

Subject index

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

Symbols

! (not), see *logical operators*
!= (not equal), see *relational operators*
& (and), see *logical operators*
* abbreviation character, see *abbreviations*
*, `clear` subcommand, [D] **clear**
* comment indicator, [P] **comments**
,, row-join operator, see *join operator*
- abbreviation character, see *abbreviations*
-> operator, [M-2] **struct**
., class, [P] **class**
/* */ comment delimiter, [M-2] **Comments**,
[P] **comments**
// comment indicator, [M-2] **Comments**, [P] **comments**
/// comment indicator, [P] **comments**
; delimiter, [P] **#delimiter**
< (less than), see *relational operators*
<= (less than or equal), see *relational operators*
== (equality), see *relational operators*
> (greater than), see *relational operators*
>= (greater than or equal), see *relational operators*
?:, see *conditional operator*
? abbreviation characters, see *abbreviations*

A

.a, .b, . . . , .z, see *missing values*
a posteriori, [BAYES] **Glossary**
a priori, [BAYES] **Glossary**

Aalen–Nelson cumulative hazard, see *Nelson–Aalen cumulative hazard*
Abadie–Imbens robust standard errors, see *robust, Abadie–Imbens standard errors*
`abbrev()` function, [FN] **String functions**,
[M-5] **abbrev()**
abbreviations,
for commands and options, [U] **11.1.1 varlist**,
[U] **11.2 Abbreviation rules**
for strings, see `abbrev()` function
for variable names, [U] **11.2 Abbreviation rules**,
[U] **11.4 varname and varlists**
unabbreviating command names, [P] **unabcmd**
unabbreviating variable list, [P] **syntax**, [P] **unab**
ability, [IRT] **Glossary**, also see *item response theory models*
abond, `estat` subcommand, [XT] **xtabond**,
[XT] **xtabond postestimation**, [XT] **xtdpd postestimation**, [XT] **xtdpdsys**, [XT] **xtdpdsys postestimation**
abort command execution, [U] **9 The Break key**,
[U] **10 Keyboard use**
about command, [R] **about**
`abs()` function, [FN] **Mathematical functions**,
[M-5] **abs()**
absolute value
dissimilarity measure, [MV] **measure_option**
function, see `abs()` function
absorption in regression, [R] **areg**
ac, `bayesgraph` subcommand, [BAYES] **bayesgraph**
ac command, [TS] **corrgram**
accelerated failure-time model, [FMM] **fmn: streg**,
[ST] **stintreg**, [ST] **streg**, [ST] **Glossary**
acceptance
rate, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**,
[BAYES] **Glossary**, [BMA] **bmaregress**,
[BMA] **bmastats models**
region, [ADAPT] **Glossary**, [PSS-5] **Glossary**
Access, Microsoft, importing from, [D] **odbc**
accrual period, [ADAPT] **Glossary**, [PSS-2] **power exponential**, [PSS-2] **power logrank**,
[PSS-5] **Glossary**
accum, `matrix` subcommand, [P] **matrix accum**
`A.clear()` function, [M-5] **AssociativeArray()**
`acos()` function, [FN] **Trigonometric functions**,
[M-5] **sin()**
`acosh()` function, [FN] **Trigonometric functions**,
[M-5] **sin()**
`acplot`, `estat` subcommand, [TS] **estat acplot**
`acrprplot` command, [R] **regress postestimation diagnostic plots**
active comparator, [ADAPT] **Glossary**
active control, [ADAPT] **Glossary**
actual
alpha, [PSS-5] **Glossary**, also see *significance level confidence-interval width*, [PSS-5] **Glossary**
power, see *power*

actual, *continued*

- probability of confidence-interval width, [PSS-5] **Glossary**
- sample size, [PSS-5] **Glossary**, also see sample-size
- sample-size ratio, [PSS-5] **Glossary**
- significance level, [PSS-5] **Glossary**, also see significance level

actuarial tables, see life tables

adaptation, [BAYES] **Intro**, [BAYES] **bayesmh**, [BAYES] **Glossary**
period, [BAYES] **bayesmh**, [BAYES] **Glossary**

adaptive

- design, [ADAPT] **Intro**, [ADAPT] **Glossary**
- iteration, [BAYES] **bayesmh**, [BAYES] **Glossary**
- lasso, [LASSO] **Inference examples**, [LASSO] **lasso examples**, [LASSO] **lasso fitting**, [LASSO] **Glossary**

add,

- bayesirf** subcommand, [BAYES] **bayesirf**
- irf** subcommand, [TS] **irf add**
- jdbc** subcommand, [D] **jdbc**
- mi** subcommand, [MI] **mi add**
- return** subcommand, [P] **return**

add factor, [TS] **Glossary**

addedlinestyle, [G-4] **Glossary**

added-variable plots, [R] **regress postestimation diagnostic plots**

addgroup, **ssd** subcommand, [SEM] **ssd**

addition across

- observations, [D] **egen**
- variables, [D] **egen**

addition operator, see arithmetic operators

addtags, **collect** subcommand, [TABLES] **collect addtags**

ADF, see asymptotic distribution free

adjacent areas, [SP] **Glossary**

adjoint matrix, [M-2] **op_transpose**, [M-5] **conj()**

adjugate matrix, [M-2] **op_transpose**, [M-5] **conj()**

adjust, **forecast** subcommand, [TS] **forecast adjust**

adjusted

- Kaplan–Meier survivor function, [ST] **sts**
- margins, [R] **margins**, [R] **marginsplot**
- means, [CM] **margins**, [R] **contrast**, [R] **margins**, [R] **marginsplot**
- partial residual plot, [R] **regress postestimation diagnostic plots**

adjustfor() option, [ST] **adjustfor_option**

administrative censoring, [ADAPT] **Glossary**, [PSS-2] **power cox**, [PSS-2] **power exponential**, [PSS-2] **power logrank**, [PSS-5] **Glossary**

ado

- command, [R] **net**
- describe command, [R] **net**
- dir command, [R] **net**
- uninstall command, [R] **net**
- update command, [R] **ado update**, [R] **net**

