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

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and other analyses
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[GSU] Getting Started with Stata for Unix

[GSW] Getting Started with Stata for Windows

[U] Chapter 3 Resources for learning and using Stata

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

[R] help Display help in Stata

[R] search Search Stata documentation and other resources

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Basic data commands

[D] Intro Introduction to data management reference manual
[D] Data management Introduction to data management commands
[D] codebook Describe data contents
[D] Data types Quick reference for data types
[D] Datetime Date and time values and variables
[D] describe Describe data in memory or in file
[D] edit Browse or edit data with Data Editor
[D] format Set variables’ output format
[D] frames Data frames
[D] frames intro Introduction to frames
[D] insobs Add or insert observations
Creating and dropping variables

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

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- Section 12.4.2.1 ........................................ Unicode string functions
- Chapter 13 .................................................. Functions and expressions
- Date and time functions ...................................
- egen .......................................................... Extensions to generate
- Mathematical functions ...................................
- Matrix functions ...........................................
- Programming functions ....................................
- Random-number functions ...............................
- Selecting time-span functions ...........................
- Statistical functions ......................................
- String functions ...........................................
- Trigonometric functions ..................................

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- Section 12.4 ................................................ Strings
- Section 12.4.2 ............................................. Handling Unicode strings
- Chapter 24 ................................................ Working with strings
- Data types ................................................ Quick reference for data types
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[D] Datetime business calendars creation .......................... Business calendars creation
[D] Datetime display formats ........................................ Display formats for dates and times
[D] Datetime translation ............................................. String to numeric date translation functions

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[D] import dbase ........................................................ Import and export dBase files
[D] import excel ......................................................... Import and export Excel files
[D] import fred .......................................................... Import data from Federal Reserve Economic Data
[D] import haver ........................................................ Import data from Haver Analytics databases
[D] import sas .............................................................. Import SAS files
[D] import sasxport5 .................................................. Import and export data in SAS XPORT Version 5 format
[D] import sasxport8 .................................................. Import and export data in SAS XPORT Version 8 format
[D] import spss .......................................................... Import SPSS files
[D] infile (fixed format) .............................................. Import text data in fixed format with a dictionary
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[D] input ................................................................. Enter data from keyboard
[D] outfile ............................................................... Export dataset in text format
[D] save ................................................................. Save Stata dataset
[D] sysuse ............................................................... Use shipped dataset
[D] use ................................................................. Load Stata dataset
[D] webuse ............................................................. Use dataset from Stata website

### Combining data

[D] append ............................................................. Append datasets
[M] mi append ........................................................ Append mi data
[D] cross ............................................................... Form every pairwise combination of two datasets
[D] frget ............................................................... Copy variables from linked frame
[D] frlink ............................................................... Link frames
[D] joinby ............................................................... Form all pairwise combinations within groups
[D] merge ............................................................... Merge datasets
[M] mi merge ........................................................ Merge mi data
Certifying data

[D] assert ................................................................. Verify truth of claim
[D] assertnested .................................................. Verify variables nested
[D] checksum ............................................................. Calculate checksum of file
[P] _datasignature .................................................... Determine whether data have changed
[D] datasignature .................................................... Determine whether data have changed
[D] notes ................................................................. Place notes in data
[P] signestimationsample .............................................. Determine whether the estimation sample has changed

Reshaping datasets

[D] collapse ......................................................... Make dataset of summary statistics
[D] contract .......................................................... Make dataset of frequencies and percentages
[D] expand .............................................................. Duplicate observations
[D] expandcl ............................................................ Duplicate clustered observations
[D] fillin ................................................................. Rectangularize dataset
[D] obs ................................................................. Increase the number of observations in a dataset
[D] reshape ............................................................ Convert data from wide to long form and vice versa
[M] mi reshape .......................................................... Reshape mi data
[TS] rolling .............................................................. Rolling-window and recursive estimation
[D] separate ............................................................... Create separate variables
[SEM] ssd ................................................................. Making summary statistics data (sem only)
[D] stack ................................................................. Stack data
[D] statsby .............................................................. Collect statistics for a command across a by list
[D] xpose ................................................................. Interchange observations and variables

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[GS] Chapter 7 (GSM, GSU, GSW) ......................... Using the Variables Manager
[U] Section 12.5 .................................................. Formats: Controlling how data are displayed
[U] Section 12.6 ................................................... Dataset, variable, and value labels
[D] format ............................................................... Set variables’ output format
[D] label ................................................................. Manipulate labels
[D] label language .................................................. Labels for variables and values in multiple languages
[D] labelbook .......................................................... Label utilities
[D] notes ................................................................. Place notes in data
[D] varmanage ........................................................ Manage variable labels, formats, and other properties

Changing and renaming variables

[GS] Chapter 7 (GSM, GSU, GSW) ......................... Using the Variables Manager
[U] Chapter 26 ............................................... Working with categorical data and factor variables
[D] clonevar ............................................................ Clone existing variable
[D] destring ............................................................. Convert string variables to numeric variables and vice versa
[D] dyngen ............................................................. Dynamically generate new values of variables
[D] encode ............................................................... Encode string into numeric and vice versa
[D] generate ............................................................. Create or change contents of variable
[D] mvencode .......................................................... Change missing values to numeric values and vice versa
[D] order ................................................................. Reorder variables in dataset
[D] recode ............................................................. Recode categorical variables
[D] rename ............................................................. Rename variable
[D] rename group .................................................... Rename groups of variables
## Examining data

- `split` ........................................ Split string variables into parts
- `varmanage` ................................. Manage variable labels, formats, and other properties

### Chapter 6 (GSM, GSU, GSW)  
Using the Data Editor

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

## File manipulation

- `cd` ........................................... Change directory
- `cf` ............................................. Compare two datasets
- `changeeol` ................................. Convert end-of-line characters of text file
- `checksum` ................................. Calculate checksum of file
- `copy` ....................................... Copy file from disk or URL
- `dir` .......................................... Display filenames
- `erase` ...................................... Erase a disk file
- `filefilter` ................................. Convert ASCII or binary patterns in a file
- `mkdir` ..................................... Create directory
- `rmdir` ..................................... Remove directory
- `type` ....................................... Display contents of a file
- `unicode convertfile` ........................ Low-level file conversion between encodings
- `unicode translate` ........................ Translate files to Unicode
- `zipfile` ................................. Compress and uncompress files and directories in zip archive format
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[D] corr2data ............................. Create dataset with specified correlation structure
[D] drawnorm ............................. Draw sample from multivariate normal distribution
[R] dydx .................................. Calculate numeric derivatives and integrals
[D] frame change ........................... Change identity of current (working) frame
[D] frame create ................................ Create a new frame
[D] frame prefix ................................ The frame prefix command
[D] frame pwf ................................ Rename existing frame
[D] frames dir ................................ Display names of all frames in memory
[D] icd .................................. Introduction to ICD commands
[D] icd10 .................................. ICD-10 diagnosis codes
[D] icd10cm .................................. ICD-10-CM diagnosis codes
[D] icd10pcs .................................. ICD-10-PCS procedure codes
[D] icd9 .................................. ICD-9-CM diagnosis codes
[D] icd9p .................................. ICD-9-CM procedure codes
[D] ipolate ................................ Linearly interpolate (extrapolate) values
[D] range ................................ Generate numerical range
[D] sample ................................ Draw random sample
[D] splitsample ................................ Splitting data into random samples

### Multiple imputation

[MI] mi add .................................. Add imputations from another mi dataset
[MI] mi append .................................. Append mi data
[MI] mi convert .................................. Change style of mi data
[MI] mi copy .................................. Copy mi flongsep data
[MI] mi describe .................................. Describe mi data
[MI] mi erase .................................. Erase mi datasets
[MI] mi expand .................................. Expand mi data
[MI] mi export .................................. Export mi data
[MI] mi export ice .................................. Export mi data to ice format
[MI] mi export nhanes1 .................................. Export mi data to NHANES format
[MI] mi extract .................................. Extract original or imputed data from mi data
[MI] mi import .................................. Import data into mi
[MI] mi import flong .................................. Import flong-like data into mi
[MI] mi import flongsep .................................. Import flongsep-like data into mi
[MI] mi import ice .................................. Import ice-format data into mi
[MI] mi import nhanes1 .................................. Import NHANES-format data into mi
[MI] mi import wide .................................. Import wide-like data into mi
[MI] mi merge .................................. Merge mi data
[MI] mi missstable .................................. Tabulate pattern of missing values
[MI] mi passive .................................. Generate/replace and register passive variables
[MI] mi ptrace .................................. Load parameter-trace file into Stata
[MI] mi rename .................................. Rename variable
[MI] mi replace0 .................................. Replace original data
[MI] mi reset .................................. Reset imputed or passive variables
[MI] mi reshape .................................. Reshape mi data
[MI] mi set .................................. Declare multiple-imputation data
[MI] mi stsplit .................................. Stsplit and stjoin mi data
[MI] mi update .................................. Ensure that mi data are consistent
[MI] mi varying .................................. Identify variables that vary across imputations
Utilities

Basic utilities

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

Error messages

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

Stored results

[U] Section 13.5 ....................................... Accessing coefficients and standard errors
[U] Section 18.8 ....................................... Accessing results calculated by other programs
[U] Section 18.9 ....................................... Accessing results calculated by estimation commands
[U] Section 18.10 ...................................... Storing results
[P] creturn ............................................... Return c-class values
[P] ereturn ............................................... Post the estimation results
[R] estimates ............................................. Save and manipulate estimation results
[R] estimates describe ............................... Describe estimation results
[R] estimates for ..................................... Repeat postestimation command across models
[R] estimates notes .................................. Add notes to estimation results
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<td>return</td>
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mkdir .................................................. Create directory
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quietly ................................................. Quietly and noisily perform Stata command
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set cformat ............................................ Format settings for coefficient tables
set emptycells ........................................ Set what to do with empty cells in interactions
set locale ............................................. Control iteration settings
set locale_functions ................................ Specify default locale for functions
set locale_ui ......................................... Specify a localization package for the user interface
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set rngstream ........................................ Specify the stream for the stream random-number generator
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vl drop .............................................. Drop variable lists or variables from variable lists
vl list ............................................... List contents of variable lists
vl rebuild ............................................ Rebuild variable lists
vl set ................................................ Set system-defined variable lists
which ................................................. Display location and version for an ado-file

