [MV] measure_option
Kulczyński coefficient, [MV] measure_option
matching coefficient, [MV] measure_option
Ochiai coefficient, [MV] measure_option
Pearson coefficient, [MV] measure_option
Rogers and Tanimoto coefficient, [MV] measure_option
Russell and Rao coefficient, [MV] measure_option
Snèmeth and Sokal coefficient, [MV] measure_option
Yule coefficient, [MV] measure_option
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] bayespredict, [BAYES] Glossary
simulation, [TS] forecast, [TS] forecast adjust,
[TS] forecast clear, [TS] forecast coeefvector,
[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
skewed logistic regression, [R] scobit, [SVY] svy estimation
skewness, [CM] cemsummarize, [MV] mvtest normality, [R] set rngstream
log files, [U] 15.6 Creating multiple log files for simultaneous use
quantile regression, [R] qreg
systems, [R] reg3
sin() function, [FN] Trigonometric functions, [M-5] sin()
single-linkage clustering, [MV] cluster linkage
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
sinh() function, [FN] Trigonometric functions, [M-5] sinh()
SIR, see standardized incidence ratio
SITE directory, [P] sydir, [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
text, [G-3] region_options
changing, [G-2] graph display
graph objects, [G-4] size
markers, [G-3] marker_options
plot, [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
Skew, see Stata Journal and Stata Technical Bulletin
skewness, [CM] cemsummarize, [MV] mvtest normality, [R] set rngstream
postestimation, [R] regress
skewtest command, [R] sktest
sleep command, [P] sleep
slogit command, [R] slogit, [R] slope, [SEM] Glossary
slope, [IRT] Glossary
S_ macros, [P] restore, [P] macro
central tendency, [MV] Glossary
smallestdouble() function, [FN] Programming functions, [M-5] mindouble()
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
smoothers, [TS] tsmooth, [TS] Glossary
smoothers, [TS] tsmoother, [TS] Gaussian
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
snapshot command, [ST] snappy
Sneath and Sokel coefficient similarity measure, [MV] measure_option
skewtest command, [R] sktest
sleep command, [P] sleep
slogit command, [R] slogit, [R] slope, [SEM] Glossary
soft missing value, [MI] mi impute, [MI] Glossary
[M-5] svsolve()
solve, forecast subcommand, [TS] forecast solve
_solvelower() function, [M-5] solvelower()
solvelower() function, [M-5] solvelower()
_solvelowerlapacke() function, [M-5] solvelower()
solvelowerlapacke() function, [M-5] solvelower()
solvenl() 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()
_solvetolerance, [M-5] solve_tol()
_solveupper() function, [M-5] solvelower()
solveupper() function, [M-5] solvelower()
_solveupperlapacke() function, [M-5] solvelower()
solveupperlapacke() 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, [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] ustcompare(),
[U] 12.4.2.5 Sorting strings containing Unicode characters
in byable() programs, [P] byable
with bylist:, [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, query subcommand, [R] query
sort, serset subcommand, [P] serset
sortedby macro function, [P] macro
sortmethod, set subcommand, [P] set sortmethod,
[R] set
sortpreserve option, [P] sortpreserve
sortngstate, set subcommand, [P] set sortngstate,
[R] set
soundex() function, [FN] String functions,
[M-5] soundex()
soundex_nara() function, [FN] String functions,
[M-5] soundex()
source code,
ado-files,
viewing, [P] viewsource
where to put, [P] sysdir
Mata, [M-6] Glossary
source code, Mata, continued
object code, [M-1] How viewing, [M-1] Source
where to put, [M-1] Ado
Sp, see spatial
sparse 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] sbalance, [SP] spcompress,
[SP] spgenerate, [SP] spset, [SP] spshape2dta,
[SP] Glossary, also see area data
estimation, [SP] Intro 8
lags, [SP] Intro 1, [SP] Intro 2, [SP] spgenerate,
[SP] Glossary
use with non-SP datasets, [SP] spgenerate
simultaneous autoregressive model, see spatial autoregressive model
units, [SP] Glossary
weighting matrix, [SP] Intro 1, [SP] spgenerate,
[SP] spmatrix, [SP] spmatrix copy,
[SP] spmatrix note, [SP] spmatrix save,
[SP] spmatrix use, [SP] Glossary
advanced construction, [SP] spmatrix
spfomatata, [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 create
manipulation from Mata, [SP] spmatrix
userdefined
manipulation in Mata, [SP] spmatrix
data matafromsp, [SP] spmatrix spfomatata
normalization, [SP] spmatrix create
panel data, [SP] spmatrix create
renormalizing, [SP] spmatrix normalize
user-defined, [SP] spmatrix fromdata,
[SP] spmatrix spfomatata, [SP] spmatrix
userdefined
certainty intervals for, [R] ci
control-group, [PSS-2] power twovariances
creating
dataset of, [D] collapse
dataset with specified structure, [D] corr2data
variable containing, [D] egen
discriminating variables group summary,
[MV] discrim estat
displaying, [CM] cmsummarize, [D] codebook,
[R] Iv, [R] summarize, [R] table summary,
[R] table, [R] tabstat, [R] tabulate, summarize() for panel data, [XT] xtsum
graphically, [R] dotplot
with correlation matrix, [R] correlate
estimation sample, [R] estat summarize
experimental-group, [PSS-2] power twovariances
independent, see standard deviations, two-sample
jackknifed estimate, [R] jackknife
of shocks, [DSGE] Intro 1, [DSGE] Intro 7
one-sample, [PSS-2] power onevariance,
[PSS-3] ciwidth onevariance
posterior, see posterior standard deviation
subpopulations, see subpopulation, standard deviations of
testing equality of, [R] sdtest
two-sample, [PSS-2] power twovariances
variance components, [ME] estat sd, [META] estat sd
, [SEM] estat sd
within-cluster, [ME] estat wcorrelation
standard error bar charts, [R] serrbar
standard errors
accessing, [P] matrix get, [U] 13.5 Accessing coefficients and standard errors
balanced repeated replication, see balanced repeated replication standard errors
bootstrap, see bootstrap standard errors
for general predictions, [R] predictnl
forecast, [R] predict, [R] regress postestimation
jackknife, see jackknife
Monte Carlo standard error
mean, [R] ci, [R] mean
panel-corrected, see panel-corrected standard error
population, [ERM] Intro 5
prediction, [R] glm, [R] predict, [R] regress postestimation
residuals, [R] predict, [R] regress postestimation
robust, see robust, Huber/White/sandwich estimator of variance
semirobust, see semirobust standard errors
successive difference replication, see successive difference replication
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,
  [PSS-3] ciwidth pairedmeans, [TE] tebalance,
  [TE] tebalance summarize
discriminant function coefficients, [MV] candisc,
  [MV] discrim, [MV] discrim lda, [MV] discrim
  lda postestimation, [MV] scoreplot
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] menl postestimation, [ME] mixed
  postestimation, [META] meta mvregress
  postestimation, [R] binreg postestimation,
  [R] clogit postestimation, [R] glm
  postestimation, [R] logistic postestimation,
  [R] logit postestimation, [R] predict, [R] regress
  postestimation, [SEM] Glossary, [TS] sspace
  postestimation, [TS] ucm postestimation
risk difference, [R] Epitab
risk ratio, [R] Epitab
root mean squared residual, [SEM] estat
  ggof, [SEM] estat gogf, [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
stars, collect subcommand, [TABLES] collect stars
starting values, [R] set iter
DSGE, [DSGE] Intro 5, [DSGE] Intro 7,
  [DSGE] dsge, [DSGE] dsge
multilevel mixed-effects, [ME] megln
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
time series, [TS] arch, [TS] arima, [TS] tsmooth
  hwinters, [TS] tsmooth shwinters
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
  [M-5] st_reclear()
error message, see error messages and return codes
example 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] PyStata intro,
  [P] PyStata integration, [P] PyStata module
limits, [R] Limits, [U] 5 Editions 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] 3.6.2 NetCourses
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_reclear()
  [M-5] st_reclear()
Stata/BE, see Stata/BE
static forecast, [DSGE] Glossary, [TS] forecast,
[TS] forecast adjust, [TS] forecast clear,