ado,

- clear** subcommand, [D] **clear**
- view subcommand, [R] **view**
- ado_d**, view subcommand, [R] **view**
- .ado file, [U] **11.6 Filenaming conventions**
- ado-files, [U] **17 Ado-files**, [U] **18.11 Ado-files**
 - adding comments to, [P] **comments**, [U] **18.11.2 Comments and long lines in ado-files**
 - debugging, [P] **trace**, [U] **18.11.3 Debugging ado-files**
 - downloading, see files, downloading
 - editing, [R] **doedit**
 - installing, [R] **net**, [R] **sj**, [R] **ssc**, [U] **17.6 How do I install an addition?**
 - location of, [P] **sysdir**, [R] **which**
 - long lines, [P] **#delimit**, [U] **18.11.2 Comments and long lines in ado-files**
 - Mata use with, [M-1] **Ado**
 - official, [R] **update**, [U] **29.3 Official updates**
 - path for, see ado-path
 - searching for, [R] **search**, [R] **ssc**
 - updating community-contributed, [R] **ado update**, [U] **29.4 Downloading and managing additions by users**
 - version control with, [P] **version**
 - viewing source of, [P] **viewsource**
- adopath
 - + command, [P] **sysdir**
 - ++ command, [P] **sysdir**
 - command, [P] **sysdir**
 - command, [P] **sysdir**
- ado-path, [M-5] **adosubdir()**, [P] **sysdir**, [U] **17.5 Where does Stata look for ado-files?**
- adosize, **set** subcommand, [P] **sysdir**, [R] **set**, [U] **18.11 Ado-files**
- adosubdir macro function, [P] **macro**
- adosubdir() function, [M-5] **adosubdir()**
- ADTE, see average direct treatment effect
- ADTET, see average direct treatment effect with respect to the treated
- adverse event, [ADAPT] **Glossary**
- A.exists()** function, [M-5] **AssociativeArray()**
- A.firstloc()** function, [M-5] **AssociativeArray()**
- A.firstval()** function, [M-5] **AssociativeArray()**
- AFT, see accelerated failure-time model
- age() function, [D] **Datetime durations**, [FN] **Date and time functions**, [M-5] **date()**
- age_frac() function, [D] **Datetime durations**, [FN] **Date and time functions**, [M-5] **date()**
- A.get()** function, [M-5] **AssociativeArray()**
- agglomerative hierarchical clustering methods, [MV] **cluster**, [MV] **clustermat**, [MV] **cluster linkage**, [MV] **Glossary**
- aggregate
 - functions, [D] **egen**
 - statistics, dataset of, [D] **collapse**

- aggregation, `estat` subcommand,
 [CAUSAL] `hddidregress` postestimation,
 [CAUSAL] `xthdidregress` postestimation
- agreement, interrater, [R] `kappa`
- AIC, see Akaike information criterion
- AICc, see corrected Akaike information criterion
- AIPW, see augmented inverse-probability weighting
- `aipw`, `teffects` subcommand, [CAUSAL] `teffects`
 `aipw`
- AITE, see average indirect treatment effect
- AITEC, see average indirect treatment effect with
 respect to controls
- Akaike information criterion, [BAYES] `bayesstats`
 `ic`, [BAYES] Glossary, [R] `estat`, [R] `estat`
 `ic`, [R] `estimates` stats, [R] `glm`, [R] **IC note**,
 [R] `lrtest`, [SEM] `estat` `gof`, [SEM] `estat` `lgef`,
 [SEM] **Example 4**, [SEM] **Example 51g**,
 [SEM] **Methods and formulas for sem**,
 [ST] `streg`, [TS] `arfirmasoc`, [TS] `arimasoc`,
 [TS] `mswitch`, [TS] `threshold`, [TS] `var`,
 [TS] `var svar`, [TS] `varsoc`, [TS] `vec`,
 [TS] `vecrank`
- consistent, see consistent Akaike information
 criterion
- corrected, see corrected Akaike information criterion
- `A.key()` function, [M-5] `AssociativeArray()`
- `A.keys()` function, [M-5] `AssociativeArray()`
- algebraic expressions, functions, and operators,
 [P] **matrix define**, [U] **13 Functions and**
 expressions
- alias, [P] Glossary
- `aliasframe` macro function, [P] `macro`
- `aliaslinkname` macro function, [P] `macro`
- `aliasvarname` macro function, [P] `macro`
- alignment of text, [G-3] `textbox_options`
- `alignmentstyle`, [G-4] Glossary
- `_all`, [U] **11.1.1 varlist**
- `all`,
 `clear` subcommand, [D] `clear`
 `update` subcommand, [R] `update`
- `all()` function, [M-5] `all()`
- `all` macro function, [P] `macro`
- allocation ratio, [ADAPT] Glossary, [PSS-2] **power**
 `twomeans`, [PSS-2] **power** **`twoproportions`**,
 [PSS-2] **power** **`twovariances`**, [PSS-2] **power**
 `twocorrelations`, [PSS-2] **power** **`cmh`**,
 [PSS-2] **power** **`exponential`**, [PSS-2] **power**
 `logrank`, [PSS-3] **`ciwidth`**, [PSS-3] **`ciwidth`**
 `twomeans`, [PSS-4] **Unbalanced designs**,
 [PSS-5] Glossary
- `allof()` function, [M-5] `all()`
- alpha, [ADAPT] Glossary, [LASSO] Glossary,
 [PSS-5] Glossary, *also see* significance level
- alpha coefficient, Cronbach's, [MV] **alpha**
- alpha command, [MV] **alpha**
- alphabetizing
 observations, [D] `gsort`, [D] `sort`
 returned elements, [P] **macro lists**
- alphabetizing, *continued*
 Unicode strings, [FN] **String functions**,
 [M-5] `ustrcompare()`
 variable names, [D] `ds`, [D] `order`
 variables, [D] `sort`
- alphanumeric variables, see string variables, parsing
- alternating algorithm, see Lindstrom–Bates algorithm
- alternative
 correlation, [PSS-2] **power**, [PSS-2] **power**
 onecorrelation
 Epanechnikov kernel function, [CAUSAL] **tebalance**
 density, [CAUSAL] **teoverlap**, [G-2] **graph**
 twoway **`kdensity`**, [G-2] **graph** **twoway** **`lpoly`**,
 [G-2] **graph** **twoway** **`lpolyci`**, [R] **`ivqregress`**,
 [R] **`kdensity`**, [R] **`lpoly`**, [R] **`npregress`** kernel,
 [R] **`qreg`**
 hypothesis, [ADAPT] Glossary, [PSS-5] Glossary,
 also see null hypothesis and alternative
 hypothesis
 mean, [PSS-2] **power**, [PSS-2] **power** **`onemean`**,
 [PSS-4] **Unbalanced designs**
 mean difference, [PSS-2] **power**, [PSS-2] **power**
 pairedmeans
 parameter, [PSS-5] Glossary, *also see* alternative
 value
 partial correlation, [PSS-2] **power**, [PSS-2] **power**
 pcorr
 proportion, [PSS-2] **power**, [PSS-2] **power**
 oneproportion
 R^2 , [PSS-2] **power**, [PSS-2] **power** **`rsquared`**
 scenarios, [TS] `forecast`, [TS] `forecast` `adjust`,
 [TS] `forecast` `clear`, [TS] `forecast` `coefvector`,
 [TS] `forecast` `create`, [TS] `forecast` `describe`,
 [TS] `forecast` `drop`, [TS] `forecast` `estimates`,
 [TS] `forecast` `exogenous`, [TS] `forecast`
 `identity`, [TS] `forecast` `list`, [TS] `forecast` `query`,
 [TS] `forecast` `solve`
 slope, [PSS-2] **power**, [PSS-2] **power** **`oneslope`**
 standard deviation, [PSS-2] **power**, [PSS-2] **power**
 onevariance
 value, [PSS-5] Glossary, *also see* postulated value
 variance, [PSS-2] **power**, [PSS-2] **power**
 onevariance
- alternatives, [CM] Glossary
 variable, [CM] Glossary
 identifying, [CM] `cmset`
- alternatives, `estat` subcommand, [CM] **nlogit**
 postestimation
- alternative-specific variable, [CM] Glossary
- always predictor, see predictor, always included
- `ameans` command, [R] **ameans**
- American Standard Code for Information Interchange,
 see text, ASCII
- `A.N()` function, [M-5] `AssociativeArray()`
- analysis of covariance, [R] `anova`, [U] **27.3.1 ANOVA**
 and ANCOVA