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- [G-1] Graph intro .................................................. Introduction to graphics
- [G-2] graph ...................................................... The graph command
- [G-2] graph bar ............................................... Bar charts
- [G-2] graph box .............................................. Box plots
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- [G-2] graph dir ............................................. List names of graphs in memory and on disk
- [G-2] graph display ....................................... Display graph stored in memory
- [G-2] graph dot ............................................. Dot charts (summary statistics)
- [G-2] graph drop .......................................... Drop graphs from memory
graph export ....................................................... Export current graph
graph manipulation ................................................. Graph manipulation commands
graph matrix .......................................................... Matrix graphs
graph other ............................................................. Other graphics commands
graph pie ............................................................... Pie charts
graph play .............................................................. Apply edits from a recording on current graph
graph print .............................................................. Print a graph
graph query ............................................................. List available schemes and styles
graph rename .......................................................... Rename graph in memory
graph replay ............................................................ Replay multiple graphs
graph save .............................................................. Save graph to disk
graph set ............................................................... Set graphics options
graph twoway ........................................................... Twoway graphs
graph twoway area ..................................................... Twoway line plot with area shading
graph twoway bar ...................................................... Twoway bar plots
graph twoway connected ............................................ Twoway connected plots
graph twoway contour ............................................... Twoway contour plot with area shading
graph twoway contourline .......................................... Twoway contour-line plot
graph twoway dot ..................................................... Twoway dot plots
graph twoway dropline ............................................. Twoway dropped-line plots
graph twoway fpfit .................................................. Twoway fractional-polynomial prediction plots
graph twoway fpfitci .............................................. Twoway fractional-polynomial prediction plots with CIs
graph twoway function ............................................. Twoway line plot of function
graph twoway histogram ........................................... Histogram plots
graph twoway kdensity ............................................... Kernel density plots
graph twoway lfit ..................................................... Twoway linear prediction plots
graph twoway lfitci .................................................. Twoway linear prediction plots with CIs
graph twoway line .................................................... Twoway line plots
graph twoway lowess ................................................. Local linear smooth plots
graph twoway lpoly ................................................... Local polynomial smooth plots
graph twoway lpolyci ............................................... Local polynomial smooth plots with CIs
graph twoway mband .................................................. Twoway median-band plots
graph twoway mspline ............................................. Twoway median-spline plots
graph twoway pcarrow .............................................. Paired-coordinate plot with arrows
graph twoway pcarrowi ............................................ Twoway pcarrow with immediate arguments
graph twoway ppccapsym ........................................... Paired-coordinate plot with spikes and marker symbols
graph twoway pci ..................................................... Twoway paired-coordinate plot with immediate arguments
graph twoway pscatter ............................................... Paired-coordinate plot with markers
graph twoway pcspline ............................................. Paired-coordinate plot with spikes
graph twoway qfit ..................................................... Twoway quadratic prediction plots
graph twoway qfitci ................................................ Twoway quadratic prediction plots with CIs
graph twoway rarea ................................................... Range plot with area shading
graph twoway rbar .................................................... Range plot with bars
graph twoway rcap .................................................... Range plot with capped spikes
graph twoway rcapsym ............................................. Range plot with spikes capped with marker symbols
graph twoway rconnected .......................................... Range plot with connected lines
graph twoway rline ................................................... Range plot with lines
graph twoway rscatter ................................................ Range plot with markers
graph twoway rspike ................................................ Range plot with spikes
graph twoway scatter ............................................... Twoway scatterplots
graph twoway scatteri .............................................. Scatter with immediate arguments
### Combined subject table of contents

| [G-2] | graph twoway spike | .................................................. | Twoway spike plots |
| [G-2] | graph twoway tsline | .................................................. | Twoway line plots |
| [G-2] | graph use | .................................................. | Display graph stored on disk |
| [R] | histogram | .................................................. | Histograms for continuous and categorical variables |
| [R] | marginsplot | .................................................. | Graph results from margins (profile plots, etc.) |
| [G-2] | palette | .................................................. | Display palettes of available selections |

### Distributional graphs

| [R] | cumul | .................................................. | Cumulative distribution |
| [R] | Diagnostic plots | .................................................. | Distributional diagnostic plots |
| [R] | dotplot | .................................................. | Comparative distribution dotplots |
| [R] | histogram | .................................................. | Histograms for continuous and categorical variables |
| [R] | ladder | .................................................. | Ladder of powers |
| [R] | spikeplot | .................................................. | Spike plots and rootograms |
| [R] | sunflower | .................................................. | Density-distribution sunflower plots |

### Item response theory graphs

| [MV] | biplot | .................................................. | Biplots |
| [IRT] | irtgraph icc | .................................................. | Item characteristic curve plot |
| [IRT] | irtgraph iif | .................................................. | Item information function plot |
| [IRT] | irtgraph tcc | .................................................. | Test characteristic curve plot |
| [IRT] | irtgraph tif | .................................................. | Test information function plot |

### Lasso graphs

| [LASSO] | coefpath | .................................................. | Plot path of coefficients after lasso |
| [LASSO] | cvplot | .................................................. | Plot cross-validation function after lasso |

### Meta-analysis graphs

| [META] | estat bubbleplot | .................................................. | Bubble plots after meta regress |
| [META] | meta forestplot | .................................................. | Forest plots |
| [META] | meta funnelplot | .................................................. | Funnel plots |
| [META] | meta labbeplot | .................................................. | L’Abbé plots |

### Multivariate graphs

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

### Quality control

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

- **regress postestimation diagnostic plots**
  - Postestimation plots for `regress`

ROC analysis

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

Smoothing and densities

- **kdensity**
  - Univariate kernel density estimation
- **lowess**
  - Lowess smoothing
- **lpoly**
  - Kernel-weighted local polynomial smoothing

Survival-analysis graphs

- **ltable**
  - Life tables for survival data
- **stci**
  - Confidence intervals for means and percentiles of survival time
- **stcox PH-assumption tests**
  - Tests of proportional-hazards assumption
- **stcurve**
  - Plot survivor, hazard, cumulative hazard, or cumulative incidence function
- **strate**
  - Tabulate failure rates and rate ratios
- **sts graph**
  - Graph the survivor, hazard, or cumulative hazard function

Time-series graphs

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

More statistical graphs

- **bayesgraph**
  - Graphical summaries and convergence diagnostics
- **ciwidth, graph**
  - Graph results from the `ciwidth` command
- **Epitab**
  - Tables for epidemiologists
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**Graph utilities**

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<td>Scheme description: economist</td>
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<td>Scheme description: s1 family</td>
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<td>[G-4]</td>
<td>Scheme s2</td>
<td>Scheme description: s2 family</td>
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**Graph concepts**

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**Statistics**

**ANOVA and related**

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<td>loneway</td>
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<td>[MV]</td>
<td>manova</td>
<td>Multivariate analysis of variance and covariance</td>
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<tr>
<td>[ME]</td>
<td>meglm</td>
<td>Multilevel mixed-effects generalized linear model</td>
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<tr>
<td>[ME]</td>
<td>mixed</td>
<td>Multilevel mixed-effects linear regression</td>
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<td>oneeway</td>
<td>One-way analysis of variance</td>
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<td>pkcross</td>
<td>Analyze crossover experiments</td>
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<td>pkshape</td>
<td>Reshape (pharmacokinetic) Latin-square data</td>
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<td>pwcompare</td>
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<td>regress</td>
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<td>xtreg</td>
<td>Fixed-, between-, and random-effects and population-averaged linear models</td>
</tr>
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</table>
Basic statistics

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

Bayesian analysis

- [U] Section 27.33 ....................................... Bayesian analysis
- [BAYES] Intro ........................................ Introduction to Bayesian analysis
- [BAYES] Bayesian commands ..................... Introduction to commands for Bayesian analysis
- [BAYES] Bayesian estimation ....................... Bayesian estimation commands
- [BAYES] Bayesian postestimation ............... Postestimation tools for bayesmh and the bayes prefix
- [BAYES] bayes ........................................ Bayesian regression models using the bayes prefix
- [BAYES] bayes: betareg ................................ Bayesian beta regression
- [BAYES] bayes: binreg ............................... Bayesian generalized linear models: Extensions to the binomial family
- [BAYES] bayes: biprobit ................................ Bayesian bivariate probit regression
- [BAYES] bayes: clogit ....................................... Bayesian conditional logistic regression
- [BAYES] bayes: cloglog .................................. Bayesian complementary log-log regression
- [BAYES] bayes: fracreg ................................ Bayesian fractional response regression
- [BAYES] bayes: glm ....................................... Bayesian generalized linear models
- [BAYES] bayes: gnbreg .............................. Bayesian generalized negative binomial regression
- [BAYES] bayes: heckman ............................. Bayesian Heckman selection model
- [BAYES] bayes: heckoprobit ......................... Bayesian ordered probit model with sample selection
- [BAYES] bayes: heckprobit ......................... Bayesian probit model with sample selection
- [BAYES] bayes: hetoprobit ......................... Bayesian heteroskedastic ordered probit regression
- [BAYES] bayes: hetoprobit ......................... Bayesian heteroskedastic probit regression
### Binary outcomes

- Chapter 20: Estimation and postestimation commands
- Section 27.4: Binary outcomes
- [BAYES] Bayesian estimation: Bayesian estimation commands
Categorical outcomes

[R] binreg  ................. Generalized linear models: Extensions to the binomial family
[R] biprobit  ................................ Bivariate probit regression
[R] cloglog  ................................ Complementary log-log regression
[LASSO] dslogit  ................................ Double-selection lasso logistic regression
[ERM] eprobit  ................................ Extended probit regression
[TE] eteffects  ................................ Endogenous treatment-effects estimation
[R] exlogistic  ................................ Exact logistic regression
[FMM] fmm estimation  ................. Fitting finite mixture models
[R] glm  ................................ Generalized linear models
[R] heckprob  ................................ Probit model with sample selection
[R] hetprob  ................................ Heteroskedastic probit model
[IRT] irt 1pl  ................................ One-parameter logistic model
[IRT] irt 2pl  ................................ Two-parameter logistic model
[IRT] irt 3pl  ................................ Three-parameter logistic model
[IRT] irt hybrid  ................................ Hybrid IRT models
[R] ivprobit  ................................ Probit model with continuous endogenous covariates
[R] logistic  ................................ Logistic regression, reporting coefficients
[R] logit  ................................ Logistic regression, reporting odds ratios
[ME] mecloglog  ................................ Multilevel mixed-effects complementary log-log regression
[ME] melogit  ................................ Multilevel mixed-effects logistic regression
[ME] memprobit  ................................ Multilevel mixed-effects probit regression
[LASSO] pologit  ................................ Partialling-out lasso logistic regression
[R] probit  ................................ Probit regression
[R] roglog  ................................ Parametric ROC models
[R] rocreg  ................................ Receiver operating characteristic (ROC) regression
[R] scobit  ................................ Skewed logistic regression
[TE] teffects aipw  ........................ Augmented inverse-probability weighting
[TE] teffects ipw  .............................. Inverse-probability weighting
[TE] teffects ipwra  ......................... Inverse-probability-weighted regression adjustment
[TE] teffects nnmatch  ...................... Nearest-neighbor matching
[TE] teffects psmatch  ..................... Propensity-score matching
[TE] teffects ra  .............................. Regression adjustment
[LASSO] xpologit  ................................ Cross-fit partialling-out lasso logistic regression
[XT] xtcloglog  ................................ Random-effects and population-averaged cloglog models
[XT] xteprobit  ............................. Extended random-effects probit regression
[XT] xtlogit  ................................ Fixed-effects, random-effects, and population-averaged logit models
[XT] xtprob  ................................ Random-effects and population-averaged probit models

Categorical outcomes

[U] Chapter 20  ......................... Estimation and postestimation commands
[U] Section 27.6  ............................ Ordinal outcomes
[U] Section 27.7  ............................ Categorical outcomes
[BAYES] Bayesian estimation  ................... Bayesian estimation commands
[R] clogit  ................................ Conditional (fixed-effects) logistic regression
[CM] ccmclogit  ................................ Conditional logit (McFadden’s) choice model
[CM] cmmixlogit  ................................ Mixed logit choice model
[CM] cmmprobit  ................................ Multinomial probit choice model
[CM] cmxtmprobit  ......................... Panel-data mixed logit choice model
[FMM] fmm estimation  ....................... Fitting finite mixture models
[IRT] irt arm  ................................ Nominal response model
[R] mlogit  ................................ Multinomial (polytomous) logistic regression
Censored and truncated regression models