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

stationary process, [TS] Glossary

stationary time series, [BAYES] bayes: var,
[BAYES] bayesvarstable, 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, ssd subcommand, [SEM] ssd
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] stcox
postestimation, [ST] stcurve

stcurve command, [ST] stcurve
std() egen function, [D] egen
stndescribe command, [ST] stndescribe
stdize, estat subcommand, [SEM] estat stdize
steady, estat subcommand, [DSGE] estat steady
steady-state equilibrium, [DSGE] Glossary,
[TS] Glossary

steepest descent (ascent), [M-5] moptimize()

stest 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
store and restore estimation results, see results, stored, hidden or historical

test, estimates subcommand, [LASSO] estimates store, [R] estimates store
stored results, see results
stphplot command, [ST] stcox PH-assumption tests
.stpr file, [U] 11.6 Filenaming conventions
stptime command, [ST] stptime
.stpt 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
[ST] stcox PH-assumption tests, [ST] stintcox,
[ST] stintcox PH-assumption plots,
[ST] sts, [ST] sts generate, [ST]sts graph,
[ST] sts list, [ST] sts test, [ST] stsplit,
[SVY] Glossary, also see stratified sampling
stdize, [R] and problems therein
stable, [CM] cmprobit, [CM] cmrprobit,
[ST] cmrologit, [CM] cmrlogit, [R] clogit,
[ST] exlogistic, [R] expoisson, [R] roreg,
[SEM] Example 49g, [ST] stcox, [ST] stintcox,
standardization, [R] stdize
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
stratification, [BAYES] bayes: streg, [R] Epitab,
[SEM] Example 49g, [ST] stcox,
[ST] stintcox PH-assumption plots,
[ST] sts, [ST] sts generate, [ST]sts graph,
[ST] sts list, [ST] sts test, [ST] stsplit,
[SVY] Glossary, also see stratified sampling
stratification, [CM] cmmprobit, [CM] cmprobit,
[ST] cmroprobit, [CM] cmrprobit, [R] roreg,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
[ST] exlogistic, [CM] cmrologit, [CM] cmrlogit,
string, see Unicode strings

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( )
variables, [D] Data types, [D] infil (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] destring, [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( )

string( ) function, [FN] String functions
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

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] strtrim( )
strmatch( ) function, [FN] String functions,
[M-5] strmatch( )
strofreal( ) function, [FN] String functions,
[M-5] strofreal( )
strongly balanced, [ERM] Glossary, [SP] spbalance,
[XT] Glossary
data, [SP] Glossary
strongly stationary process, see stationary process
strpos( ) function, [FN] String functions,
[M-5] strpos( )
strproper( ) function, [FN] String functions,
[M-5] strupper( )
strreverse( ) function, [FN] String functions,
[M-5] strreverse( )

strrpos( ) function, [FN] String functions,
[M-5] strpos( )
strrtrim( ) function, [FN] String functions,
[M-5] strtrim( )
strtoname( ) function, [FN] String functions,
[M-5] strtoname( )
strtoreal( ) function, [M-5] strtoreal( )
strtoreal( ) function, [M-5] strtoreal( )
strtrim( ) function, [FN] String functions,
[M-5] strtrim( )
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 tteffects,
[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 eggof, [SEM] estat
ggof, [SEM] estat leggof, [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
syntax 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
Subject index

structural equation modeling, continued

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 lcprob, [SEM] Example 50g,
  [SEM] Example 53g, [SEM] Example 54g
measurement model, see structural equation modeling, CFA model
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,
  [SEM] Example 35g
parameters of observed exogenous variables,
  [SEM] sem option noconditional
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

structural equation modeling, continued

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,
survey data, [SEM] Intro 10
survival model, [SEM] Example 47g,
  [SEM] Example 48g, [SEM] Example 49g
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()


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

Stuart–Maxwell test statistic, [R] symmetry
Studentized residuals, [R] predict, [R] regress
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

Style, 
added line, [G-4] addedlinestyle  
by-graphs, [G-4] bystyle
subjective prior, see informative prior

successful difference replication, [SVY] sdr_options,
[SVY] svy sdr, [SVY] svy postestimation

successive difference statistic, [SVY] sdr_options,
[SVY] svy sdr, [SVY] svy postestimation

successive difference statistic, [SVY] sdr_options,
[SVY] svy sdr, [SVY] variance estimation

successive difference statistic, [SVY] sdr_options,
[SVY] svy sdr, [SVY] svy postestimation

successive difference statistic, [SVY] sdr_options,
[SVY] svy sdr, [SVY] svy postestimation

successive difference statistic, [SVY] sdr_options,
[SVY] svy sdr, [SVY] svy postestimation

successive difference statistic, [SVY] sdr_options,
[SVY] svy sdr, [SVY] svy postestimation

successive difference statistic, [SVY] sdr_options,
[SVY] svy sdr, [SVY] svy postestimation

successive difference statistic, [SVY] sdr_options,
[SVY] svy sdr, [SVY] svy postestimation

successive difference statistic, [SVY] sdr_options,
[SVY] svy sdr, [SVY] svy postestimation