- analysis of variance, [PSS-2] **power**, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-5] **Glossary**, [R] **anova**, [R] **contrast**, [R] **icc**, [R] **loneway**, [R] **oneway**, [U] **27.3.1 ANOVA and ANCOVA**
- Kruskal–Wallis, [R] **kwallis**
- plots, [R] **marginsplot**
- repeated measures, [PSS-2] **power repeated**, [R] **anova**, [U] **27.3.1 ANOVA and ANCOVA**
- analysis step, [MI] **Intro substantive**, [MI] **mi estimate**, also see **estimation**
- analysis time, [CAUSAL] **Glossary**, [ST] **Glossary**
- analysis-of-variance test of normality, [R] **swilk**
- analytic weight, [U] **11.1.6 weight**, [U] **20.24.2 Analytic weights**
- analytical
- PIP, [BMA] **Glossary**
- posterior
- inclusion probability, [BMA] **bmaregress**, [BMA] **bmastats models**, [BMA] **bmastats pip**
- mean, [BMA] **bmpredict**, [BMA] **bmastats**
- mean model size, [BMA] **bmaregress**, [BMA] **bmastats msize**, [BMA] **Glossary**
- model probability, [BMA] **bmaregress**, [BMA] **bmagraph pmp**, [BMA] **bmastats models**, [BMA] **Glossary**
- model-size distribution, [BMA] **bmaregress**, [BMA] **bmagraph msize**, [BMA] **bmastats msize**, [BMA] **Glossary**
- standard deviation, [BMA] **bmpredict**, [BMA] **bmastats**
- prior
- mean model size, see **prior mean model size**
- model probability, see **prior model probability**
- model-size distribution, see **prior model-size distribution**
- anchor variable, see **anchoring**
- anchoring, [SEM] **Glossary**, also see **model identification**
- ANCOVA, see **analysis of covariance**
- and operator, see **logical operators**
- Anderberg coefficient similarity measure, [MV] **measure_option**
- A.nextloc() function, [M-5] **AssociativeArray()**
- A.nextval() function, [M-5] **AssociativeArray()**
- angle of text, [G-4] **anglestyle**
- anglestyle**, [G-4] **Glossary**
- angular similarity measure, [MV] **measure_option**
- A.notfound() function, [M-5] **AssociativeArray()**
- ANOVA, see **analysis of variance**
- anova command, [R] **anova**, [R] **anova postestimation**
- ANOVA DDF, see **denominator degrees of freedom**, **ANOVA**
- anova, estat subcommand, [MV] **discrim lda postestimation**
- Anscombe residual, [ME] **me**, [ME] **mecloglog postestimation**, [ME] **meglm postestimation**, [ME] **melogit postestimation**, [ME] **menbreg postestimation**, [ME] **meppoisson postestimation**, [ME] **meprobit postestimation**, [R] **binreg postestimation**, [R] **glm postestimation**
- anti, estat subcommand, [MV] **factor postestimation**, [MV] **pca postestimation**
- anti-image
- correlation matrix, [MV] **factor postestimation**, [MV] **pca postestimation**, [MV] **Glossary**
- covariance matrix, [MV] **factor postestimation**, [MV] **pca postestimation**, [MV] **Glossary**
- any() function, [M-5] **all()**
- anycount(), egen function, [D] **egen**
- anymatch(), egen function, [D] **egen**
- anyof() function, [M-5] **all()**
- anyvalue(), egen function, [D] **egen**
- AP, see **attributable proportion**
- A-PARCH, see **asymmetric power autoregressive conditional heteroskedasticity**
- append,
- mi subcommand, [MI] **mi append**
- putdocx subcommand, [RPT] **putdocx begin**
- append command, [D] **append**, [U] **23 Combining datasets**
- append data, [D] **append**, [MI] **mi append**, [U] **23 Combining datasets**
- append rows and columns to matrix, [P] **matrix define**
- _append variable, [D] **append**
- approximating Euclidean distances, [MV] **mds postestimation**
- approximation denominator degrees of freedom, see **denominator degrees of freedom**, **Kenward–Roger**, see **denominator degrees of freedom**, **Satterthwaite**
- A.put() function, [M-5] **AssociativeArray()**
- AR, see **autoregressive**
- arbitrary pattern of missing values, [MI] **mi impute chained**, [MI] **mi impute mvn**, [MI] **Glossary**, also see **pattern of missingness**
- arccosine, arcsine, and arctangent functions, [FN] **Trigonometric functions**, [M-5] **sin()**
- ARCH, see **autoregressive conditional heteroskedasticity**
- arch command, [TS] **arch**, [TS] **arch postestimation**
- Archival Federal Reserve Economic Data, importing from, [D] **import fred**
- Archival FRED, see **Archival Federal Reserve Economic Data**, importing from
- archlm, estat subcommand, [R] **regress postestimation time series**
- area data, [SP] **Intro 3**, [SP] **Intro 4**, [SP] **Intro 5**, [SP] **Intro 6**
- cross-sectional, [SP] **spset**
- panel, [SP] **spset**
- with shapefiles, rules for working with, [SP] **Intro 4**
- area, graph twoway subcommand, [G-2] **graph twoway area**