[R] churdl... Cragg hurdle regression
[R] cp... Censored Poisson regression
[ERM] eintreg... Heckman selection model
[R] heckp... Ordered probit model with sample selection
[R] he... Probit model with sample selection
[R] intreg... Interval regression
[ME] me... Multilevel mixed-effects interval regression
[ME] mestreg... Multilevel mixed-effects parametric survival models
[ME] metobit... Multilevel mixed-effects tobit regression
[ST] stintreg... Parametric models for interval-censored survival-time data
[ST] streg... Parametric survival models
[TE] stteffects... Treatment-effects estimation for observational survival-time data
[R] tn... Truncated negative binomial regression
[R] to... Tobit regression
[R] tpois... Truncated Poisson regression
[R] trun... Truncated regression
[XT] xteintreg... Extended random-effects interval regression
[XT] xtheckman... Random-effects regression with sample selection
[XT] xtintreg... Random-effects interval-data regression models
[XT] xts... Random-effects parametric survival models
[XT] xtt... Random-effects tobit models

Choice models

[U] Section 27.10... Choice models
[CM] Intro... Introduction
[CM] Intro 1... Interpretation of choice models
[CM] Intro 2... Data layout
[CM] Intro 3... Descriptive statistics
[CM] Intro 4... Estimation commands
[CM] Intro 5... Models for discrete choices
[CM] Intro 6... Models for rank-ordered alternatives
[CM] Intro 7... Models for panel data
[CM] Intro 8... Random utility models, assumptions, and estimation
[CM] cmcho... Tabulate choice sets
[CM] cmcl... Conditional logit (McFadden’s) choice model
[CM] cm... Mixed logit choice model
[CM] cmmp... Multinomial probit choice model
[CM] cm... Rank-ordered logit choice model
[CM] cmropro... Rank-ordered probit choice model
[CM] cms... Display reasons for sample exclusion
[CM] c... Declare data to be choice model data
[CM] cms... Summarize variables by chosen alternatives
[CM] cmt... Tabulate chosen alternatives
[CM] cmxt... Panel-data mixed logit choice model
Cluster analysis

[CM] margins ................. Adjusted predictions, predictive margins, and marginal effects
[CM] nlogit .......................... Nested logit regression

Correspondence analysis

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

Count outcomes

[U] Chapter 20 ........................ Estimation and postestimation commands
[U] Section 27.8 ........................ Count outcomes
[U] Section 27.15.3 ....................... Discrete outcomes with panel data
[BAYES] Bayesian estimation ............... Bayesian estimation commands
[R] cpoisson .......................... Censored Poisson regression
[LASSO] dpoisson ...................... Double-selection lasso Poisson regression
[TE] eteffects .......................... Endogenous treatment-effects estimation
[TE] etpoisson .......................... Poisson regression with endogenous treatment effects
[R] expoisson .......................... Exact Poisson regression
[FMM] fmm estimation .................... Fitting finite mixture models
[R] heckpoisson ....................... Poisson regression with sample selection
[ME] membreg .......................... Multilevel mixed-effects negative binomial regression
[ME] mepoisson ......................... Multilevel mixed-effects Poisson regression
[R] nbreg .............................. Negative binomial regression
[R] poisson ............................ Poisson regression
[LASSO] popoisson ...................... Parti...
Discriminant analysis

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

Do-it-yourself generalized method of moments

- gmm: Generalized method of moments estimation
- matrix: Introduction to matrix commands

Do-it-yourself maximum likelihood estimation

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

Dynamic stochastic general equilibrium models

- dsge: Dynamic stochastic general equilibrium (DSGE) models
- dsge postestimation: Postestimation tools for dsge
### Endogenous covariates

- **[U] Chapter 20** - Overview of Stata estimation commands
- **[U] Chapter 27** - Estimation and postestimation commands
- **[ERM]** - `eintreg` - Extended interval regression
- **[ERM]** - `eoprobit` - Extended ordered probit regression
- **[ERM]** - `eivprobit` - Probit model with continuous endogenous covariates
- **[ERM]** - `evregress` - Extended linear regression
- **[TE]** - `eteffects` - Endogenous treatment-effects estimation
- **[TE]** - `etpoisson` - Poisson regression with endogenous treatment effects
- **[TE]** - `etregress` - Linear regression with endogenous treatment effects
- **[TS]** - `forecast` - Econometric model forecasting
- **[R]** - `glm` - Generalized method of moments estimation
- **[R]** - `IV` - Tobit model with continuous endogenous covariates
- **[R]** - `ivreg` - Single-equation instrumental-variables regression
- **[R]** - `ivtobit` - Tobit model with continuous endogenous covariates
- **[LASSO]** - `poivregress` - Partialing-out lasso instrumental-variables regression
- **[R]** - `reg3` - Three-stage estimation for systems of simultaneous equations
- **[LASSO]** - `xpoivregress` - Cross-fit partialing-out lasso instrumental-variables regression
- **[XT]** - `xtabond` - Arellano–Bond linear dynamic panel-data estimation
- **[XT]** - `xtdpd` - Linear dynamic panel-data estimation
- **[XT]** - `xtdpdsys` - Arellano–Bover/Blundell–Bond linear dynamic panel-data estimation
- **[XT]** - `xtineqreg` - Extended random-effects interval regression
- **[XT]** - `xteintreg` - Extended random-effects ordered probit regression
- **[XT]** - `xteprobit` - Extended random-effects probit regression
- **[XT]** - `xteoreg` - Extended random-effects linear regression
- **[XT]** - `xthtaylor` - Hausman–Taylor estimator for error-components models
- **[XT]** - `xtivreg` - Instrumental variables and two-stage least squares for panel-data models

### Epidemiology and related

- **[R]** - `binreg` - Generalized linear models: Extensions to the binomial family
- **[R]** - `brier` - Brier score decomposition
- **[R]** - `clogit` - Conditional (fixed-effects) logistic regression
- **[R]** - `cstsize` - Direct and indirect standardization
- **[R]** - `Cst` - Tables for epidemiologists
- **[R]** - `exlogistic` - Exact logistic regression
- **[R]** - `expoisson` - Exact Poisson regression
- **[R]** - `glm` - Generalized linear models
- **[D]** - `icd` - Introduction to ICD commands
- **[D]** - `icd10` - ICD-10 diagnosis codes
- **[D]** - `icd10cm` - ICD-10-CM diagnosis codes
- **[D]** - `icd10pcs` - ICD-10-PCS procedure codes
- **[D]** - `icd9` - ICD-9-CM diagnosis codes
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[R] tabulate twoway................................. Two-way table of frequencies
[R] tetrachoric................................. Tetrachoric correlations for binary variables

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[XT] xteintreg ................................................ Extended random-effects interval regression
[XT] xteoprobit ............................................. Extended random-effects ordered probit regression
[XT] xteprobit ............................................. Extended random-effects probit regression
[XT] xtegress ................................................ Extended random-effects linear regression

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Xtegress ................................................ Extended random-effects linear regression
### Factor analysis and principal components

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

### Finite mixture models

- **[U]** Section 27.26: Finite mixture models (FMMs)
- **[FMM]** estat eform: Display exponentiated coefficients
- **[FMM]** estat lcmean: Latent class marginal means
- **[FMM]** estat lcprob: Latent class marginal probabilities
- **[FMM]** Example 1a: Mixture of linear regression models
- **[FMM]** Example 1b: Covariates for class membership
- **[FMM]** Example 1c: Testing coefficients across class models
- **[FMM]** Example 1d: Component-specific covariates
- **[FMM]** Example 2: Mixture of Poisson regression models
- **[FMM]** Example 3: Zero-inflated models
- **[FMM]** Example 4: Mixture cure models for survival data
- **[FMM]** fmm: Finite mixture models using the fmm prefix
- **[FMM]** fmm estimation: Fitting finite mixture models
- **[FMM]** fmm intro: Introduction to finite mixture models
- **[FMM]** fmm postestimation: Postestimation tools for fmm
- **[FMM]** fmm: betareg: Finite mixtures of beta regression models
- **[FMM]** fmm: cloglog: Finite mixtures of complementary log-log regression models
- **[FMM]** fmm: glm: Finite mixtures of generalized linear regression models
- **[FMM]** fmm: intreg: Finite mixtures of interval regression models
- **[FMM]** fmm: ivregress: Finite mixtures of linear regression models with endogenous covariates
- **[FMM]** fmm: logit: Finite mixtures of logistic regression models
- **[FMM]** fmm: mlogit: Finite mixtures of multinomial (polytomous) logistic regression models
- **[FMM]** fmm: nbreg: Finite mixtures of negative binomial regression models
- **[FMM]** fmm: ologit: Finite mixtures of ordered logistic regression models
- **[FMM]** fmm: oprobit: Finite mixtures of ordered probit regression models
- **[FMM]** fmm: pointmass: Finite mixture models with a density mass at a single point
- **[FMM]** fmm: poisson: Finite mixtures of Poisson regression models
- **[FMM]** fmm: probit: Finite mixtures of probit regression models
- **[FMM]** fmm: regress: Finite mixtures of linear regression models
- **[FMM]** fmm: streg: Finite mixtures of parametric survival models
- **[FMM]** fmm: tobit: Finite mixtures of tobit regression models
- **[FMM]** fmm: tpoisson: Finite mixtures of truncated Poisson regression models
- **[FMM]** fmm: truncreg: Finite mixtures of truncated linear regression models

### Fractional outcomes

- **[BAYES]** bayes: betareg: Bayesian beta regression
- **[BAYES]** bayes: fracreg: Bayesian fractional response regression
- **[R]** betareg: Beta regression
- **[TE]** eteffects: Endogenous treatment-effects estimation
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  - [U] Chapter 27: Overview of Stata estimation commands
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  - [BAYES] Bayesian estimation: Bayesian estimation commands
  - [R] cnsreg: Constrained linear regression
  - [R] constraint: Define and list constraints
  - [LASSO] dsregrss: Double-selection lasso linear regression
  - [R] eivreg: Errors-in-variables regression
  - [ERM] egress: Extended linear regression
  - [TE] etpoisson: Poisson regression with endogenous treatment effects
  - [TE] etregrss: Linear regression with endogenous treatment effects
  - [FMM] fmm estimation: Fitting finite mixture models

- **Latent class models**
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  - [SEM] Example 50g: Latent class model
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  - [SEM] Example 53g: Finite mixture Poisson regression
  - [SEM] Intro 2: Learning the language: Path diagrams and command language
  - [SEM] Intro 5: Tour of models