summary command, [D] format, [R] summarize, [R] tabulate, summarize()
estimation sample, [R] estat summarize,
[SEM] estat summarize
missing values, [MI] mi misstable, [R] misstable
counting, [D] codebook, [D] inspect
panel data, [XT] xtsum
pharmacokinetic data, [R] pksumm
spatial weighting matrix, [SP] smatrix summarize
summary statistics, [CM] cmsummarize,
[SEM] Intro 11, [SEM] Example 2,
[SEM] Example 19, [SEM] Example 25, also see Bayesian, summary statistics
survival-time data, [ST] stsum
estimation sample, [R] estat summarize,
[R] table oneway, [R] table twoway,
[R] table multiway, [R] tabulate oneway,
[R] tabulate twoway
panel data, [XT] xttab
survey data, [SVY] svy: tabulate oneway,
[SVY] svy: tabulate twoway
time-series aspects, [TS] tsreport
summary, meta subcommand, [META] meta summarize
summary
data, [META] meta, [META] Glossary
effect, see overall effect size
statistics, see summarize data, summary statistics, see descriptive statistics
statistics data, [SEM] sem option select(),
[SEM] sem sss options, [SEM] sssd,
[SEM] Glossary
variables, generating, [MV] cluster generate
summary, bayesstats subcommand,
[BAYES] bayesstats summary
summative (Likert) scales, [MV] alpha
sums, see checksums of data
creating dataset containing, [D] collapse
of vector, [M-5] runningsum()
over observations, [CM] cmsummarize, [D] egen,
[R] summarize
over variables, [D] egen, [D] list, [M-5] sum()
sunflower command, [R] sunflower
sunflower plots, [R] sunflower
Super, class prefix operator, [P] class
super-varying variables, [MI] mi varying,
[MI] Glossary
.summary built-in class function, [P] class
supplementary rows or columns, [MV] ca,
[MV] Glossary
supplementary variables, [MV] mca, [MV] Glossary
support of Stata, [U] 3 Resources for learning and using Stata
suppress graphs, [G-3] nodraw_option
suppress terminal output, [P] quietly
SUR, see seemingly unrelated regression
sureg command, [R] sureg, [R] sureg postestimation,
[SEM] Intro 5, [SEM] Example 12
survey
concepts, [SVY] Calibration, [SVY] Direct standardization, [SVY] Poststratification,
[SVY] Subpopulation estimation,
[SVY] Variance estimation
data, [D] assertnested, [MI] Intro substantive,
[MI] mi estimate, [SEM] Intro 10,
[SVY] Survey, [SVY] svy describe,
[SVY] svyset, [SVY] Glossary,
[U] 27.30 Survey data
design, [SVY] svy describe, [SVY] svyset,
[SVY] Glossary
estimation, [SVY] bootstrap_options,
[SVY] brr_options, [SVY] jackknife_options,
[SVY] sdr_options, [SVY] ssv, [SVY] svy bootstrap,
[SVY] ssv brr, [SVY] ssv estimation,
[SVY] ssv jackknife, [SVY] ssv sdr
postestimation, [SVY] estat, [SVY] ssv
postestimation
prefix command, [SVY] ssv
programmers tools, [SVY] ml for ssv,
[SVY] svy markout
sampling, [SVY] Survey, [SVY] svy describe,
[SVY] svyset, also see cluster sampling
tables, [SVY] ssv: tabulate oneway,
[SVY] ssv: tabulate twoway
survival analysis, [ST] Survival analysis, [ST] Discrete,
[ST] st, [U] 27.17 Survival analysis models
competing-risks regression, [ST] stcrreg,
[ST] stcrreg postestimation
count-time data, [ST] ct, [ST] ctsel, [ST] cttost,
[ST] st graph
Cox proportional hazards model, [ST] stcox,
[ST] stcox PH-assumption tests, [ST] stcox
failure function, [ST] stcurve, [ST] st sgenerate, [ST] st graph,
[ST] sts generate, [ST] sts graph, [ST] sts list,
[ST] Glossary
failure rates and rate ratios, [ST] strate
finite mixture model, [FMM] fm: streg
graphs, [ST] ltable, [ST] stci, [ST] stcurve,
[ST] strate, [ST] sts graph
incidence rates, [ST] stfar, [ST] sptime
interval regression, [ERM] eintreg, [R] intreg,
[ST] stintcox, [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
parametric survival model, [BAYES] bayes: streg,
[FMM] fm: streg, [FMM] Example 4,
[SEM] Example 47g, [SEM] Example 48g,
[SEM] Example 49g, [ST] stintreg, [ST] stintreg
postestimation, [ST] streg, [ST] streg
postestimation
survival analysis, continued
  person-time, [ST] stptime
  Poisson regression, [R] poisson
  power and sample size, [PSS-2] power
    [PSS-2] power cox, [PSS-2] power exponential,
    [PSS-2] power logrank
  programmer's utilities, [ST] st_is
  random-effects parametric model, [XT] xtsreg
  semiparametric model, [ST] stintcox PH-assumption
    plots, [ST] stincox postestimation
  SMR, [ST] stptime, [ST] strate
  snapshot data, [ST] snpsnap
  survey data, [SVY] Survey, [SVY] svy estimation
  survival-time data,
    converting, [ST] sttocc, [ST] sttoct
    declaring and summarizing, [ST] stdescribe,
      [ST] stset, [ST] stsum
    manipulating, [ST] stbase, [ST] stfill, [ST] stgen,
      [ST] stsplit, [ST] stvarya
  survivor function, [ST] stci, [ST] stcox
    postestimation, [ST] stcurve, [ST] stintcox PH-assumption
      plots, [ST] stintcox postestimation,
      [ST] stba, [ST] stfill, [ST] stgen,
      [TE] Glossary
  treatment effects, [TE] stteffects ipw, [TE] stteffects
    ipwra, [TE] stteffects
  survival data, see survival analysis
  survival model, see survival analysis
  survival outcomes, see outcomes, survival
  survival-time data, see survival analysis, survival-time
    data
  survivor function, see survival analysis, survivor
    function
  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 mkmat
    _svsolve() function, [M-5] svsolve()
    svsolve() function, [M-5] svsolve()
    svy: biprob command, [SVY] svy estimation
    svy: clogit command, [SVY] svy estimation
    svy: cloglog command, [SVY] svy estimation
    svy: cmnlogit command, [SVY] svy estimation
    svy: cmxtmlogit command, [SVY] svy estimation
    svy: cnstreg command, [SVY] svy estimation
    svy: cpoisson command, [SVY] svy estimation
    svy: eintreg command, [SVY] svy estimation
    svy: eoprobit command, [SVY] svy estimation
    svy: eretreg command, [SVY] svy estimation
    svy: etpoisson command, [SVY] svy estimation
    svy: etreg command, [SVY] svy estimation
    svy: fmm: betareg command, [SVY] svy estimation
    svy: fmm: cloglog command, [SVY] svy estimation
    svy: fmm: glm command, [SVY] svy estimation
    svy: fmm: intreg command, [SVY] svy estimation
    svy: fmm: ivregress command, [SVY] svy estimation
    svy: fmm: logit command, [SVY] svy estimation
    svy: fmm: mlogit command, [SVY] svy estimation
    svy: fmm: nbreg command, [SVY] svy estimation
    svy: fmm: ologit command, [SVY] svy estimation
    svy: fmm: oprobit command, [SVY] svy estimation
    svy: fmm: pointmass command, [SVY] svy estimation
    svy: gsem command, [SVY] svy estimation
    svy: gnbreg command, [SVY] svy estimation
    svy: gsem command, [SVY] svy estimation
    svy: heckman command, [SVY] svy estimation
    svy: heckprobit command, [SVY] svy estimation
    svy: heckpoisson command, [SVY] svy estimation
    svy: heckprobit command, [SVY] svy estimation
    svy: hetprobit command, [SVY] svy estimation
    svy: hetprobit command, [SVY] svy estimation
    svy: intreg command, [SVY] svy estimation
    svy: irt 1pl command, [SVY] svy estimation
    svy: irt 2pl command, [SVY] svy estimation
    svy: irt 3pl command, [SVY] svy estimation
    svy: irt grm command, [SVY] svy estimation
    svy: irt hybrid command, [SVY] svy estimation
    svy: irt nrm command, [SVY] svy estimation
    svy: irt pcm command, [SVY] svy estimation
    svy: irt rsm command, [SVY] svy estimation
    svy: ivprobit command, [SVY] svy estimation
    svy: ivregress command, [SVY] svy estimation
    svy: ivtobit command, [SVY] svy estimation
    svy: logit command, [SVY] svy estimation
    svy: mean command, [SVY] Survey, [SVY] estat,
      [SVY] Postestimation, [SVY] Subpopulation
      estimation, [SVY] svy, [SVY] svy estimation,
      [SVY] svy postestimation, [SVY] svydesc,
      [SVY] svyset
    svy: mecloglog command, [SVY] svy estimation
    svy: megglm command, [SVY] svy estimation
    svy: meintreg command, [SVY] svy estimation
system, continued
  limits, [P] creturn
  of equations, solving, [M-4] Solvers,
  locale_functions, [P] set locale_ui, [R] query,
    [R] set, [R] set_defaults
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
() 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,
  bayesirf subcommand, [BAYES] bayesirf 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 oneway, [R] table
  twoway, [R] table multiway, [R] table
  summary, [R] table hypothesis tests, [R] table
  regression, [R] table, [TABLES] Example 1,
    [TABLES] Example 2, [TABLES] Example 3,
    [TABLES] Example 5
table,
  impulse–response functions, [BAYES] bayesirf
    table, [BAYES] bayesirf ctable
  layout, [TABLES] Glossary
tables,
  N-way, [P] tabdisp
tables, continued
  actuarial, see life tables
  classification, see classification table
  coefficient,
    display in exponentiated form, [FMM] estat
    eform, [R] eform_option, [SEM] estat eform
    display settings, [R] Estimation options, [R] set
    showbaselevels
    format settings, [R] set cformat
    maximum likelihood display options, [R] ml
    system parameter settings, [R] set
    confidence interval, [PSS-3] ciwidth, table
    contingency, [R] Epitab, [R] symmetry, [R] table
      oneway, [R] table twoway, [R] table
      multiway, [R] table, [R] tabulate twoway,
      [SVY] svy: tabulate twoway
    customized, [R] table, [RPT] putdocx collect,
      [RPT] putexcel, [RPT] putpdf collect,
      [TABLES] Intro, [TABLES] Intro 1,
      [TABLES] Intro 2, [TABLES] Intro 3,
      [TABLES] Intro 4, [TABLES] Intro 5
    epidemiological, see epidemiology and related, tables
    estimation results, [R] estimates selected,
      [R] estimates table, [R] etable, [R] table
    regression, [R] table
    failure, see failure tables
    formatting numbers in, [D] format
    fourfold, see fourfold tables
    frequency, [R] table oneway, [R] table twoway,
      [R] table multiway, [R] tabulate oneway,
      [R] tabulate twoway, [SVY] svy: tabulate
      oneway, [SVY] svy: tabulate twoway, [R] table,
      [R] table summary, [R] tabstat, [R] tabulate,
      summarize()
    hazard, see hazard tables
    impulse–response function, [TS] irf table
    life, see life tables
    missing values, [MI] mi misstable, [R] misstable
    output, [PSS-2] power, table, [PSS-2] power
      cox, [PSS-2] power exponential, [PSS-3] ciwidth,
      table
    power, [PSS-2] power, table
    printing, [U] 15 Saving and printing output—log
      files
    programming, [P] tabdisp
    summary statistics, [BAYES] bayesstats summary,
      [R] table summary, [R] table, [R] tabstat,
      [R] tabulate, summarize()
table_style, set subcommand, [R] set,
  [TABLES] set table_style
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
Tagged Image File Format, [G-2] graph export,
[tif_options], [G-4] Glossary
tan() function, [FN] Trigonometric functions,
[M-5] sin()
tangent functions, [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
correlation, [PSS-2] power, [PSS-2] power
onecorrelation, [PSS-2] power twocorrelations
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, [PSS-2] power, [PSS-2] power onemean,
designs
mean difference, [PSS-2] power, [PSS-2] power
pairedmeans
odds ratio, [PSS-2] power cmh, [PSS-2] power mcc
parameter, [PSS-5] Glossary
partial correlation, [PSS-2] power, [PSS-2] power
pear
proportion, [PSS-2] power, [PSS-2] power
oneproportion, [PSS-2] power twoproporions
regression coefficient, [PSS-2] power cox
rotation, [MV] procrustes, [MV] rotate,
[MV] rotatemat, [MV] Glossary
$R^2$, [PSS-2] power, [PSS-2] power rsquared
slope, [PSS-2] power, [PSS-2] power oneslope
standard deviation, [PSS-2] power, [PSS-2] power
onevariance, [PSS-2] power twovariances
variance, [PSS-2] power, [PSS-2] power
onevariance, [PSS-2] power twovariances
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
teacher
test, continued