- area under the curve, [R] **Iroc**, *also see* pharmacokinetic data, *also see* receiver operating characteristic analysis
- areal data, [SP] **Intro**, [SP] **Glossary**, *also see* area data
- areas, [SP] **Intro 1**, [SP] **Intro 2**, [SP] **Glossary**, *also see* fill, areas, dimming and brightening
- areastyle*, [G-4] **Glossary**
- areg** command, [R] **areg**, [R] **areg postestimation**, [R] **wildbootstrap**
- A.reinit()** function, [M-5] **AssociativeArray()**
- Arellano–Bond estimator, [XT] **xtabond**, [XT] **xtdpd**, [XT] **xtdpdsys**, [XT] **Glossary**
- Arellano–Bover estimator, [XT] **xtdpd**, [XT] **xtdpdsys**
- A.remove()** function, [M-5] **AssociativeArray()**
- ARFIMA, *see* autoregressive fractionally integrated moving-average model
- arfima** command, [TS] **arfima**, [TS] **arfima postestimation**
- arimasoc** command, [TS] **arimasoc**
- arg()** function, [M-5] **sin()**
- args** command, [P] **syntax**
- args()** function, [M-5] **args()**
- arguments, [M-6] **Glossary**
 program, [M-2] **Declarations**
 values returned in, [M-1] **Returned args**
 varying number, [M-2] **optargs**, [M-5] **args()**
- ARIMA, *see* autoregressive integrated moving-average model
- arima** command, [TS] **arima**, [TS] **arima postestimation**
- arimasoc** command, [TS] **arimasoc**
- arithmetic operators, [M-2] **op_arith**, [M-2] **op_colon**, [P] **matrix define**, [U] **13.2.1 Arithmetic operators**
- arm**, [ADAPT] **Glossary**
- ARMA, *see* autoregressive moving average
- ARMAX, *see* autoregressive moving average with exogenous inputs
- aroots**, **estat** subcommand, [TS] **estat aroots**
- array, [M-6] **Glossary**
- arrays, class, [P] **class**
.Arrdropall built-in class modifier, [P] **class**
.Arrdropel built-in class modifier, [P] **class**
.arrindexof built-in class function, [P] **class**
.arrncls built-in class function, [P] **class**
 arrows, [G-2] **graph twoway pcurrow**
.Arrpop built-in class modifier, [P] **class**
.Arrpush built-in class modifier, [P] **class**
- as error, display directive, [P] **display**
- as input, display directive, [P] **display**
- as result, display directive, [P] **display**
- as text, display directive, [P] **display**
- as txt, display directive, [P] **display**
- asarray()** function, [M-5] **asarray()**
- asarray_contains()** function, [M-5] **asarray()**
- asarray_contents()** function, [M-5] **asarray()**
- asarray_create()** function, [M-5] **asarray()**
- asarray_elements()** function, [M-5] **asarray()**
- asarray_first()** function, [M-5] **asarray()**
- asarray_key()** function, [M-5] **asarray()**
- asarray_keys()** function, [M-5] **asarray()**
- asarray_next()** function, [M-5] **asarray()**
- asarray_notfound()** function, [M-5] **asarray()**
- asarray_remove()** function, [M-5] **asarray()**
- ASCII, *see* text, ASCII
- ascii()** function, [M-5] **ascii()**
- ASF, *see* average structural function
- asin()** function, [FN] **Trigonometric functions**, [M-5] **sin()**
- asinh()** function, [FN] **Trigonometric functions**, [M-5] **sin()**
- _asis**, display directive, [P] **display**
- asis** print color mapping, [G-2] **set printcolor**
- ASM, *see* average structural mean
- ASP, *see* average structural probability
- aspect ratio, [G-2] **graph display**, [G-3] **aspect_option**, [G-4] **Glossary**
 changing, [G-2] **graph combine**
- assert** command, [D] **assert**
- assert()** function, [M-5] **assert()**
- asserteq()** function, [M-5] **assert()**
- assertnested** command, [D] **assertnested**
- assignment, class, [P] **class**
- assignment operator, [M-2] **op_assignment**, [U] **11.1.5 =exp**
- association test, [R] **correlate**, [R] **Epitab**, [R] **spearman**, [R] **tabulate twoway**, [R] **tetrachoric**, [SVY] **svy: tabulate twoway**
- association, measures of, [R] **tabulate twoway**
- associative arrays, [M-5] **asarray()**, [M-5] **AssociativeArray()**
- AssociativeArray()** function, [M-5] **AssociativeArray()**
- asymmetric power autoregressive conditional heteroskedasticity, [TS] **arch**
- asymmetry, *see* skewness
- asymptotic distribution free, [SEM] **Intro 4**, [SEM] **Methods and formulas for sem**, [SEM] **Glossary**
- at risk, [ST] **stset**, [ST] **Glossary**
 table, [ST] **sts graph**
- atan()** function, [FN] **Trigonometric functions**, [M-5] **sin()**
- atan2()** function, [FN] **Trigonometric functions**, [M-5] **sin()**
- atanh()** function, [FN] **Trigonometric functions**, [M-5] **sin()**
- ATE, *see* average treatment effect
- ATEF, *see* average treatment effect on treated
- atetplot**,
estat subcommand, [CAUSAL] **hdidregress postestimation**, [CAUSAL] **xthdidregress postestimation**
- attained power, [ADAPT] **Glossary**
- attained sample-size ratio, [ADAPT] **Glossary**
- attributable fraction, [R] **Epitab**, [ST] **Glossary**