- **[LASSO]**
  - coefpath: Plot path of coefficients after lasso
  - cvplot: Plot cross-validation function after lasso
  - dsregrss: Double-selection lasso linear regression
  - dsregrss: Double-selection lasso Poisson regression
  - elasticnet: Elastic net for prediction and model selection
  - estimates store: Saving and restoring estimates in memory and on disk
  - lasso: Lasso for prediction and model selection
  - lasso examples: Examples of lasso for prediction
  - lasso fitting: The process (in a nutshell) of fitting lasso models
  - lasso inference postestimation: Postestimation tools for lasso inferential models
  - lasso options: Lasso options for inferential models
  - lasso postestimation: Postestimation tools for lasso for prediction
  - lasso coef: Display coefficients after lasso estimation results
  - lasso gof: Goodness of fit after lasso for prediction
  - lasso info: Display information about lasso estimation results
  - lasso knots: Display knot table after lasso estimation
  - lasso select: Select lambda after lasso
  - poivregrss: Partialing-out lasso instrumental-variables regression
  - pologit: Partialing-out lasso logistic regression
  - popoisson: Partialing-out lasso Poisson regression
  - porgress: Partialing-out lasso linear regression
  - sqrtlasso: Square-root lasso for prediction and model selection
  - xpoivregrss: Cross-fit partialing-out lasso instrumental-variables regression
  - xpologit: Cross-fit partialing-out lasso logistic regression
  - xpopoiss: Cross-fit partialing-out lasso Poisson regression
  - xporegrss: Cross-fit partialing-out lasso linear regression

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**Latent class models**

[SEM] estat lcmean: Latent class marginal means

[SEM] estat lcpob: Latent class marginal probabilities

[SEM] Example 50g: Latent class model

[SEM] Example 52g: Latent profile model

[SEM] Example 53g: Finite mixture Poisson regression

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[SEM] Intro 5: Tour of models

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[TE] etregrss: Linear regression with endogenous treatment effects

[FMM] fmm estimation: Fitting finite mixture models
<p>| [R] | fp | Fractional polynomial regression |
| [R] | frontier | Stochastic frontier models |
| [R] | glm | Generalized linear models |
| [R] | heckman | Heckman selection model |
| [R] | hetregress | Heteroskedastic linear regression |
| [R] | ivpoisson | Poisson model with continuous endogenous covariates |
| [R] | ivregress | Single-equation instrumental-variables regression |
| [R] | ivtobit | Tobit model with continuous endogenous covariates |
| [R] | lpoly | Kernel-weighted local polynomial smoothing |
| [ME] | meglm | Multilevel mixed-effects generalized linear model |
| [META] | meta regress | Meta-analysis regression |
| [R] | mfp | Multivariable fractional polynomial models |
| [ME] | mixed | Multilevel mixed-effects linear regression |
| [MV] | mvreg | Multivariate linear regression |
| [R] | nestreg | Nested model statistics |
| [TS] | newey | Regression with Newey–West standard errors |
| [LASSO] | poiregress | Partialing-out lasso instrumental-variables regression |
| [LASSO] | poregress | Partialing-out lasso linear regression |
| [TS] | prais | Prais–Winsten and Cochrane–Orcutt regression |
| [R] | qreg | Quantile regression |
| [R] | reg3 | Three-stage estimation for systems of simultaneous equations |
| [R] | regress | Linear regression |
| [R] | rocfit | Parametric ROC models |
| [R] | rreg | Robust regression |
| [ST] | stcox | Cox proportional hazards model |
| [ST] | stcrreg | Competing-risks regression |
| [R] | stepwise | Stepwise estimation |
| [ST] | stintreg | Parametric models for interval-censored survival-time data |
| [ST] | streg | Parametric survival models |
| [R] | sureg | Zellner’s seemingly unrelated regression |
| [R] | tnbreg | Truncated negative binomial regression |
| [R] | vwlsls | Variance-weighted least squares |
| [LASSO] | xpoiregress | Cross-fit partialing-out lasso instrumental-variables regression |
| [LASSO] | xpiregress | Cross-fit partialing-out lasso linear regression |
| [XT] | xtabond | Arellano–Bond linear dynamic panel-data estimation |
| [XT] | xtdpd | Linear dynamic panel-data estimation |
| [XT] | xtdpdsys | Arellano–Bover/Blundell–Bond linear dynamic panel-data estimation |
| [XT] | xteregress | Extended random-effects linear regression |
| [XT] | xtgee | Fit population-averaged panel-data models by using GEE |
| [XT] | xtgls | Fit panel-data models by using GLS |
| [XT] | xtheckman | Random-effects regression with sample selection |
| [XT] | xthtaylor | Hausman–Taylor estimator for error-components models |
| [XT] | xtivreg | Instrumental variables and two-stage least squares for panel-data models |
| [XT] | xtpcse | Linear regression with panel-corrected standard errors |
| [XT] | xtrc | Random-coefficients model |
| [XT] | xtreg | Fixed-, between-, and random-effects and population-averaged linear models |
| [XT] | xtregar | Fixed- and random-effects linear models with an AR(1) disturbance |
| [XT] | xtstreg | Random-effects parametric survival models |</p>
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<td>[R] scobit</td>
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<td>[R] slogit</td>
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<tr>
<td>[XT] xteoprobit</td>
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<tr>
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<td>Extended random-effects probit regression</td>
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<td>[XT] xtgee</td>
<td>Fit population-averaged panel-data models by using GEE</td>
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<tr>
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<td>Fixed-effects, random-effects, and population-averaged logit models</td>
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<tr>
<td>[XT] xtologit</td>
<td>Random-effects ordered logistic models</td>
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</table>
Longitudinal data/panel data

xtoprobit .......................... Random-effects ordered probit models
xtprobit ................................ Random-effects and population-averaged probit models
zioprobit ................................ Zero-inflated ordered probit regression

xtsum ................................ Summarize xt data
xtstreg ................................ Random-effects parametric survival models
xtset ................................ Declare data to be panel data
xtregar ................................ Fixed- and random-effects linear models with an AR(1) disturbance
xtreg ................................. Fixed-, between-, and random-effects and population-averaged linear models
xtsetar ............................... Fixed- and random-effects linear models with an AR(1) disturbance
xtset ................................ Declare data to be panel data
xstreg ................................ Random-effects parametric survival models
xsum ................................ Summarize xt data
[XT]  xtab ..................................................... Tabulate xt data
[XT]  xttobit .................................................. Random-effects tobit models
[XT]  xtunitroot .............................................. Panel-data unit-root tests

Meta-analysis

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[META]  Intro ................................................. Introduction to meta-analysis
[META]  estat bubbleplot .................................. Bubble plots after meta regress
[META]  meta ................................................... Introduction to meta
[META]  meta bias .......................................... Tests for small-study effects in meta-analysis
[META]  meta data .......................................... Declare meta-analysis data
[META]  meta esize ......................................... Compute effect sizes and declare meta-analysis data
[META]  meta forestplot ..................................... Forest plots
[META]  meta funnelplot .................................... Funnel plots
[META]  meta labbeplot .................................... L’Abbé plots
[META]  meta regress ...................................... Meta-analysis regression
[META]  meta set ............................................. Declare meta-analysis data using generic effect sizes
[META]  meta summarize ................................... Summarize meta-analysis data
[META]  meta trimfill ....................................... Nonparametric trim-and-fill analysis of publication bias
[META]  meta update ........................................ Update, describe, and clear meta-analysis settings

Mixed models

[U]  Chapter 20 .............................................. Estimation and postestimation commands
[U]  Section 27.16 ......................................... Multilevel mixed-effects models
[R]  anova ...................................................... Analysis of variance and covariance
[ME]  estat df ................................................ Calculate degrees of freedom for fixed effects
[ME]  estat group ........................................... Summarize the composition of the nested groups
[ME]  estat icc .............................................. Estimate intraclass correlations
[ME]  estat recovariance ................................... Display estimated random-effects covariance matrices
[ME]  estat sd .............................................. Display variance components as standard deviations and correlations
[ME]  estat wcorrelation ................................... Display within-cluster correlations and standard deviations
[R]  icc ....................................................... Intraclass correlation coefficients
[MV]  manova ............................................... Multivariate analysis of variance and covariance
[ME]  me ....................................................... Introduction to multilevel mixed-effects models
[ME]  meclolog ............................................. Multilevel mixed-effects complementary log-log regression
[ME]  meglm ................................................ Multilevel mixed-effects generalized linear model
[ME]  meintreg ............................................. Multilevel mixed-effects interval regression
[ME]  melogit ............................................... Multilevel mixed-effects logistic regression
[ME]  menbreg ............................................ Multilevel mixed-effects negative binomial regression
[ME]  menl ................................................... Nonlinear mixed-effects regression
[ME]  meologit ............................................. Multilevel mixed-effects ordered logistic regression
[ME]  meprobit ............................................. Multilevel mixed-effects ordered probit regression
[ME]  mepoisson ........................................... Multilevel mixed-effects Poisson regression
[ME]  meprobreg .......................................... Multilevel mixed-effects probit regression
[ME]  mestreg ............................................. Multilevel mixed-effects parametric survival models
[ME]  metobit ............................................... Multilevel mixed-effects tobit regression
[ME]  mixed ................................................ Multilevel mixed-effects linear regression
[XT]  xtcloglog ............................................. Random-effects and population-averaged cloglog models
[XT]  xtinreg .............................................. Random-effects interval-data regression models
[XT]  xlogit ............................................... Fixed-effects, random-effects, and population-averaged logit models
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- `xtoprobit` ......................................................... Random-effects ordered probit models
- `xtprobit` ......................................................... Random-effects and population-averaged probit models
- `xtrc` .................................................................. Random-coefficients model
- `xtreg` Fixed-, between-, and random-effects and population-averaged linear models
- `xttobit` ............................................................... Random-effects tobit models

**Multidimensional scaling and biplots**
- `biplot` ................................................................. Biplots
- `mds` ................................................................. Multidimensional scaling for two-way data
- `mdsdt` ............................................................... Multidimensional scaling of proximity data in long format
- `mdsdt` ............................................................... Multidimensional scaling of proximity data in a matrix
- `measure_option` ................................................... Option for similarity and dissimilarity measures

**Multilevel mixed-effects models**
- `mixed` ............................................................... Multilevel mixed-effects linear regression
- `meologit` ............................................................. Multilevel mixed-effects ordered logistic regression
- `menbreg` ............................................................. Multilevel mixed-effects negative binomial regression
- `menl` ................................................................. Nonlinear mixed-effects regression
- `mecloglog` .......................................................... Multilevel mixed-effects complementary log-log regression
- `meglm` ............................................................... Multilevel mixed-effects generalized linear model
- `meintreg` ............................................................ Multilevel mixed-effects interval regression
- `melogit` ............................................................... Multilevel mixed-effects logistic regression
- `mepoisson` .......................................................... Multilevel mixed-effects Poisson regression
- `meprobit` ............................................................. Multilevel mixed-effects probit regression
- `meologit` ............................................................. Multilevel mixed-effects ordered logistic regression
- `meoprobit` .......................................................... Multilevel mixed-effects ordered probit regression
- `mestreg` ............................................................. Multilevel mixed-effects parametric survival models
- `metobit` ............................................................. Multilevel mixed-effects tobit regression
- `me` ................................................................. Introduction to multilevel mixed-effects models
- `meimpute` ............................................................ Impute missing values
- `meimpute chained` ................................................... Impute missing values using chained equations
- `meimpute intreg` ..................................................... Impute using interval regression
- `meimpute logit` ....................................................... Impute using logistic regression
- `meimpute mlogit` ..................................................... Impute using multinomial logistic regression
- `meimpute monotone` ................................................. Impute missing values in monotone data
- `meimpute mvn` ......................................................... Impute using multivariate normal regression
- `meimpute nbreg` ....................................................... Impute using negative binomial regression
- `meimpute ologit` ....................................................... Impute using ordered logistic regression
- `meimpute pmme` ....................................................... Impute using predictive mean matching
- `meimpute poisson` ................................................... Impute using Poisson regression