quantity, [BAYES] Glossary


mi subcommand, [MI] mi test
sts subcommand, [ST] sts test

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
binomial probability, see binomial probability test
bioequivalence, see bioequivalence test

Box $M$, see Box $M$ 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

$\chi^2$, see $\chi^2$-test

for marginal homogeneity, see $\chi^2$ test for marginal homogeneity

of independence, see $\chi^2$ test of independence

$\chi^2$ hypothesis, see $\chi^2$ 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
test, continued

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 marginals, see equality test of marginals

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

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
test, continued

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
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 χ² test, see McNemar’s test
model
  coefficients, see model coefficients test
  simplification, see model simplification test
  specification, see specification test
modification indices, see modification indices
Moran, see Moran’s test of residual correlation with
  nearby residuals
multiple-comparison, see multiple comparisons
multiple-sample, see multiple-sample test
multivariate, see multivariate test
nonlinear, see nonlinear
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
weak instrument, see weak instrument test
z, see z test
test command, [R] anova postestimation, [R] test,
  [SEM] estat stdize, [SEM] Example 8,
  [SEM] Example 9, [SEM] Example 16,
    postestimation, [U] 20.13 Performing
      hypothesis tests on the coefficients
tested covariates, [PPS-5] Glossary
testnl command, [R] testnl, [SEM] estat stdize,
  [SEM] testnl, [SVY] svy postestimation
testparm command, [R] test, [SEM] test, [SVY] svy
  postestimation
testtransform, mi subcommand, [MI] mi test
tetrachoric command, [R] tetrachoric
tetrachoric correlation, [MV] Glossary, [R] tetrachoric

text
  putdocx subcommand, [RPT] putdocx paragraph
  putpdf subcommand, [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
text, continued

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

textbox append, putdocx subcommand,
  [RPT] putdocx paragraph

textbox begin, putdocx subcommand,
  [RPT] putdocx paragraph

textbox 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

thrashing, [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

tightness, see prior tightness
  parameter, [BAYES] Glossary

time and date, see date and time

time of day, [P] creturn
time stamp, [D] describe
time variable, [SP] Glossary

time variables and values, [D] Datetime, [D] Datetime durations,
  [D] Datetime relative dates,
  [D] Datetime values from other software

time, variable identifying, [CM] cmset
time-domain analysis, [TS] arch, [TS] arfima,
  [TS] arima, [TS] Glossary
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

dates, filters, see filters
forecast, see forecast
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, [BAYES] bayesfcast graph, [TS] feast graph
  impulse–response functions, [BAYES] bayesirf graph, [BAYES] bayesirf cgraph,
graph, [TS] irf graph, [TS] irf ograph