- attributable proportion, [R] **Epitab**, [R] **rer**
 attributes, [SP] **Glossary**
 AUC, see *area under the curve*
 augmented
 - component-plus-residual plot, [R] **regress postestimation diagnostic plots**
 - inverse-probability weighting, [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects aipw**, [CAUSAL] **telasso**, [CAUSAL] **Glossary**
 - partial residual plot, [R] **regress postestimation diagnostic plots**
 - regression, [MI] **Glossary**, also see *imputation*, *perfect prediction*
- Author Support Program, [U] **3.7.2 For authors**
 auto.dta, [U] **1.2.2 Example datasets**
 autocode() function, [FN] **Programming functions**, [U] **26.1.2 Converting continuous variables to categorical variables**
 autocorrelation, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesm**, [BAYES] **bayesgraph**, [BAYES] **bayesstats ess**, [BAYES] **bayes: var**, [TS] **arch**, [TS] **arima**, [TS] **arima**, [TS] **corrgram**, [TS] **dfactor**, [TS] **newey**, [TS] **prais**, [TS] **psdensity**, [TS] **sspace**, [TS] **ucm**, [TS] **var**, [TS] **varlmar**, also see *HAC variance estimate*
 dynamic model, [XT] **xtabond**, [XT] **xtdpd**, [XT] **xtdpdsys**
 function, [TS] **estat acplot**, [TS] **Glossary**
 residual, [XT] **xtgee**, [XT] **xtgls**, [XT] **xtpcse**, [XT] **xregar**
 test, [R] **regress postestimation time series**, [XT] **xtabond**, [XT] **xtabond postestimation**, [XT] **xtdpd postestimation**, [XT] **xtdpdsys**, [XT] **xtdpdsys postestimation**
 autocovariance, [TS] **arima**, [TS] **arima**, [TS] **corrgram**, [TS] **estat acplot**, [TS] **psdensity**
 automatic print color mapping, [G-2] **set printcolor**
 Automation, [P] **Automation**, [P] **Glossary**
 autoregressive, [TS] **arch**, [TS] **arima**, [TS] **arima**, [TS] **dfactor**, [TS] **sspace**, [TS] **ucm**
 conditional heteroskedasticity
 - effects, [TS] **arch**
 - effects, testing for, [R] **regress postestimation time series**
 - model, [TS] **arch**, [TS] **arch postestimation**, [TS] **Glossary**, also see *multivariate GARCH model*
 - test, [R] **regress postestimation time series**
- error, [SP] **Intro 1**, [SP] **Glossary**
 fractionally integrated moving-average model, [TS] **arfima**, [TS] **arfima postestimation**, [TS] **arfimasoc**, [TS] **estat acplot**, [TS] **psdensity**, [TS] **Glossary**
 autoregressive, *continued*
 - integrated moving-average model, [TS] **arima**, [TS] **arima postestimation**, [TS] **arfimasoc**, [TS] **estat acplot**, [TS] **estat aroots**, [TS] **psdensity**, [TS] **Glossary**
 - model, [SP] **Intro 1**, [SP] **Glossary**, [TS] **dfactor**, [TS] **estat acplot**, [TS] **mswitch**, [TS] **psdensity**, [TS] **sspace**, [TS] **threshold**, [TS] **ucm**
 - moving average, [TS] **arch**, [TS] **arfima**, [TS] **arima**, [TS] **sspace**, [TS] **ucm**, [TS] **Glossary**
 - moving average with exogenous inputs, [TS] **arfima**, [TS] **arima**, [TS] **dfactor**, [TS] **sspace**, [TS] **ucm**, [TS] **Glossary**
 - process, [DSGE] **Glossary**, [TS] **Glossary**, [XT] **xtabond**, [XT] **xtdpd**, [XT] **xtdpdsys**, [XT] **Glossary**
- autotabgraphs, **set** subcommand, [R] **set**
 available area, [G-3] **region_options**, [G-4] **areastyle**, [G-4] **Glossary**
 available-case analysis, [MI] **Intro substantive A. val()** function, [M-5] **AssociativeArray()**
 average, see *means*
 - direct treatment effect, [CAUSAL] **mediate**, [CAUSAL] **mediate postestimation**, [CAUSAL] **Glossary**
 - with respect to the treated, [CAUSAL] **mediate**, [CAUSAL] **mediate postestimation**, [CAUSAL] **Glossary**
 - indirect treatment effect, [CAUSAL] **mediate**, [CAUSAL] **mediate postestimation**, [CAUSAL] **Glossary**
 - with respect to controls, [CAUSAL] **mediate**, [CAUSAL] **mediate postestimation**, [CAUSAL] **Glossary**
- marginal effects, [CM] **margins**, [R] **margins**, [R] **marginsplot**
 partial effects (APEs), [CM] **margins**, [R] **margins**, [R] **marginsplot**
 predictions, [CM] **margins**, [R] **margins**, [R] **marginsplot**
 RVI, [MI] **mi estimate**, [MI] **Glossary**
 sample number, [ADAPT] **Glossary**
 structural function, [ERM] **Glossary**
 structural mean, [ERM] **Glossary**
 structural probability, [ERM] **Glossary**
 treatment effect, [CAUSAL] **eteffects**, [CAUSAL] **mediate**, [CAUSAL] **mediate postestimation**, [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects aipw**, [CAUSAL] **teffects ipw**, [CAUSAL] **teffects ipwra**, [CAUSAL] **teffects multivalued**, [CAUSAL] **teffects nmatch**, [CAUSAL] **teffects psmatch**, [CAUSAL] **teffects ra**, [CAUSAL] **telasso**, [CAUSAL] **Glossary**