**Multiple imputation**
- `mi` ................................................................. Introduction to mi
- `mi intro` ............................................................ Introduction to multiple-imputation analysis
- `mi estimate` ......................................................... Estimation using multiple imputations
- `mi estimate using` .................................................. Estimation using previously saved estimation results
- `mi impute chainestimation` .......................................... Impute missing values tools for mi estimate
- `mi impute chained` ................................................... Impute missing values using chained equations
- `mi impute intreg` ..................................................... Impute using interval regression
- `mi impute logit` ....................................................... Impute using logistic regression
- `mi impute mlogit` ..................................................... Impute using multinomial logistic regression
- `mi impute monotone` ................................................. Impute missing values in monotone data
- `mi impute mvn` ......................................................... Impute using multivariate normal regression
- `mi impute nbreg` ....................................................... Impute using negative binomial regression
- `mi impute ologit` ....................................................... Impute using ordered logistic regression
- `mi impute pmme` ....................................................... Impute using predictive mean matching
- `mi impute poisson` ................................................... Impute using Poisson regression

**Section 27.16** .......................................................... Multilevel mixed-effects models

**Bayesian estimation**
- Bayesian estimation commands

**Section 27.31** .......................................................... Multiple imputation

**Introduction**
- Introduction to mi

**Estimation commands**
- Estimation commands for use with mi estimate
- Estimation using multiple imputations
- Estimation using previously saved estimation results
- Impute missing values tools for mi estimate

**Impute missing values**
- Impute missing values using chained equations
- Impute using interval regression
- Impute using logistic regression
- Impute using multinomial logistic regression
- Impute missing values in monotone data
- Impute using multivariate normal regression
- Impute using negative binomial regression
- Impute using ordered logistic regression
- Impute using predictive mean matching
- Impute using Poisson regression
### Combined subject table of contents

| MI | mi impute regress | Impute using linear regression |
| MI | mi impute truncreg | Impute using truncated regression |
| MI | mi impute usermethod | User-defined imputation methods |
| MI | mi predict | Obtain multiple-imputation predictions |
| MI | mi test | Test hypotheses after mi estimate |

### Multivariate analysis of variance and related techniques

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

### Nonlinear regression

| R | boxcox | Box–Cox regression models |
| ME | menl | Nonlinear mixed-effects regression |
| R | nl | Nonlinear least-squares estimation |
| R | nsur | Estimation of nonlinear systems of equations |

### Nonparametric statistics

<p>| R | bitest | Binomial probability test |
| R | bootstrap | Bootstrap sampling and estimation |
| R | bsample | Sampling with replacement |
| R | bstat | Report bootstrap results |
| R | centile | Report centile and confidence interval |
| R | cusum | Cusum plots and tests for binary variables |
| R | kdensity | Univariate kernel density estimation |
| R | ksmirnov | Kolmogorov–Smirnov equality-of-distributions test |
| R | kwallis | Kruskal–Wallis equality-of-populations rank test |
| R | lowess | Lowess smoothing |
| R | lpoly | Kernel-weighted local polynomial smoothing |
| R | npregress intro | Introduction to nonparametric regression |
| R | npregress kernel | Nonparametric kernel regression |
| R | npregress series | Nonparametric series regression |
| R | nptrend | Test for trend across ordered groups |
| R | prtest | Tests of proportions |
| R | qreg | Quantile regression |
| R | ranksum | Equality tests on unmatched data |
| R | roc | Receiver operating characteristic (ROC) analysis |
| R | roccomp | Tests of equality of ROC areas |
| R | rocreg | Receiver operating characteristic (ROC) regression |
| R | rocregplot | Plot marginal and covariate-specific ROC curves after rocreg |
| R | roctab | Nonparametric ROC analysis |
| R | runtest | Test for random order |
| R | signrank | Equality tests on matched data |
| R | simulate | Monte Carlo simulations |
| R | smooth | Robust nonlinear smoother |</p>
<table>
<thead>
<tr>
<th>Symbol</th>
<th>Command</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>[R]</td>
<td>spearman</td>
<td>Spearman’s and Kendall’s correlations</td>
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<tr>
<td>[R]</td>
<td>symmetry</td>
<td>Symmetry and marginal homogeneity tests</td>
</tr>
<tr>
<td>[R]</td>
<td>tabulate twoway</td>
<td>Two-way table of frequencies</td>
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**Ordinal outcomes**

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<thead>
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<th>Symbol</th>
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<th>Description</th>
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<tr>
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<td>Chapter 20</td>
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<td>Bayesian</td>
<td>Bayesian estimation commands</td>
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<td>[CM]</td>
<td>cmrologit</td>
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<td>[CM]</td>
<td>cmroprobit</td>
<td>Rank-ordered probit choice model</td>
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<tr>
<td>[ERM]</td>
<td>eoprobit</td>
<td>Extended ordered probit regression</td>
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<td>fmm estimation</td>
<td>Fitting finite mixture models</td>
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<td>[R]</td>
<td>heckoprobit</td>
<td>Ordered probit model with sample selection</td>
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<td>hetoprobit</td>
<td>Heteroskedastic ordered probit regression</td>
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<td>irt grm</td>
<td>Graded response model</td>
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<td>irt pcm</td>
<td>Partial credit model</td>
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<td>[IRT]</td>
<td>irt rsm</td>
<td>Rating scale model</td>
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<td>Extended random-effects ordered probit regression</td>
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<td>Random-effects ordered logistic models</td>
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<td>Random-effects ordered probit models</td>
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<tr>
<td>[R]</td>
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**Other statistics**

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<td>[MV]</td>
<td>alpha</td>
<td>Compute interitem correlations (covariances) and Cronbach’s alpha</td>
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<td>[R]</td>
<td>ameans</td>
<td>Arithmetic, geometric, and harmonic means</td>
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<tr>
<td>[R]</td>
<td>brier</td>
<td>Brier score decomposition</td>
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<tr>
<td>[R]</td>
<td>centile</td>
<td>Report centile and confidence interval</td>
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<tr>
<td>[R]</td>
<td>kappa</td>
<td>Interrater agreement</td>
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<td>[MV]</td>
<td>mvtest correlations</td>
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<td>[R]</td>
<td>pcorr</td>
<td>Partial and semipartial correlation coefficients</td>
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<tr>
<td>[D]</td>
<td>pctile</td>
<td>Create variable containing percentiles</td>
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<tr>
<td>[D]</td>
<td>range</td>
<td>Generate numerical range</td>
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**Pharmacokinetic statistics**

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<td>Pharmacokinetic data</td>
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<tr>
<td>[R]</td>
<td>pk</td>
<td>Pharmacokinetic (biopharmaceutical) data</td>
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<tr>
<td>[R]</td>
<td>pkcollapse</td>
<td>Generate pharmacokinetic measurement dataset</td>
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<tr>
<td>[R]</td>
<td>pkcross</td>
<td>Analyze crossover experiments</td>
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<tr>
<td>[R]</td>
<td>pkequiv</td>
<td>Perform bioequivalence tests</td>
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<tr>
<td>[R]</td>
<td>pkexamine</td>
<td>Calculate pharmacokinetic measures</td>
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<tr>
<td>[R]</td>
<td>pkshape</td>
<td>Reshape (pharmacokinetic) Latin-square data</td>
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<tr>
<td>[R]</td>
<td>pksumm</td>
<td>Summarize pharmacokinetic data</td>
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**Power, precision, and sample size**

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<td>Power, precision, and sample-size analysis</td>
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<td>[PSS-1]</td>
<td>Intro</td>
<td>Introduction to power, precision, and sample-size analysis</td>
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<td>Intro (ciwidth)</td>
<td>Introduction to precision and sample-size analysis for confidence intervals</td>
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<td>[PSS-2]</td>
<td>Intro (power)</td>
<td>Introduction to power and sample-size analysis for hypothesis tests</td>
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<td><code>ciwidth</code></td>
<td>Precision and sample-size analysis for CIs</td>
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<td>Precision analysis for a one-mean CI</td>
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<td>Precision analysis for a one-variance CI</td>
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<td><code>ciwidth pairedmeans</code></td>
<td>Precision analysis for a paired-means-difference CI</td>
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<td>Precision analysis for a two-means-difference CI</td>
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<td><code>ciwidth usermethod</code></td>
<td>Add your own methods to the <code>ciwidth</code> command</td>
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<td><code>ciwidth, graph</code></td>
<td>Graph results from the <code>ciwidth</code> command</td>
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<td><code>ciwidth, table</code></td>
<td>Produce table of results from the <code>ciwidth</code> command</td>
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<tr>
<td>GUI (ciwidth)</td>
<td>Graphical user interface for precision and sample-size analysis</td>
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<tr>
<td>GUI (power)</td>
<td>Graphical user interface for power and sample-size analysis</td>
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<tr>
<td><code>power</code></td>
<td>Power and sample-size analysis for hypothesis tests</td>
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<td><code>power cmh</code></td>
<td>Power and sample size for the Cochran–Mantel–Haenszel test</td>
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<td><code>power exponential</code></td>
<td>Power analysis for a two-sample exponential test</td>
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<td><code>power logrank</code></td>
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<td><code>power mcc</code></td>
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<td><code>power onecorrelation</code></td>
<td>Power analysis for a one-sample correlation test</td>
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<td>Power analysis for a one-sample mean test</td>
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<tr>
<td><code>power oneslope</code></td>
<td>Power analysis for a slope test in a simple linear regression</td>
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<td><code>power onevariance</code></td>
<td>Power analysis for a one-sample variance test</td>
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<td><code>power oneway</code></td>
<td>Power analysis for one-way analysis of variance</td>
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<tr>
<td><code>power pairedmeans</code></td>
<td>Power analysis for a two-sample paired-means test</td>
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<tr>
<td><code>power pairedproportions</code></td>
<td>Power analysis for a two-sample paired-proportions test</td>
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<tr>
<td><code>power pcorr</code></td>
<td>Power analysis for a partial-correlation test in a multiple linear regression</td>
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<tr>
<td><code>power repeated</code></td>
<td>Power analysis for repeated-measures analysis of variance</td>
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<td><code>power rsquared</code></td>
<td>Power analysis for an $R^2$ test in a multiple linear regression</td>
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<tr>
<td><code>power trend</code></td>
<td>Power analysis for the Cochran–Armitage trend test</td>
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<tr>
<td><code>power twocorrelations</code></td>
<td>Power analysis for a two-sample correlations test</td>
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<tr>
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<td>Power analysis for a two-sample means test, CRD</td>
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<tr>
<td><code>power twoproportions</code></td>
<td>Power analysis for a two-sample proportions test</td>
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<tr>
<td><code>power twoproportions, cluster</code></td>
<td>Power analysis for a two-sample proportions test, CRD</td>
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<td><code>power twovariances</code></td>
<td>Power analysis for a two-sample variances test</td>
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<td>Power analysis for two-way analysis of variance</td>
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<tr>
<td><code>power usermethod</code></td>
<td>Add your own methods to the <code>power</code> command</td>
<td></td>
</tr>
<tr>
<td><code>power, graph</code></td>
<td>Graph results from the <code>power</code> command</td>
<td></td>
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<tr>
<td><code>power, table</code></td>
<td>Produce table of results from the <code>power</code> command</td>
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**Quality control**

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</tr>
</thead>
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<td>QC</td>
<td>Quality control charts</td>
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<td>Cusum plots and tests for binary variables</td>
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<tr>
<td>serrbar</td>
<td>Graph standard error bar chart</td>
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**ROC analysis**