  line plots, [G-2] graph twoway tsline,
    [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
time-series, continued
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] tset, [TS] tsrevar, [TS] tsset
smoothers, see smoothers
tests
after regress, [R] regress postestimation time series
for parameter stability, [TS] estat sbcum
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-series–operated variable, [M-5] st_data(),
time-span data, [ST] snspans
time-varying covariates, [ST] Glossary
time-varying variance, [TS] arch
timing code, [P] timer
tin() function, [FN] Selecting time-span functions
title, collect subcommand, [TABLES] collect title
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
TLL, 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
tmtime() option, [G-3] axis_label_options
tnbreg command, [R] tnbreg, [R] tnbreg 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
multilevel, [BAYES] bayes: metobit, [ME] metobit
random-effects, [ERM] eintreg, [XT] xttobit
structural equation modeling, [SEM] Example 43g
with endogenous covariates, [R] ivtobit, [SVY] svy estimation
with endogenous treatment, [ERM] eintreg
tobit regression, continued
with sample selection, [ERM] eintreg
with survey data, [SVY] svy estimation
tobytes() function, [FN] String functions
today() function, [D] Datetime relative dates,
[FN] Date and time functions, [M-5] date()
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()
tokeninitstatatata() function, [M-5] tokenget()
tokenize command, [P] tokenize
tokenoffset() function, [M-5] tokenget()
tokenpchars() function, [M-5] tokenget()
tokenpeek() function, [M-5] tokenget()
tokenqchars() function, [M-5] tokenget()
tokenrest() function, [M-5] tokenget()
tokens() function, [M-5] tokens()
tokenset() function, [M-5] tokenget()
tokensh() function, [M-5] tokenget()
top() suboption, [G-4] alignmentstyle
tostring command, [D] destring
total
characteristic curve, see test characteristic curve
effects, see effects, total
impacts, [SP] spivregress postestimation,
[SP] sprogress postestimation, [SP] spxtregress postestimation
inertia, [MV] ca, [MV] ca postestimation,
[MV] mca, [MV] mca postestimation,
[MV] Glossary
information function, see test information function
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,
ml subcommand, [R] ml
query subcommand, [R] query
trace() function, [FN] Matrix functions, [M-5] trace()
[M-5] trace()
[R] 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
tracehighlight, set subcommand, [P] creturn,
[P] trace, [R] set
traceindent, set subcommand, [P] creturn,
[P] trace, [R] set
tracenumber, set subcommand, [P] creturn,
[P] trace, [R] set
traceexpand, 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] lnskew0
   modulus, [R] boxcox
   power, [R] boxcox, [R] lnskew0
   Procrustes, [MV] procrustes
   to achieve normality, [R] boxcox, [R] ladder
   to achieve zero skewness, [R] lnskew0
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
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
difference in differences, [TE] didregress
doubly robust estimators, [TE] teffects aipw,
[TE] teffects ipwra, [TE] telasso
dependous, [ERM] Intro 1, [ERM] eintreg,
[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 nmatch,
[TE] teffects psmatch
overlap plots, [TE] teoverlap
overview, [TE] Intro, [TE] Treatment effects,
[TE] stteffects intro, [TE] teffects, [TE] teffects intro,
[TE] stteffects intro advanced, [TE] teffects multivalued,
[U] 27.20 Treatment-effects models
postestimation, [TE] teffects postestimation
power, [PSS-2] power, [PSS-2] power twomeans,
[PSS-2] power pairedmeans, [PSS-2] power oneproportion, [PSS-2] power twoproportions,
[PSS-2] power pairedproportions,
[PSS-2] power oneway, [PSS-2] power twoway,
precision, [PSS-3] ciwidth twomeans,
[PSS-3] ciwidth pairedmeans
regression adjustment, [TE] stteffects ra,
[TE] teffects ra
survey data, [SVY] svy estimation
survival-time data, [TE] stteffects, [TE] stteffects intro,
[TE] stteffects ipw, [TE] stteffects ipwra,
[TE] stteffects postestimation, [TE] stteffects ra,
[TE] stteffects wra
treatment statistics, [ERM] Intro 5
tree, misstable subcommand, [R] misstable
trees, [MV] cluster, [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
trendplots, estat subcommand, [TE] didregress
postestimation
triangle 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] teoverlap
triangularization, 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] fmm: truncreg, [R] truncreg, also see
censored observations
Poisson regression, [BAYES] bayes: tpoisson,
regression, [BAYES] bayes: truncreg,
[FMM] fmm: truncreg, [MI] Estimation,
[R] truncreg, [SVY] svy estimation
truncating
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
tsfactor, [TS] tsfilter
bk command, [TS] tsfilter bk
bw command, [TS] tsfilter bw
cf command, [TS] tsfilter cf
hp command, [TS] tsfilter hp
tsline command, [TS] tsline
tsline, graph twoway subcommand, [G-2] graph
twoway tsline
truncation, [ST] stset
tsset, mi subcommand, [MI] mi XXXset
tsftrend, [TS] tsline
tsline, graph twoway subcommand, [G-2] graph
twoway tsline
tsnorm macro function, [P] macro
tssreport command, [TS] tssreport
ttsreg command, [TS] tsreg
truncreg command, [TS] tsrevar
tdate command, [TS] tdate
ttriangle kernel function, [G-2] graph
twoway tsline
tset command, [TS] tset
tset, mi subcommand, [MI] mi XXXset
ttsmooth, [TS] tsmsmooth
dexpponential command, [TS] tsmsmooth
dexponential
exponential command, [TS] tsmsmooth exponential
hwrap command, [TS] tsmsmooth hwrap
ma command, [TS] tsmsmooth ma
nl command, [TS] tsmsmooth nl
shwrap command, [TS] tsmsmooth shwrap
tsunab command, [P] unas
ttail() function, [FN] unab
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()
tuning constant, [R] rreg
Turnbull
survivor function, [ST] stittance PH-assumption
plots
Turnbull’s innermost intervals, [ST] stittance,
[ST] Glossary
tutorials, [U] 1.2.2 Example datasets
tw() pseudofunction, [D] Datetime, [FN] Date and
time functions
twithin() function, [FN] Selecting time-span
functions
Twitter, see Stata on Twitter
two correlations, power subcommand,
[PSS-2] power two correlations
two-independent-samples test, [PSS-5] Glossary
two-level model, [ME] me, [ME] Glossary
twomeans,
ciwidth subcommand, [PSS-3] ciwidth two means
power subcommand, [PSS-2] power two means,
[PSS-2] power two means, cluster
two-parameter logistic model, [IRT] irt 2pl,
[IRT] Glossary
twoproportions, power subcommand, [PSS-2] power
twoproportions, [PSS-2] power twoproportions, 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 mcc

hazard functions, [PSS-2] power exponential,
[PSS-2] power logrank

independent samples, [PSS-2] power
twomeans, [PSS-2] power twoproportions,
[PSS-2] power twovariances, [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 mcc

survivor functions, [PSS-2] power exponential,
[PSS-2] power logrank

variances, [PSS-2] power twovariances

variance, see variance, two-sample
two-sided
certainty interval, [PSS-3] Intro (ciwidth),
[PSS-3] ciwidth, [PSS-3] ciwidth onemean,
[PSS-3] ciwidth twomeans, [PSS-3] ciwidth
pairedmeans, [PSS-3] ciwidth onecorrelation,
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 oneonopropotion, [PSS-2] power
oneonopropotion, cluster, [PSS-2] power
twoproportions, [PSS-2] power twoproportions,
cluster, [PSS-2] power pairedproportions,
cluster, [PSS-2] power onecorrelation, [PSS-2] power
oneway, [PSS-2] power twovariances, [PSS-2] power
oncorrelation,
two-sided test (power), continued