average treatment effect, *continued*

[ERM] **Intro 5**, [ERM] **Intro 9**, [ERM] **eintreg**,
[ERM] **eoprobit**, [ERM] **eprobit**,
[ERM] **eregress**, [ERM] **estat teffects**,
[ERM] **Example 3b**, [ERM] **Example 5**,
[ERM] **Example 6b**, [ERM] **Example 9**,
[ERM] **Glossary**

comparing, [CAUSAL] **teffects intro advanced**
survival time, [CAUSAL] **stteffects**
intro, [CAUSAL] **stteffects ipw**,
[CAUSAL] **stteffects ipwra**,
[CAUSAL] **stteffects ra**, [CAUSAL] **stteffects**
wra

treatment effect on treated, [CAUSAL] **DID intro**,
[CAUSAL] **didregress**, [CAUSAL] **hdidregress**,
[CAUSAL] **teffects intro**, [CAUSAL] **teffects**
intro advanced, [CAUSAL] **teffects ipw**,
[CAUSAL] **teffects ipwra**, [CAUSAL] **teffects**
multivalued, [CAUSAL] **teffects nmatch**,
[CAUSAL] **teffects psmatch**, [CAUSAL] **teffects**
ra, [CAUSAL] **xthdidregress**,
[CAUSAL] **Glossary**, [ERM] **Intro 5**,
[ERM] **Intro 9**, [ERM] **eintreg**, [ERM] **eoprobit**,
[ERM] **eprobit**, [ERM] **eregress**,
[ERM] **estat teffects**, [ERM] **Example 2b**,
[ERM] **Example 2c**, [ERM] **Example 3b**,
[ERM] **Example 4b**, [ERM] **Example 5**,
[ERM] **Glossary**

comparing, [CAUSAL] **teffects intro advanced**
survival time, [CAUSAL] **stteffects**
intro, [CAUSAL] **stteffects ipw**,
[CAUSAL] **stteffects ipwra**,
[CAUSAL] **stteffects ra**, [CAUSAL] **stteffects**
wra

treatment effect on untreated, [ERM] **Glossary**

average**linkage**,

cluster**mat** subcommand, [MV] **cluster linkage**
cluster subcommand, [MV] **cluster linkage**

average-linkage clustering, [MV] **cluster**,
[MV] **cluster****mat**, [MV] **cluster linkage**,
[MV] **Glossary**

avplot and **avplots** commands, [R] **regress**
postestimation diagnostic plots

[**aweight=exp**] modifier, [U] **11.1.6 weight**,
[U] **20.24.2 Analytic weights**

axis

appearance, [G-4] **axisstyle**
labeling, [G-3] **axis_label_options**
line appearance, [G-3] **axis_scale_options**,
[G-3] **cat_axis_label_options**,
[G-3] **cat_axis_line_options**

log, [G-3] **axis_scale_options**
multiple scales, [G-3] **axis_choice_options**
range, [G-3] **axis_scale_options**
reversed, [G-3] **axis_scale_options**
scale, [G-3] **axis_scale_options**
selection of, [G-3] **axis_choice_options**
setting offset between plot region and,
[G-3] **region_options**

axis, *continued*

suppressing, [G-3] **axis_scale_options**,
[G-3] **axis_scale_options**

ticking, [G-3] **axis_label_options**

titling, [G-3] **axis_title_options**

axisstyle, [G-4] **Glossary**

B

_b[], [U] **13.5 Accessing coefficients and standard**
errors

backed up message, [R] **Maximize**

Bacon decomposition, [CAUSAL] **didregress**
postestimation

balanced, [CM] **Glossary**, [SP] **spbalance**
data, [SP] **Glossary**, [XT] **Glossary**

design, [ADAPT] **Glossary**, [PSS-2] **power**
twomeans, [PSS-2] **power twoproportions**,
[PSS-2] **power twovariances**, [PSS-2] **power**
twocorrelations, [PSS-2] **power oneway**,
[PSS-2] **power twoway**, [PSS-2] **power**
repeated, [PSS-2] **power cmh**, [PSS-2] **power**
trend, [PSS-2] **power exponential**,
[PSS-2] **power logrank**, [PSS-3] **ciwidth**,
[PSS-3] **ciwidth twomeans**, [PSS-4] **Unbalanced**
designs, [PSS-5] **Glossary**

repeated replication, [SVY] **brr_options**,
[SVY] **svy brr**, [SVY] **Variance estimation**,
[SVY] **Glossary**

repeated replication standard errors, [SVY] **svy brr**,
[SVY] **Variance estimation**

standardized differences, [CAUSAL] **tebalance**
summarize

variance ratios, [CAUSAL] **tebalance summarize**

band-pass filters, [TS] **tsfilter bk**, [TS] **tsfilter cf**,
[TS] **Glossary**

bar,

graph subcommand, [G-2] **graph bar**
graph twoway subcommand, [G-2] **graph twoway**
bar

bar chart, [G-2] **graph bar**

bars

labeling, [G-3] **label_option**

Bartlett scoring, [MV] **factor postestimation**

Bartlett's

bands, [TS] **corrgram**
periodogram test, [TS] **wntestb**
test for equal variances, [R] **oneway**

base

conversion, [M-5] **inbase()**
level, [U] **11.4.3 Factor variables**
plottypes, [G-3] **advanced_options**