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<tr>
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<td>ROC analysis</td>
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<tr>
<td>roc</td>
<td>Receiver operating characteristic (ROC) analysis</td>
</tr>
</tbody>
</table>
### Rotation

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

### Sample selection models

| [U] | Chapter 20 | Estimation and postestimation commands |
| [U] | Section 27.13 | Models with endogenous sample selection |
| [BAYES] | Bayesian estimation | Bayesian estimation commands |
| [ERM] | eintreg | Extended interval regression |
| [ERM] | eoprobit | Extended ordered probit regression |
| [ERM] | eprobit | Extended probit regression |
| [ERM] | eregress | Extended linear regression |
| [TE] | etpoisson | Poisson regression with endogenous treatment effects |
| [TE] | etegress | Linear regression with endogenous treatment effects |
| [R] | heckman | Ordered probit model with sample selection |
| [R] | heckpoisson | Poisson regression with sample selection |
| [R] | heckprobit | Probit model with sample selection |
| [XT] | xteintreg | Extended random-effects interval regression |
| [XT] | xteoprobit | Extended random-effects ordered probit regression |
| [XT] | xteprobit | Extended random-effects probit regression |
| [XT] | xteregress | Extended random-effects linear regression |
| [XT] | xtheckman | Random-effects regression with sample selection |

### Simulation/resampling

| [R] | bootstrap | Bootstrap sampling and estimation |
| [R] | bsample | Sampling with replacement |
| [R] | jackknife | Jackknife estimation |
| [R] | permute | Monte Carlo permutation tests |
| [R] | simulate | Monte Carlo simulations |

### Spatial autoregressive models

| [U] | Section 27.19 | Spatial autoregressive models |
| [SP] | Intro | Introduction to spatial data and SAR models |
| [SP] | Intro 1 | A brief introduction to SAR models |
| [SP] | Intro 2 | The W matrix |
| [SP] | Intro 3 | Preparing data for analysis |
| [SP] | Intro 4 | Preparing data: Data with shapefiles |
| [SP] | Intro 5 | Preparing data: Data containing locations (no shapefiles) |
| [SP] | Intro 6 | Preparing data: Data without shapefiles or locations |
| [SP] | Intro 7 | Example from start to finish |
| [SP] | Intro 8 | The Sp estimation commands |
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Standard postestimation tests, tables, and other analyses

Section 13.5  Accessing coefficients and standard errors
Chapter 20  Estimation and postestimation commands
Contrast  Contrasts and linear hypothesis tests after estimation
Correlate  Correlations of variables
Estat  Postestimation statistics
Estat ic  Display information criteria
Estat summarize  Summarize estimation sample
Estat vce  Display covariance matrix estimates
Estimates  Save and manipulate estimation results
Estimates describe  Describe estimation results
Estimates for  Repeat postestimation command across models
Estimates notes  Add notes to estimation results
Estimates replay  Redisplay estimation results
Estimates save  Save and use estimation results
Estimates selected  Show selected coefficients
Estimates stats  Model-selection statistics
Estimates store  Store and restore estimation results
Estimates table  Compare estimation results
Estimates title  Set title for estimation results
Forecast  Econometric model forecasting
Forecast adjust  Adjust a variable by add factoring, replacing, etc.
Forecast clear  Clear current model from memory
Forecast coefvector  Specify an equation via a coefficient vector
Structural equation modeling

Section 27.24 Structural equation modeling (SEM)

[TS] forecast create ........................................... Create a new forecast model
[TS] forecast describe ................................. Describe features of the forecast model
[TS] forecast drop ............................................. Drop forecast variables
[TS] forecast estimates ......................................... Add estimation results to a forecast model
[TS] forecast exogenous ........................................ Declare exogenous variables
[TS] forecast identity ............................................. Add an identity to a forecast model
[TS] forecast list ................................................... List forecast commands composing current model
[TS] forecast query .................................................. Check whether a forecast model has been started
[TS] forecast solve .................................................. Obtain static and dynamic forecasts
[R] hausman .......................................................... Hausman specification test
[R] lincom .......................................................... Linear combinations of parameters
[R] linktest ......................................................... Specification link test for single-equation models
[R] lrtest .............................................................. Likelihood-ratio test after estimation
[R] margins, contrast .................................................. Contrasts of margins
[R] margins, pwcompare ............................................. Pairwise comparisons of margins
[CM] margins .......................................................... Adjusted predictions, predictive margins, and marginal effects
[R] marginsplot ..................................................... Graph results from margins (profile plots, etc.)
[R] margins .......................................................... Marginal means, predictive margins, and marginal effects
[MV] mvtest ............................................................ Multivariate tests
[R] nlc 

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

### Survival analysis

- **Chapter 20**  
  Estimation and postestimation commands
- **Section 27.15.5**  
  Survival models with panel data
- **Section 27.17**  
  Survival analysis models
- **Section 27.20**  
  Treatment-effects models
- **Section 27.32**  
  Power, precision, and sample-size analysis
- **ST**  
  Survival analysis  
  Introduction to survival analysis
- **BAYES**  
  bayes: streg  
  Bayesian parametric survival models
- **ST**  
  ct  
  Count-time data
- **ST**  
  cts for svy  
  Convert count-time data to survival-time data
- **ST**  
  Discrete  
  Discrete-time survival analysis
- **FMM**  
  fmm: streg  
  Finite mixtures of parametric survival models
- **ST**  
  itable  
  Life tables for survival data
- **ME**  
  mestreg  
  Multilevel mixed-effects parametric survival models
- **ST**  
  snapspan  
  Convert snapshot data to time-span data
- **ST**  
  st  
  Survival-time data
- **ST**  
  st_is  
  Survival analysis subroutines for programmers
- **ST**  
  stbase  
  Form baseline dataset
- **ST**  
  stci  
  Confidence intervals for means and percentiles of survival time
- **ST**  
  stcox  
  Cox proportional hazards model
Also see Power, precision, and sample size.

**Time series, multivariate**

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

Time series, univariate

[U]  Section 11.4.4 ......................... Time-series varlists
[U]  Section 13.10 ....................... Time-series operators
[U]  Chapter 20 ............................ Estimation and postestimation commands
[U]  Section 27.14 ....................... Time-series models
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[TS] Time series ............................ Introduction to time-series commands
[TS] arch ................................. Autoregressive conditional heteroskedasticity (ARCH) family of estimators
[TS] arfima ................................. Autoregressive fractionally integrated moving-average models
[TS] arima ................................. ARIMA, ARMAX, and other dynamic regression models
[TS] corrgam ............................... Tabulate and graph autocorrelations
[TS] cumsp ................................. Graph cumulative spectral distribution
[TS] dfgls ................................. DF-GLS unit-root test
[TS] dfuller ............................... Augmented Dickey–Fuller unit-root test
[TS] estat acplot .......................... Plot parametric autocorrelation and autocovariance functions
[TS] estat aroots .......................... Check the stability condition of ARIMA estimates
[TS] estat sbcusum .......................... Cumulative sum test for parameter stability
[TS] estat sbknown .......................... Test for a structural break with a known break date
[TS] estat sbsingle .......................... Test for a structural break with an unknown break date
[TS] forecast .............................. Econometric model forecasting
[TS] forecast adjust ........................ Adjust a variable by add factoring, replacing, etc.
[TS] forecast clear .......................... Clear current model from memory
[TS] forecast coefsvector ............................. Specify an equation via a coefficient vector
[TS] forecast create ........................ Create a new forecast model
[TS] forecast describe ........................ Describe features of the forecast model
[TS] forecast drop .......................... Drop forecast variables
[TS] forecast estimates ........................ Add estimation results to a forecast model
[TS] forecast exogenous ........................ Declare exogenous variables
[TS] forecast identity ........................ Add an identity to a forecast model
[TS] forecast list .......................... List forecast commands composing current model
[TS] forecast query ........................ Check whether a forecast model has been started
[TS] forecast solve .......................... Obtain static and dynamic forecasts
[TS] mswitch ............................... Markov-switching regression models
[TS] newey ................................. Regression with Newey–West standard errors
[TS] pergram ............................... Periodogram
[TS] pperron ............................... Phillips–Perron unit-root test
[TS] prais ................................. Prais–Winsten and Cochrane–Orcutt regression
[TS] psdensity ............................ Parametric spectral density estimation after arima, arfima, and ucm
[TS] regres postestimation time series ........................ Postestimation tools for regress with time series
[TS] rolling ............................... Rolling-window and recursive estimation
[TS] sspace ................................. State-space models
[TS] threshold ............................. Threshold regression
[TS] tsappend ............................. Add observations to a time-series dataset
[TS] tsfill ................................. Fill in gaps in time variable
[TS] tsfilter .............................. Filter a time series for cyclical components
[TS] tsfilter bk ............................ Baxter–King time-series filter
[TS] tsfilter bw ............................ Butterworth time-series filter
[TS] tsfilter cf ............................ Christiano–Fitzgerald time-series filter
[TS] tsfilter hp ............................ Hodrick–Prescott time-series filter
[TS] tsl line .............................. Time-series line plots
[TS] tsreport ............................. Report time-series aspects of a dataset or estimation sample
[TS] tsrevar ............................... Time-series operator programming command
[TS] tsset ................................. Declare data to be time-series data
[TS] tssmooth ............................. Smooth and forecast univariate time-series data
[TS] tssmooth dexponential ................................. Double-exponential smoothing
[TS] tssmooth exponential ................................. Single-exponential smoothing
[TS] tssmooth h winters ................................. Holt–Winters nonseasonal smoothing
Transforms and normality tests

- `tssmooth ma` : Moving-average filter
- `tssmooth nl` : Nonlinear filter
- `tssmooth shwinters` : Holt–Winters seasonal smoothing
- `ucm` : Unobserved-components model
- `wntestb` : Bartlett’s periodogram-based test for white noise
- `wntestq` : Portmanteau (Q) test for white noise
- `xcorr` : Cross-correlogram for bivariate time series

Treatment effects

- `boxcox` : Box–Cox regression models
- `fp` : Fractional polynomial regression
- `ladder` : Ladder of powers
- `lnskew0` : Find zero-skewness log or Box–Cox transform
- `mfp` : Multivariable fractional polynomial models
- `lnskew0` : Find zero-skewness log or Box–Cox transform
- `ladder` : Ladder of powers
- `fp` : Fractional polynomial regression
- `boxcox` : Box–Cox regression models
- `teffects ra` : Regression adjustment
- `teffects psmatch` : Propensity-score matching
- `teffects overlap` : Overlap plots
- `teffects nnmatch` : Nearest-neighbor matching
- `teffects multivalued` : Multivalued treatment effects
- `teffects ipwra` : Inverse-probability-weighted regression adjustment
- `teffects ipw` : Inverse-probability weighting
- `teffects ipwra` : Inverse-probability-weighted regression adjustment
- `teffects intro advanced` : Advanced introduction to treatment effects for observational data
- `teffects intro` : Introduction to treatment effects for observational data
- `teffects aipw` : Augmented inverse-probability weighting
- `teffects aipwra` : Augmented inverse-probability-weighted regression adjustment
- `teffects ipwra` : Inverse-probability-weighted regression adjustment
- `teffects.nnmatch` : Nearest-neighbor matching
- `teffects.overlap` : Overlap plots
- `teffects.psmatch` : Propensity-score matching
- `teffects ra` : Regression adjustment
- `xteintreg` : Extended random-effects interval regression