[PSS-2] power twocorrelations, [PSS-2] power
oneway, [PSS-2] power repeated,
[PSS-2] power oneslope, [PSS-2] power cmh,
[PSS-2] power mcm, [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] xhtaylor, [XT] xhtreg

with survey data, [SVY] svy estimation
two-tailed test, see two-sided test (power)
twovariances, power subcommand, [PSS-2] power
twovariances
two-way

analysis of variance, [PSS-2] power, [PSS-2] power

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
type II study, [PSS-5] Glossary
typical within-study variance, [META] 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
ucorv, [D] unicode convertfile
udstrlen macro function, [P] macro
udstrlen() function, [FN] String functions,

[M-5] ustrlen()

udsubstr() function, [FN] String functions,

[M-5] usubstr()

uisdigit() function, [FN] String functions
uisletter() function, [FN] String functions
unab command, [P] unab
unabbreviate command names, [P] unabbreviate
unabbreviate variable list, [P] syntax, [P] unab
unabbreviate command, [P] unab
unaddgroup, ssid subcommand, [SEM] ssid
.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
collation, [D] unicode collator, [FN] String functions, [M-5] ustrcompare( ), [U] 12.4.2.5 Sorting strings containing Unicode characters
encoding conversion, [D] unicode convertfile, [D] unicode translate
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 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 translate
translate command, [D] unicode translate
unpackage list command, [D] unicode locale
unicode, query subcommand, [R] query
unidimensionality, [IRT] Glossary
uniform accrual, [PSS-2] power exponential, [PSS-2] power logrank
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] tabulate oneway
determining, [D] inspect, [D] labelbook
unit loading, [SEM] Intro 4
unit vectors, [M-5] e( )
unitary matrix, [M-6] Glossary
unitcircle() function, [M-5] unitcircle()
unit-root
models, [TS] vec intro, [TS] vec
process, [TS] Glossary
univariate
distributions, displaying, [R] cumul, [R] Diagnostic plots, [R] histogram, [R] ladder, [R] iv,
[R] stem
imputation, see imputation, univariate
kernel density estimation, [R] kdensity
time series
estimators, [TS] arch, [TS] arfima, [TS] arima,
[TS] msswitch, [TS] newey, [TS] prais,
[TS] threshold, [TS] ucm
filters, see filters
univariate time series, continued
  graph, autocorrelations, [TS] corrgam
  graph, cumulative spectral distribution,
  [TS] cump
  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 sbcumum
  test for structural break, [TS] estat sbknown,
  [TS] estat sbsingle
  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

-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
  all command, [R] update
  command, [R] update
  from command, [R] update
  query command, [R] update
update,
  ado subcommand, [R] ado update, [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
  one-sided
    confidence interval, [PSS-3] ciwidth,
    [PSS-3] ciwidth onemean, [PSS-3] ciwidth
    twomeans, [PSS-3] ciwidth pairedmeans,
    [PSS-3] ciwidth onevariance,
    [PSS-5] Glossary
test, [PSS-5] Glossary
    one-tailed test, [PSS-5] Glossary

uppercase-string functions, [FN] String functions,
  [M-5] strupper(), [M-5] ustrupper(), 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
  collect subcommand, [TABLES] collect use
  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
uselabel command, [D] labelbook
user interface, [P] Dialog programming
  language, [D] unicode locale
  localization package, [D] unicode locale
user version, [P] version
user-defined matrix, see spatial weighting matrix
userdefined, spmatrix subcommand, [SP] spmatrix
userdefined
user-written additions, see community-contributed
  additions
using,
  cmdlog subcommand, [R] log
  log subcommand, [R] log
ustrcompare() function, [FN] String functions,
  [M-5] ustrcompare()
ustrcompareex() function, [FN] String functions,
  [M-5] ustrcompare()
ustrfix() function, [FN] String functions,
  [M-5] ustrfix()
ustrfrom() function, [FN] String functions,
  [M-5] ustrfrom()
ustrinvalidcnt() function, [FN] String functions,
  [M-5] ustrlen()
ustrlen macro function, [P] macro
ustrlen() function, [FN] String functions,
   [M-5] ustrlen
ustrtolower() function, [FN] String functions,
   [M-5] ustrupper
ustrtrim() function, [FN] String functions,
   [M-5] ustrtrim
ustrnormalize() function, [FN] String functions,
   [M-5] ustrnormalize
ustrpos() function, [FN] String functions,
   [M-5] ustrpos
ustrregexm() function, [FN] String functions
ustrregextra() function, [FN] String functions
ustrregexrf() function, [FN] String functions
ustrregexs() function, [FN] String functions
ustrreverse() function, [FN] String functions,
   [M-5] ustrreverse
ustrright() function, [FN] String functions
ustrrpos() function, [FN] String functions,
   [M-5] ustrrpos
ustrrtrim() function, [FN] String functions,
   [M-5] ustrrtrim
ustrsortkey() function, [FN] String functions,
   [M-5] ustrsortkey
ustrsortkeyex() function, [FN] String functions,
   [M-5] ustrsortkey
ustrsplit() function, [M-5] ustrsplit
ustrtitle() function, [FN] String functions,
   [M-5] ustrupper
ustrto() function, [FN] String functions,
   [M-5] ustrto
ustrtohex() function, [FN] String functions,
   [M-5] ustrunescape
ustrtoname() function, [FN] String functions,
   [M-5] ustrtoname
ustrtrim() function, [FN] String functions,
   [M-5] ustrtrim
ustrunescape() function, [FN] String functions,
   [M-5] ustrunescape
ustrupper() function, [FN] String functions,
   [M-5] ustrupper
ustrword() function, [FN] String functions,
   [M-5] ustrword
ustrwordcount() function, [FN] String functions,
   [M-5] ustrword
usubinstr() function, [FN] String functions,
   [M-5] usubinstr
_usubstr() function, [M-5] _usubstr
usubstr() function, [FN] String functions,
   [M-5] usubstr
UTF-8, [D] unicode, [D] unicode encoding,
   [D] unicode translate, [D] Glossary,
encoding conversion, [D] unicode convertfile,
   [D] unicode translate
utilities for cluster, programming, [MV] cluster utility
utility, [CM] Glossary
utility routines for MI, [MI] Technical

V
vague prior, see noninformative prior
valid initial state, see Bayesian estimation initial values, feasible
valofexternal() function, [M-5] valofexternal()
value label macro function, [P] macro
value labels, [D] Glossary, [U] 12.6.3 Value labels,
dataset of, [D] labelbook
defining and changing, [D] edit, [D] label,
   [D] varmanagen
describing, [D] codebook, [D] describe, [D] label,
   [D] labelbook
encoding, [D] encode
in different languages, [D] label language,
   [U] 12.6.4 Labels in other languages
potential problems in, [D] codebook, [D] inspect,
   [D] labelbook
programming, [M-5] st_varformat( ),
   [M-5] st_vlexists( ), [P] macro
values, label subcommand, [D] label
Vandermonde() function, [M-5] Vandermonde()
vanishing adaptation, see diminishing adaptation
VAR, see vector autoregressive model, see vector autoregressive
var command, [TS] var, [TS] var postestimation
vargranger command, [TS] vargranger
variable (in Mata)
   declarations, [M-2] Declarations
   labels, programming, [M-5] st_varformat( )
types, programming, [M-2] Declarations
variable (in Stata), see variables
abbreviation, [P] varabbrev
description, [D] describe
identifying choice model data, [CM] cmset
identifying panels, [CM] cmset, [XT] xtset
defining and changing, [D] edit, [D] label,
   [D] varmanagen
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
lists, see varlist
selection, see covariate selection
types,
   changing, [D] compress, [D] recast,
   [D] varmanagen
definition of, [D] Data types, [SEM] Intro 4,
   [U] 12.2.2 Numeric storage types,
   [U] 12.4 Strings
variables, (in Stata) types, continued
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] varman
characteristics of, [M-6] Glossary, [P] char,
[P] macro, [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] varman
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
indices of, [M-5] st_viewvar( )
interchange contents, [M-5] swap( )
labeling, 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

variables, continued
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] rename, [M-1] Naming,
[U] 11.2 Abbreviation rules, [U] 11.3 Naming
covariates of interest
conventions
renaming 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] varman
sorting, [D] gsort, [D] sort, [D] varman
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,
[M-5] st_tsrevar(), [TS] tsrevar
transposing with observations, [D] xpose
unabbreviating, [P] syntax, [P] unab
unique values, [D] codebook, [D] duplicates,
[D] inspect