base, **fvset** subcommand, [R] **fvset**

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

Base64 format, [M-5] **base64encode()**

base64decode() function, [M-5] **base64encode()**

base64decodefile() function, [M-5] **base64encode()**

- base64encode() function, [M-5] **base64encode()**
- base64encodefile() function, [M-5] **base64encode()**
- baseline, [ST] **Glossary**
- comparisons, [SEM] **estat gof**, [SEM] **Example 4**
- covariates, [ST] **Glossary**
- cumulative function, [ST] **stcox postestimation**
- cumulative hazard function, [ST] **stcox**, [ST] **stcox PH-assumption tests**, [ST] **stcrreg**, [ST] **stcurve**, [ST] **stintcox**, [ST] **stintcox PH-assumption plots**, [ST] **sts**
- cumulative incidence function, [ST] **stcrreg**, [ST] **stcrreg postestimation**, [ST] **stcurve**
- cumulative subhazard function, [ST] **stcrreg**, [ST] **stcrreg postestimation**, [ST] **stcurve**
- dataset, [ST] **stbase**
- hazard function, [ST] **stcox**, [ST] **stcox PH-assumption tests**, [ST] **stcox postestimation**, [ST] **stcrreg**, [ST] **stcurve**, [ST] **stintcox**, [ST] **stintcox PH-assumption plots**, [ST] **stintreg**, [ST] **streg**, [ST] **sts**
- hazard, cumulative hazard, and survivor functions, [ST] **stintcox postestimation**
- model, [SEM] **estat gof**, [SEM] **Example 4**, [SEM] **Methods and formulas for sem**, [SEM] **Glossary**
- of text, [G-4] **Glossary**
- survivor function, [ST] **stcox**, [ST] **stcox PH-assumption tests**, [ST] **stcox postestimation**, [ST] **stcrreg**, [ST] **stcurve**, [ST] **stintcox**, [ST] **stintcox PH-assumption plots**, [ST] **stintreg**, [ST] **streg**, [ST] **sts**
- basis
- B-spline, [R] **makespline**, [R] **npregress series function**, [R] **makespline**, [R] **npregress intro**, [R] **npregress series**
- polynomial, [R] **npregress intro**, [R] **npregress series**
- spline, [R] **makespline**, [R] **npregress intro**, [R] **npregress series**
- basis, orthonormal, [P] **matrix svd**
- batch means, [BAYES] **bayesmh**, [BAYES] **bayesstats summary**, [BAYES] **Glossary**, [BMA] **bmapredict**, [BMA] **bmastats**
- Battese–Coelli parameterization, [XT] **xtfrontier**
- Baxter–King filter, [TS] **tsfilter**, [TS] **tsfilter bk**
- Bayes factor, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**, [BAYES] **bayesstats ic**, [BAYES] **Glossary**
- bayes prefix command, [BAYES] **bayes**
- Bayes's theorem, [BAYES] **Intro**, [BAYES] **bayesmh**, [BAYES] **Glossary**, [BMA] **Intro**, [MV] **Glossary**
- bayes: betareg command, [BAYES] **bayes: betareg**
- bayes: binreg command, [BAYES] **bayes: binreg**
- bayes: biprobit command, [BAYES] **bayes: biprobit**
- bayes: clogit command, [BAYES] **bayes: clogit**
- bayes: cloglog command, [BAYES] **bayes: cloglog**
- bayes: dsge command, [BAYES] **bayes: dsge**, [DSGE] **Intro 9**, [DSGE] **Intro 9a**
- bayes: dsge command, [BAYES] **bayes: dsge**, [DSGE] **Intro 9**, [DSGE] **Intro 9b**
- bayes: fracreg command, [BAYES] **bayes: fracreg**
- bayes: glm command, [BAYES] **bayes: glm**
- bayes: gnbreg command, [BAYES] **bayes: gnbreg**
- bayes: heckman command, [BAYES] **bayes: heckman**
- bayes: heckprobit command, [BAYES] **bayes: heckprobit**
- bayes: heckprobit command, [BAYES] **bayes: heckprobit**
- bayes: hetoprobit command, [BAYES] **bayes: hetoprobit**
- bayes: hetprobit command, [BAYES] **bayes: hetprobit**
- bayes: hetregress command, [BAYES] **bayes: hetregress**
- bayes: intreg command, [BAYES] **bayes: intreg**
- bayes: logistic command, [BAYES] **bayes: logistic**
- bayes: logit command, [BAYES] **bayes: logit**
- bayes: meclolog command, [BAYES] **bayes: meclolog**
- bayes: meglm command, [BAYES] **bayes: meglm**
- bayes: meintro command, [BAYES] **bayes: meintro**
- bayes: melogit command, [BAYES] **bayes: melogit**
- bayes: menbreg command, [BAYES] **bayes: menbreg**
- bayes: meologit command, [BAYES] **bayes: meologit**
- bayes: meoprobit command, [BAYES] **bayes: meoprobit**
- bayes: mepoisson command, [BAYES] **bayes: mepoisson**
- bayes: neprobit command, [BAYES] **bayes: neprobit**
- bayes: mestreg command, [BAYES] **bayes: mestreg**
- bayes: metobit command, [BAYES] **bayes: metobit**
- bayes: mixed command, [BAYES] **bayes: mixed**
- bayes: mlogit command, [BAYES] **bayes: mlogit**
- bayes: mprobit command, [BAYES] **bayes: mprobit**
- bayes: mvreg command, [BAYES] **bayes: mvreg**
- bayes: nbreg command, [BAYES] **bayes: nbreg**
- bayes: ologit command, [BAYES] **bayes: ologit**
- bayes: oprobit command, [BAYES] **bayes: oprobit**
- bayes: poisson command, [BAYES] **bayes: poisson**
- bayes: probit command, [BAYES] **bayes: probit**
- bayes: regress command, [BAYES] **bayes: regress**
- bayes: streg command, [BAYES] **bayes: streg**
- bayes: tnbreg command, [BAYES] **bayes: tnbreg**
- bayes: tobit command, [BAYES] **bayes: tobit**
- bayes: tpoisson command, [BAYES] **bayes: tpoisson**
- bayes: truncreg command, [BAYES] **bayes: truncreg**
- bayes: var command, [BAYES] **bayes: var**, [BAYES] **bayes: var postestimation**
- bayes: xtlogit command, [BAYES] **bayes: xtlogit**
- bayes: xtmlogit command, [BAYES] **bayes: xtmlogit**
- bayes: xtnbreg command, [BAYES] **bayes: xtnbreg**