Multivariate normality tests

- `mvtest normality` : Multivariate normality tests
- `eregress` : Extended linear regression
- `eoprobit` : Extended ordered probit regression
- `eintreg` : Extended interval regression
Matrix commands

Basics

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

Programming

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

Other

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

Mata

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

Programming

Basics

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

Section 18.11.1 Version
Capture return code
Break out of loops
Display generic error message and exit
Loop over items
if programming command
Version control
Looping

Parsing and program arguments

Section 18.4 Argument verification
Low-level parsing
Distinct levels of a variable
Parse numeric lists
Parse Stata syntax
Divide strings into tokens

Console output

Section 12.4.2 Handling Unicode strings
Dialog programming
Display strings and values of scalar expressions
Stata Markup and Control Language
Display tables
Unicode utilities

Commonly used programming commands

Make programs byable
Change delimiter
Exit from a program or do-file
Factor-variables operator programming command
Mark observations for inclusion
Introduction to matrix commands
Pause until key is pressed
Preserve and restore data
Quietly and noisily perform Stata command
Scalar variables
Stata Markup and Control Language
Sort within programs
Time sections of code by recording and reporting time spent
Time-series operator programming command

Debugging

Program debugging command
Time sections of code by recording and reporting time spent
Debug Stata programs
Advanced programming commands

Section 12.4.2.5

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<td>Generate Office Open XML (.docx) file</td>
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<td>_dynamic documents intro</td>
<td>Introduction to dynamic documents</td>
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<td>dyndoc</td>
<td>Convert dynamic Markdown document to HTML or Word (.docx) document</td>
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<td>frame post</td>
<td>Post results to dataset in another frame</td>
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<td>html2docx</td>
<td>Convert an HTML file to a Word (.docx) document</td>
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<td>include</td>
<td>Include commands from file</td>
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<td>Java intro</td>
<td>Introduction to Java plugins</td>
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<td>Java utilities</td>
<td>Java utilities</td>
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<td>javacall</td>
<td>Call a Java plugin</td>
</tr>
<tr>
<td>LinearProgram()</td>
<td>Linear programming</td>
</tr>
<tr>
<td>macro</td>
<td>Macro definition and manipulation</td>
</tr>
<tr>
<td>macro lists</td>
<td>Manipulate lists</td>
</tr>
<tr>
<td>markdown</td>
<td>Convert Markdown document to HTML file or Word (.docx) document</td>
</tr>
<tr>
<td>ml</td>
<td>Maximum likelihood estimation</td>
</tr>
<tr>
<td>moptimize( )</td>
<td>Model optimization</td>
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<tr>
<td>optimize( )</td>
<td>Function optimization</td>
</tr>
<tr>
<td>Pdfl()</td>
<td>Create a PDF file</td>
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<tr>
<td>plugin</td>
<td>Load a plugin</td>
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<tr>
<td>postfile</td>
<td>Post results in Stata dataset</td>
</tr>
<tr>
<td>_predict</td>
<td>Obtain predictions, residuals, etc., after estimation programming command</td>
</tr>
<tr>
<td>program properties</td>
<td>Properties of user-defined program</td>
</tr>
<tr>
<td>putdocx begin</td>
<td>Create an Office Open XML (.docx) file</td>
</tr>
<tr>
<td>putdocx intro</td>
<td>Introduction to generating Office Open XML (.docx) files</td>
</tr>
<tr>
<td>putdocx pagebreak</td>
<td>Add breaks to an Office Open XML (.docx) file</td>
</tr>
<tr>
<td>putdocx paragraph</td>
<td>Add text or images to an Office Open XML (.docx) file</td>
</tr>
<tr>
<td>putdocx table</td>
<td>Add tables to an Office Open XML (.docx) file</td>
</tr>
<tr>
<td>putexcel</td>
<td>Export results to an Excel file</td>
</tr>
<tr>
<td>putexcel advanced</td>
<td>Export results to an Excel file using advanced syntax</td>
</tr>
<tr>
<td>putmata</td>
<td>Put Stata variables into Mata and vice versa</td>
</tr>
<tr>
<td>putpdf begin</td>
<td>Create a PDF file</td>
</tr>
<tr>
<td>putpdf intro</td>
<td>Introduction to generating PDF files</td>
</tr>
<tr>
<td>putpdf pagebreak</td>
<td>Add breaks to a PDF file</td>
</tr>
</tbody>
</table>

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Combined subject table of contents

[RPT] putpdf paragraph .............................................. Add text or images to a PDF file
[RPT] putpdf table .................................................. Add tables to a PDF file
[P] python ............................................................. Call Python from Stata
[M-5] Quadrange() .................................................... Numerical integration
[P] _return .................................................................. Preserve stored integration
[P] _rmcoll ............................................................... Remove collinear variables
[P] _robust ............................................................... Robust variance estimates
[P] serset ................................................................. Create and manipulate sersets
[D] snapshot ............................................................. Save and restore data snapshots
[P] unab ................................................................. Unabbreviate variable list
[P] unabcmd ............................................................. Unabbreviate command name
[D] unicode collator ................................................ Language-specific Unicode collators
[D] unicode convertfile ............................................ Low-level file conversion between encodings
[P] varabbrev .......................................................... Control variable abbreviation
[P] viewsource ........................................................ View source code
[M-5] xl() ................................................................. Excel file I/O class

Special-interest programming commands

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

Projects

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

File formats

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

Mata

Interface features

[GS] Chapter 1 (GSM, GSU, GSW) ............................... Introducing Stata—sample session
[GS] Chapter 2 (GSM, GSU, GSW) ............................... The Stata user interface
[GS] Chapter 3 (GSM, GSU, GSW) ............................... Using the Viewer
[GS] Chapter 6 (GSM, GSU, GSW) ............................... Using the Data Editor
[GS] Chapter 7 (GSM, GSU, GSW) ............................... Using the Variables Manager
[GS] Chapter 13 (GSM, GSU, GSW) ............................ Using the Do-file Editor—automating Stata
[GS] Chapter 15 (GSM, GSU, GSW) ............................... Editing graphs

[P] Dialog programming ........................................... Dialog programming

[R] doedit ......................................................... Edit do-files and other text files

[D] edit ......................................................... Browse or edit data with Data Editor

[P] set locale_ui .............................................. Specify a localization package for the user interface

[P] sleep ......................................................... Pause for a specified time

[P] smcl ......................................................... Stata Markup and Control Language

[D] unicode locale ........................................... Unicode locale utilities

[D] varmanage ................................................. Manage variable labels, formats, and other properties

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

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

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

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

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

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

[P] window stopbox ......................................... Display message box
2SIV  two-step instrumental variables
2SLS  two-stage least squares
3SLS  three-stage least squares

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

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

CA  correspondence analysis
CCC  category characteristic curve
CCI  conservative confidence interval
CCT  controlled clinical trial
CD  coefficient of determination
CDC  Centers for Disease Control and Prevention
CDF  cumulative distribution function
CES  constant elasticity of substitution
CFA  confirmatory factor analysis
CFI  comparative fit index
CI  conditional independence
CI  confidence interval
CIF  cumulative incidence function
CMA  cumulative meta-analysis
CMI  conditional mean independence
CMLE  conditional maximum likelihood estimates
CMYK  cyan, magenta, yellow, and key
CRD   cluster randomized design
c  count time
cusum cumulative sum
CV    coefficient of variation
CV    cross-validation

DA    data augmentation
DDF   denominator degrees of freedom
DDFs  multiple denominator degrees of freedom
DEFF  design effect
DEFT  design effect (standard deviation metric)
DF    dynamic factor
df / d.f. degree(s) of freedom
d.f.  distribution function
DFAR  dynamic factors with vector autoregressive errors
DFP   Davidon–Fletcher–Powell
DIC   deviance information criterion
DLL   dynamic-link library
DML   double machine learning
DPD   dynamic panel data
DSGE  dynamic stochastic general equilibrium

EBCDIC extended binary coded decimal interchange code
EGARCH exponential GARCH
EGLS  estimated generalized least squares
EIM   expected information matrix
EM    expectation maximization
EPS   Encapsulated PostScript
ERM   extended regression model
ESS   effective sample size
ESS   error sum of squares

FCS   fully conditional specification
FD    first-differenced estimator
FDA   Food and Drug Administration
FE    fixed effects
FEVD  forecast-error variance decomposition
FGLS  feasible generalized least squares
FGNLS feasible generalized nonlinear least squares
FIML  full information maximum likelihood
FIVE estimator full-information instrumental-variables efficient estimator
flong  full long
flongsep full long and separate
FMi   fraction of missing information
FMM   finite mixture model
FP    fractional polynomial
FPC   finite population correction