Variables Manager, [D] varman, [U] 12.9 Data
Editor and Variables Manager
variance, [PSS-2] power, [PSS-2] power onevariance,
[PSS-3] ciwidth, [PSS-3] ciwidth onevariance
analysis of, [MV] manova, [PSS-2] power,
[PSS-2] power oneway, [PSS-2] power
twoway, [PSS-2] power repeated, [R] anova,
[R] loneway, [R] oneway, [SEM] Intro 4
components, [ME] Glossary, [SEM] estat sd, also
see mixed model
confidence intervals for, [R] ci
control-group, [PSS-2] power twovariances
variance, continued
creating dataset of, [D] collapse
creating variable containing, [D] egen
decompositions, see forecast-error variance
decomposition
displaying, [CM] cmsummarize, [R] summarize,
 [R] table summary, [R] table, [R] tabstat,
 [XT] xtsum
estimation, [SVY] Variance estimation,
 [SVY] Glossary
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] regres postestimation
linearized, [SVY] Variance estimation
nonconstant, see robust, Huber/White/sandwich
 estimator of variance
one-sample, [PSS-2] power onevariance,
 [PSS-3] ciwidth onevariance
posterior, [BAYES] Intro, [BAYES] Bayesian
 commands, [BAYES] bayesmh,
 [BAYES] baysestats summary
stabilization transformations, [R] boxcox
testing equality of, [R] sdttest
two-sample, [PSS-2] power twovariances
variance–covariance matrix of estimators, [P]
 ereturn 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
 [P] matrix define
vecaccum, matrix subcommand, [P] matrix accum
vecdiag() function, [FN] Matrix functions,
 [P] matrix define
testcode() function, [M-5] vec()
vec1mar command, [TS] vec1mar
VCEM, see vector error-correction model
vecnorm command, [TS] vecnorm
vecrank command, [TS] vecrank
vecestable command, [TS] vecstable
vector autoregressive
forecast, [BAYES] bayesfcast graph, [TS] fcast
 compute, [TS] fcast graph
model, [TS] dfactor, [TS] sspace, [TS] ucm,
 [TS] var intro, [TS] var, [TS] var svar,
 [TS] varbasic, [TS] Glossary
Bayesian, [BAYES] bayes: var
moving-average model, [TS] dfactor, [TS] sspace,
 [TS] ucm
postestimation, [BAYES] bayes: var postestimation,
 [BAYES] baysvarstable, [BAYES] bayesfcast
 graph, [BAYES] baysirf, [TS] fcast compute,
 [TS] fcast graph, [TS] irf, [TS] irf create,
 [TS] var postestimation, [TS] vargranger,
 [TS] varlmar, [TS] varnorm, [TS] varsoc,
 [TS] varstable, [TS] varwle
vector error-correction
model, [TS] var intro, [TS] vec, [TS] Glossary, also
see multivariate GARCH model
postestimation, [BAYES] baysirf, [TS] fcast
 compute, [TS] fcast graph, [TS] irf, [TS] irf
 create, [TS] varsoc, [TS] vec postestimation,
 [TS] veclmar, [TS] vecnorm, [TS] vecrank,
 [TS] vecstable
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

varying
conditional-correlation model, [TS] mgarch,
 [TS] mgarch vce
estimation sample, [MI] mi estimate
variables, [ST] stvar, also see variables, multiple-imputation varying and super varying
varying, mi subcommand, [MI] mi varying
vcc, mgarch subcommand, [TS] mgarch vce
VCE, see variance–covariance matrix of estimators
vee, 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
 [P] matrix define
vecaccum, matrix subcommand, [P] matrix accum
vecdiag() function, [FN] Matrix functions,
 [P] matrix define
vecerror() function, [M-5] vec()
vectlm command, [TS] vec1mar
VCEM, see vector error-correction model
vecnorm command, [TS] vecnorm
vecrank command, [TS] vecrank
vecstable command, [TS] vecstable
vector autoregressive
forecast, [BAYES] bayesfcast graph, [TS] fcast
 compute, [TS] fcast graph
model, [TS] dfactor, [TS] sspace, [TS] ucm,
 [TS] var intro, [TS] var, [TS] var svar,
 [TS] varbasic, [TS] Glossary
Bayesian, [BAYES] bayes: var
moving-average model, [TS] dfactor, [TS] sspace,
 [TS] ucm
postestimation, [BAYES] bayes: var postestimation,
 [BAYES] baysvarstable, [BAYES] bayesfcast
 graph, [BAYES] baysirf, [TS] fcast compute,
 [TS] fcast graph, [TS] irf, [TS] irf create,
 [TS] var postestimation, [TS] vargranger,
 [TS] varlmar, [TS] varnorm, [TS] varsoc,
 [TS] varstable, [TS] varwle
vector error-correction
model, [TS] var intro, [TS] vec, [TS] Glossary, also
see multivariate GARCH model
postestimation, [BAYES] baysirf, [TS] fcast
 compute, [TS] fcast graph, [TS] irf, [TS] irf
 create, [TS] varsoc, [TS] vec postestimation,
 [TS] veclmar, [TS] vecnorm, [TS] vecrank,
 [TS] vecstable
vector image format, see image format
vector norm, [M-5] norm()
version, [M-2] version, [M-5] callersversion(), also see version command
class programming, [P] class vertex, [SP] spmatrix create vertex, [SP]

view(), viewvars(), view
view previously typed lines, [R] #review
[M-6] Glossary
view previously typed lines, [R] #review
view source code, [P] viewsource
viewsources, [M-1] Source
viewsources command, [P] viewsource vif, estat subcommand, [R] regress postestimation
vignette, [U] 1.2.7 Vignette
virtual, [M-2] class
virtual memory, [D] memory

vwls, [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 ginvtest,
[SEM] Example 13, [SEM] Example 22,
[SEM] Methods and formulas for sem,
[SEM] test, [SEM] testnl, [SEM] Glossary,
[SVY] svy postestimation, [TS] varganger,
[TS] varwle, [U] 20.13 Performing hypothesis
tests on the coefficients, [U] 20.13.4 Nonlinear
Wald tests
warslinkage,
clustermat subcommand, [MV] cluster linkage
class 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
class 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
  conversion, [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

distribution, [FMM] fmm: streg,

proportional hazards, see Weibull proportional hazards

survival regression, [BAYES] bayes: streg,
[FMM] fmm, [FMM] fmm: streg,
[ST] stintreg, [ST] streg