GARCH generalized autoregressive conditional heteroskedasticity
GEE   generalized estimating equations
GEV   generalized extreme value
GHK   Geweke–Hajivassiliou–Keane
GHQ   Gauss–Hermite quadrature
GIF   Graphics Interchange Format
GLIM  generalized linear interactive modeling
GLLAMM generalized linear latent and mixed models
GLM   generalized linear models
GLS   generalized least squares
GMM   generalized method of moments
<table>
<thead>
<tr>
<th>Acronym</th>
<th>Definition</th>
</tr>
</thead>
<tbody>
<tr>
<td>GPCM</td>
<td>generalized partial credit model</td>
</tr>
<tr>
<td>GRM</td>
<td>graded response model</td>
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<tr>
<td>GS2SLS</td>
<td>generalized spatial two-stage least squares</td>
</tr>
<tr>
<td>GSEM</td>
<td>generalized structural equation modeling/model</td>
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<tr>
<td>GUI</td>
<td>graphical user interface</td>
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<tr>
<td>HAC</td>
<td>heteroskedasticity- and autocorrelation-consistent</td>
</tr>
<tr>
<td>HPD</td>
<td>highest posterior density</td>
</tr>
<tr>
<td>HR</td>
<td>hazard ratio</td>
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<tr>
<td>HRF</td>
<td>human readable form</td>
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<tr>
<td>HSB</td>
<td>hue, saturation, and brightness</td>
</tr>
<tr>
<td>HSL</td>
<td>hue, saturation, and luminance</td>
</tr>
<tr>
<td>HSV</td>
<td>hue, saturation, and value</td>
</tr>
<tr>
<td>HTML</td>
<td>hypertext markup language</td>
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<tr>
<td>IC</td>
<td>information criteria</td>
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<tr>
<td>ICC</td>
<td>item characteristic curve</td>
</tr>
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<td>ICD-9</td>
<td>International Classification of Diseases, Ninth Revision</td>
</tr>
<tr>
<td>ICD-10</td>
<td>International Classification of Diseases, Tenth Revision</td>
</tr>
<tr>
<td>ICD-10-CM</td>
<td>International Classification of Diseases, Tenth Revision, Clinical Modification</td>
</tr>
<tr>
<td>ICD-10-PCS</td>
<td>International Classification of Diseases, Tenth Revision, Procedure Coding System</td>
</tr>
<tr>
<td>ICU</td>
<td>International Components for Unicode</td>
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<tr>
<td>IIA</td>
<td>independence of irrelevant alternatives</td>
</tr>
<tr>
<td>i.i.d.</td>
<td>independent and identically distributed</td>
</tr>
<tr>
<td>IIF</td>
<td>item information function</td>
</tr>
<tr>
<td>IPW</td>
<td>inverse-probability weighting</td>
</tr>
<tr>
<td>IPWRA</td>
<td>inverse-probability-weighted regression adjustment</td>
</tr>
<tr>
<td>IQR</td>
<td>interquartile range</td>
</tr>
<tr>
<td>IR</td>
<td>incidence rate</td>
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<tr>
<td>IRF</td>
<td>impulse–response function</td>
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<tr>
<td>IRLS</td>
<td>iterated, reweighted least squares</td>
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<td>IRR</td>
<td>incidence-rate ratio</td>
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<td>IRT</td>
<td>item response theory</td>
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<td>IV</td>
<td>instrumental variables</td>
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<tr>
<td>JAR</td>
<td>Java Archive file</td>
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<tr>
<td>JCA</td>
<td>joint correspondence analysis</td>
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<tr>
<td>JPEG</td>
<td>Joint Photographic Experts Group</td>
</tr>
<tr>
<td>JRE</td>
<td>Java Runtime Environment</td>
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<td>JVM</td>
<td>Java Virtual Machine</td>
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<tr>
<td>LAPACK</td>
<td>linear algebra package</td>
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<td>LASSO</td>
<td>least absolute shrinkage and selection operator</td>
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<td>LAV</td>
<td>least absolute value</td>
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<tr>
<td>LCA</td>
<td>latent class analysis</td>
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<td>LDA</td>
<td>linear discriminant analysis</td>
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<td>LIML</td>
<td>limited-information maximum likelihood</td>
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<tr>
<td>LM</td>
<td>Lagrange multiplier</td>
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<td>LOO</td>
<td>leave one out</td>
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<td>LOWESS</td>
<td>locally weighted scatterplot smoothing</td>
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<td>LR</td>
<td>likelihood ratio</td>
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<td>LSB</td>
<td>least-significant byte</td>
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<td>MA</td>
<td>moving average</td>
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<td>MAD</td>
<td>median absolute deviation</td>
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<td>MANCOVA</td>
<td>multivariate analysis of covariance</td>
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<tr>
<td>MANOVA</td>
<td>multivariate analysis of variance</td>
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<tr>
<td>MAR</td>
<td>missing at random</td>
</tr>
<tr>
<td>MCA</td>
<td>multiple correspondence analysis</td>
</tr>
<tr>
<td>MCAGHQ</td>
<td>mode-curvature adaptive Gauss–Hermite quadrature</td>
</tr>
<tr>
<td>MCAR</td>
<td>missing completely at random</td>
</tr>
<tr>
<td>Acronym</td>
<td>Description</td>
</tr>
<tr>
<td>---------</td>
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<tr>
<td>MCE</td>
<td>Monte Carlo error</td>
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<td>Markov chain Monte Carlo</td>
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<td>MCSE</td>
<td>MCMC standard errors</td>
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<td>MDES</td>
<td>minimum detectable effect size</td>
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<td>MDS</td>
<td>multidimensional scaling</td>
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<td>ME</td>
<td>multiple equation</td>
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<td>MEFF</td>
<td>misspecification effect</td>
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<tr>
<td>MEFT</td>
<td>misspecification effect (standard deviation metric)</td>
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<td>MFP</td>
<td>multivariable fractional polynomial</td>
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<td>MI / mi</td>
<td>multiple imputation</td>
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<td>midp</td>
<td>mid-$p$-value</td>
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<td>MIMIC</td>
<td>multiple indicators and multiple causes</td>
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<tr>
<td>MINQUE</td>
<td>minimum norm quadratic unbiased estimation</td>
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<tr>
<td>MIVQUE</td>
<td>minimum variance quadratic unbiased estimation</td>
</tr>
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<td>ML</td>
<td>maximum likelihood</td>
</tr>
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<td>MLE</td>
<td>maximum likelihood estimate</td>
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<td>MLMV</td>
<td>maximum likelihood with missing values</td>
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<td>mlong</td>
<td>marginal long</td>
</tr>
<tr>
<td>MM</td>
<td>method of moments</td>
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<tr>
<td>MNAR</td>
<td>missing not at random</td>
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<td>MNP</td>
<td>multinomial probit</td>
</tr>
<tr>
<td>MPL</td>
<td>modified profile likelihood</td>
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<tr>
<td>MS</td>
<td>mean square</td>
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<td>MSAR</td>
<td>Markov-switching autoregression</td>
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<tr>
<td>MSB</td>
<td>most-significant byte</td>
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<td>MSDR</td>
<td>Markov-switching dynamic regression</td>
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<tr>
<td>MSE</td>
<td>mean squared error</td>
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<tr>
<td>MSL</td>
<td>maximum simulated likelihood</td>
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<td>MSS</td>
<td>model sum of squares</td>
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<td>MUE</td>
<td>median unbiased estimates</td>
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<td>MVAGHQ</td>
<td>mean–variance adaptive Gauss–Hermite quadrature</td>
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<td>MVN</td>
<td>multivariate normal</td>
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<tr>
<td>MVREG</td>
<td>multivariate regression</td>
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<td>NARCH</td>
<td>nonlinear ARCH</td>
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<td>NHANES</td>
<td>National Health and Nutrition Examination Survey</td>
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<td>NLS</td>
<td>nonlinear least squares</td>
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<tr>
<td>NPARCH</td>
<td>nonlinear power ARCH</td>
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<tr>
<td>NR</td>
<td>Newton–Raphson</td>
</tr>
<tr>
<td>NRM</td>
<td>nominal response model</td>
</tr>
<tr>
<td>ODBC</td>
<td>Open DataBase Connectivity</td>
</tr>
<tr>
<td>OIM</td>
<td>observed information matrix</td>
</tr>
<tr>
<td>OIRF</td>
<td>orthogonalized impulse–response function</td>
</tr>
<tr>
<td>OLE</td>
<td>Object Linking and Embedding (Microsoft product)</td>
</tr>
<tr>
<td>OLS</td>
<td>ordinary least squares</td>
</tr>
<tr>
<td>OPG</td>
<td>outer product of the gradient</td>
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<tr>
<td>OR</td>
<td>odds ratio</td>
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<tr>
<td>PA</td>
<td>population averaged</td>
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<tr>
<td>PARCH</td>
<td>power ARCH</td>
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<tr>
<td>PCA</td>
<td>principal component analysis</td>
</tr>
<tr>
<td>PCM</td>
<td>partial credit model</td>
</tr>
<tr>
<td>PCSE</td>
<td>panel-corrected standard error</td>
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<tr>
<td>PDF</td>
<td>Portable Document Format</td>
</tr>
<tr>
<td>p.d.f.</td>
<td>probability density function</td>
</tr>
<tr>
<td>PF</td>
<td>prevented fraction for the population</td>
</tr>
<tr>
<td>PFE</td>
<td>prevented fraction among the exposed</td>
</tr>
<tr>
<td>PH</td>
<td>proportional hazards</td>
</tr>
<tr>
<td>pk</td>
<td>pharmacokinetic data</td>
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<tr>
<td>p.m.f.</td>
<td>probability mass function</td>
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<tr>
<td>PMM</td>
<td>predictive mean matching</td>
</tr>
</tbody>
</table>
PNG  Portable Network Graphics
POM  potential-outcome means
PPP  posterior predictive p-value
PSS  power (precision) and sample size
PSU  primary sampling unit

QDA  quadratic discriminant analysis
QML  quasimaximum likelihood

RA   regression adjustment
rc   return code
RCT  randomized controlled trial
RE   random effects
REML  restricted (or residual) maximum likelihood
RESET  regression specification-error test
RGB  red, green, and blue
RMSE  root mean squared error
RMSEA  root mean squared error of approximation
RNG  random-number generator
ROC  receiver operating characteristic
ROP  rank-ordered probit
ROT  rule of thumb
RR   relative risk
RRR  relative-risk ratio
RSM  rating scale model
RSS  residual sum of squares
RUM  random utility model
RVI  relative variance increase

SAARCH  simple asymmetric ARCH
SAR  spatial autoregressive, simultaneous autoregressive, or spatial or simultaneous autoregression, depending on context
SARAR  spatial autoregressive model with spatial autoregressive disturbances
SARIMA  seasonal ARIMA
s.d.  standard deviation
SE / s.e.  standard error
SEM  structural equation modeling/model
SF  static factor
SFAR  static factors with vector autoregressive errors
SIF  Stata internal form
SIR  standardized incidence ratio
SIJ  Stata Journal
SMCL  Stata Markup and Control Language
SMR  standardized mortality/morbidity ratio
SMSA  standard metropolitan statistical area
SOR  standardized odds ratio
SQL  Structured Query Language
SRD  standardized rate difference
SRMR  standardized root mean squared residual
SRR  standardized risk ratio
SRS  simple random sample/sampling
SRSWR  SRS with replacement
SSC  Statistical Software Components
SSCP  sum of squares and cross products
SSD  summary statistics data
SSU  secondary sampling unit
st  survival time
STB  Stata Technical Bulletin
STS  structural time series
SUR  seemingly unrelated regression
SURE  seemingly unrelated regression estimation
SUTVA  stable unit treatment value assumption
<table>
<thead>
<tr>
<th>Acronym</th>
<th>Definition</th>
</tr>
</thead>
<tbody>
<tr>
<td>SVAR</td>
<td>structural vector autoregressive model</td>
</tr>
<tr>
<td>SVD</td>
<td>singular value decomposition</td>
</tr>
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<td>SVG</td>
<td>scalable vector graphics</td>
</tr>
<tr>
<td>TACC</td>
<td>treatment-arm continuity correction</td>
</tr>
<tr>
<td>TAR</td>
<td>target acceptance rate</td>
</tr>
<tr>
<td>TARCH</td>
<td>threshold ARCH</td>
</tr>
<tr>
<td>TCC</td>
<td>test characteristic curve</td>
</tr>
<tr>
<td>TDT</td>
<td>transmission/disequilibrium test</td>
</tr>
<tr>
<td>TIF</td>
<td>test information function</td>
</tr>
<tr>
<td>TIFF</td>
<td>tagged image file format</td>
</tr>
<tr>
<td>TLI</td>
<td>Tucker–Lewis index</td>
</tr>
<tr>
<td>TSS</td>
<td>total sum of squares</td>
</tr>
<tr>
<td>UCA</td>
<td>Unicode Collation Algorithm</td>
</tr>
<tr>
<td>UCM</td>
<td>unobserved-components model</td>
</tr>
<tr>
<td>UI</td>
<td>user interface</td>
</tr>
<tr>
<td>UTF-8</td>
<td>Universal character set + Transformation Format—8-bit</td>
</tr>
<tr>
<td>VAR</td>
<td>vector autoregressive model</td>
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<td>VAR(1)</td>
<td>first-order vector autoregressive</td>
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<td>VARMA</td>
<td>vector autoregressive moving average</td>
</tr>
<tr>
<td>VARMA(1,1)</td>
<td>first-order vector autoregressive moving average</td>
</tr>
<tr>
<td>VCE</td>
<td>variance–covariance estimate</td>
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<tr>
<td>VECM</td>
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! (not), see logical operators
!= (not equal), see relational operators
& (and), see logical operators
* abbreviation character, see abbreviations
*, clear subcommand, [D] clear
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.. row-join operator, see join operator
~ abbreviation character, see abbreviations
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