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

Weibull proportional hazards
density,
distribution,

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

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

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

weibullphtail() function, [M-5] normal()

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

weight, [P] syntax
[weight=exp] modifier, [U] 11.1.6 weight,
[U] 20.24 Weighted estimation

weighted data, [U] 11.1.6 weight, [U] 20.24 Weighted estimation, also see survey data

generalized linear models, [R] binreg, [R] glm
generalized method of moments estimation, [R] gmm, [R] ivpoisson
instrumental-variables regression, [R] gmm, [R] ivregress
nonlinear least-squares estimation, [R] nl
nonlinear systems of equations, [R] nlsur

variance, [R] vwls

weighted moving average, [TS] tssmooth,
[TS] tssmooth ma
weighted-average linkage clustering, [MV] cluster,
[MV] clustermat, [MV] cluster linkage,
[MV] Glossary
weighted-regression-adjustment estimator,

weighting matrix, see spatial weighting matrix weights, [G-2] graph twoway scatter
sampling, [SVY] Survey, [SVY] svydesc, [SVY] svyset

Welsch distance, [R] regress postestimation
Westerlund test, [XT] xtcointtest
westerlun.d, xtcointtest subcommand,
[XT] xtcointtest

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] PyStata integration

which, class, [P] classutil
while, [M-2] while, [M-2] continue, [M-2] break,
[M-2] Semicolons
while command, [P] while

white noise, [DSGE] Glossary, [TS] wntestb,

White statistic, [META] estat heterogeneity
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 regexs() function, see stmatch() function

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

Windows
filenames, [U] 18.3.11 Constructing Windows filenames by using macros

xaxis() suboption, [G-3] axis_choice_options
xscale() option, [G-2] axis_scale_options
xsize() function, [M-5] xl() xsize()
xlabel() option, [G-3] axis_label_options
xlint() option, [G-3] added_line_options
xmlabel() option, [G-3] axis_label_options
xtick() option, [G-3] axis_label_options
xpo. [LASSO] Glossary
xpoivregress command, [LASSO] lasso inference postestimation, [LASSO] xpoivregress
xpologit command, [LASSO] xpolo
xpopoisson command, [LASSO] xpopoisson
xpredreg command, [LASSO] lasso inference
xpose command, [D] xpose
xshell command, [D] shell
xis() function, [M-5] xi() xis()
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
xpoivregress command, [LASSO] lasso inference postestimation, [LASSO] xpoivregress
xpologit command, [LASSO] xpolo
xpopoisson command, [LASSO] xpopoisson
xpredreg command, [LASSO] lasso inference
xpose command, [D] xpose
xshell command, [D] shell
xsize() option, [G-2] graph display
xshell command, [D] shell
xsize() option, [G-2] graph display
xscale() option, [G-3] axis_scale_options
xscale() option, [G-2] graph display
xscale() option, [G-3] axis_scale_options
xshell command, [D] shell
xsize() option, [G-2] graph display
xshell command, [D] shell
xsize() option, [G-2] graph display
xtdpdys command, [XT] xtdpdys, [XT] xtdpdys postestimation
xtprobit command, [ERM] eoprobit
xtfrontier command, [XT] xfrontrier, [XT] xfrontier postestimation
xtgee command, [XT] xtgee, [XT] xtgee postestimation
xtgls command, [XT] xtgls, [XT] xtgls postestimation
xcheckman command, [XT] xcheckman, [XT] xcheckman postestimation
xhtaylor command, [XT] xhtaylor, [XT] xhtaylor postestimation
xtick() option, [G-3] axis_label_options
xtile command, [D] pctile
xtintreg command, [XT] quadchk, [XT] xtintreg, [XT] xtintreg postestimation
xttitle() option, [G-3] axis_title_options
xtivreg command, [XT] xtivreg, [XT] xtivreg postestimation
xtline command, [XT] xline
xtlogit command, [XT] quadchk, [XT] xtlogit, [XT] xtlogit postestimation
xtmlogit command, [XT] quadchk, [XT] xtmlogit, [XT] xtmlogit postestimation
xtnbreg command, [XT] xtnbreg, [XT] xtnbreg postestimation
xtologit command, [XT] quadchk, [XT] xtologit, [XT] xtologit postestimation
xtoprobit command, [XT] quadchk, [XT] xtoprob, [XT] xtoprobit postestimation
xtpcse command, [XT] xtpcse, [XT] xtpcse postestimation
xtpoisson command, [XT] quadchk, [XT] xtpoisson, [XT] xtpoisson postestimation
xtprobit command, [XT] quadchk, [XT] xtprob, [XT] xtprob postestimation
xtrc command, [XT] xtrc, [XT] xtrc postestimation
xtreg command, [XT] xtregr, [XT] xtregr postestimation
xtregar command, [XT] xtregrar, [XT] xtregrar postestimation
xtset command, [SP] Intro 4, [SP] spbalance, [SP] spset, [XT] xtset
xtset, mi subcommand, [MI] mi XXXset
xtstreg command, [XT] quadchk, [XT] xtstreg, [XT] xtstreg postestimation
xtsum command, [XT] xtsum
xttab command, [XT] xttab
xttest0 command, [XT] xttest postestimation
xttobit command, [XT] quadchk, [XT] xttobit, [XT] xttobit postestimation
xttrans command, [XT] xttrans
xtunitroot
  breitungung command, [XT] xttunitroot
  fisher command, [XT] xttunitroot
  hadri command, [XT] xttunitroot
  ht command, [XT] xttunitroot
  ics command, [XT] xttunitroot
  llc command, [XT] xttunitroot
xvarformat() option, [G-3] advanced_options
xvarlabel() option, [G-3] advanced_options
xxxset, programming, [MI] Technical

Y

yaxis() suboption, [G-3] axis_choice_options
ycommon option, [G-2] graph combine
year() function, [D] Datetime, [FN] Date and time functions, [M-5] date(), [U] 25.5 Extracting components of dates and times
yline() option, [G-3] added_line_options
yq() function, [G-3] axis_label_options
ymtick() option, [G-3] axis_label_options
yofd() function, [D] Datetime, [FN] Date and time functions, [M-5] date() YouTube Channel, see Stata YouTube Channel
ytick() option, [G-3] axis_label_options
ytitle() option, [G-3] axis_title_options
Yule coefficient similarity measure, [MV] measure_option
yvarformat() option, [G-3] advanced_options
yvarlabel() option, [G-3] advanced_options
yw() function, [D] Datetime, [FN] Date and time functions, [M-5] date()
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,

ordered logistic regression, [R] ziologit

ordered logit regression, [BAYES] bayes: zilogit,
[SVY] svy estimation

ordered probit regression, [BAYES] bayes: ziprobit,
[FMM] fmm: pointmass, [R] ziprobit,
[SVY] svy estimation

Poisson regression, [BAYES] bayes: zip,
[FMM] fmm: pointmass, [FMM] Example 3,
[R] zip, [SVY] svy estimation

zero-skewness transform, [R] lnskew0

zinb command, [R] zinb, [R] zinb postestimation

ziologit command, [R] ziologit, [R] ziologit postestimation

zioprobit command, [R] ziprobit, [R] ziprobit 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

zscale() option, [G-3] axis_scale_options

zttest and zttesti commands, [R] zttest

ztitle() option, [G-3] axis_title_options