- bayes: xtologit** command, [BAYES] **bayes: xtologit**
bayes: xtoprobit command, [BAYES] **bayes: xtoprobit**
bayes: xtpoisson command, [BAYES] **bayes: xtpoisson**
bayes: xtprobit command, [BAYES] **bayes: xtprobit**
bayes: xtreg command, [BAYES] **bayes: xtreg**
bayes: zinb command, [BAYES] **bayes: zinb**
bayes: zilogit command, [BAYES] **bayes: zilogit**
bayes: zioprobit command, [BAYES] **bayes: zioprobit**
bayes: zip command, [BAYES] **bayes: zip**
bayesfcst compute command, [BAYES] **bayesfcst compute**
bayesfcst graph command, [BAYES] **bayesfcst graph**
bayesgraph
 ac command, [BAYES] **bayesgraph**
 command, [BAYES] **bayesgraph**
 cusum command, [BAYES] **bayesgraph**
 diagnostics command, [BAYES] **bayesgraph**
 histogram command, [BAYES] **bayesgraph**
 kdensity command, [BAYES] **bayesgraph**
 matrix command, [BAYES] **bayesgraph**
 trace command, [BAYES] **bayesgraph**
Bayesian
 analysis, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **Bayesian postestimation**, [BAYES] **bayesgraph**, [BAYES] **bayesstats**, [BAYES] **bayesstats ess**, [BAYES] **bayesstats grubin**, [BAYES] **bayesstats ic**, [BAYES] **bayesstats summary**, [BAYES] **bayestest**, [BAYES] **bayestest interval**, [BAYES] **bayestest model**, [BAYES] **bayesvarstable**, [BAYES] **bayesfcst compute**, [BAYES] **bayesfcst graph**, [BAYES] **bayesirf**, [BAYES] **bayesirf create**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [U] **27.34 Bayesian analysis**
 concepts, [BAYES] **Intro**, [BAYES] **bayesmh**, [MI] **Intro substantive**
 DSGE model, [BAYES] **bayes: dsge**, [BAYES] **bayes: dsgenl**, [BAYES] **bayes: dsge postestimation**, [DSGE] **Intro 9**, [DSGE] **Intro 9a**, [DSGE] **Intro 9b**
 estimation, [BAYES] **Bayesian commands**, [BAYES] **Bayesian estimation**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesmh evaluators**, [BAYES] **bayesstats ic**, [BAYES] **Glossary**, [U] **27.15.7 Bayesian estimation**
 Bayesian estimation, *continued*
 initial values, feasible, [BAYES] **bayesmh**, [BAYES] **bayesmh evaluators**, [BAYES] **Glossary**
 initial values, overdispersed, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesstats grubin**, [BAYES] **Glossary**
 multiple chains, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesstats grubin**
 user-defined evaluators, [BAYES] **bayesmh evaluators**
 graphical summaries, [BAYES] **Bayesian commands**, [BAYES] **Bayesian postestimation**, [BAYES] **bayesgraph**, [BAYES] **bayes: dsge postestimation**, [BAYES] **bayes: var postestimation**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmagraph**, [BMA] **bmagraph coefdensity**, [BMA] **bmagraph msize**, [BMA] **bmagraph pmp**, [BMA] **bmagraph varmap**
 hypothesis testing, [BAYES] **Bayesian commands**, [BAYES] **Bayesian postestimation**, [BAYES] **bayestest**, [BAYES] **Glossary interval**, [BAYES] **Bayesian postestimation**, [BAYES] **bayestest interval**
 model, [BAYES] **Bayesian postestimation**, [BAYES] **bayestest model**
 information criterion, [BAYES] **Intro**, [BAYES] **bayesmh**, [BAYES] **bayesstats ic**, [BAYES] **Glossary**, [LASSO] **lasso examples**, [LASSO] **lasso fitting**, [LASSO] **Glossary**, [R] **estat**, [R] **estat ic**, [R] **estimates stats**, [R] **glm**, [R] **IC note**, [R] **lrtest**, [SEM] **estat gof**, [SEM] **estat lcgof**, [SEM] **Example 4**, [SEM] **Example 51g**, [SEM] **Methods and formulas for sem**, [TS] **arfirmasoc**, [TS] **arimasoc**, [TS] **mswitch**, [TS] **threshold**, [TS] **var**, [TS] **var svar**, [TS] **varsoc**, [TS] **vec**, [TS] **vecrank**
 model averaging, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **Glossary**, [U] **27.35 Bayesian model averaging**
 convergence of, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmagraph**, [BMA] **bmagraph pmp**
 graphical summaries, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmagraph**, [BMA] **bmagraph coefdensity**, [BMA] **bmagraph msize**, [BMA] **bmagraph pmp**, [BMA] **bmagraph varmap**

Bayesian model averaging, *continued*

- postestimation, [BMA] **BMA commands**, [BMA] **bmcoefsample**, [BMA] **BMA postestimation**, [BMA] **bmagraph**, [BMA] **bmagraph coefdensity**, [BMA] **bmagraph msize**, [BMA] **bmagraph pmp**, [BMA] **bmagraph varmap**, [BMA] **bmapredict**, [BMA] **bmastats**, [BMA] **bmastats jointness**, [BMA] **bmastats lps**, [BMA] **bmastats models**, [BMA] **bmastats msize**, [BMA] **bmastats pip**
- predictions, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmapredict**, [BMA] **bmastats**
- predictive performance, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmapredict**, [BMA] **bmastats**, [BMA] **bmastats lps**
- regression, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **Glossary**
- summary statistics, [BMA] **BMA postestimation**, [BMA] **bmastats models**, [BMA] **bmastats msize**, [BMA] **bmastats pip**
- model checking, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayespredict**, [BAYES] **Glossary**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmagraph**, [BMA] **bmapredict**, [BMA] **bmastats**, [BMA] **bmastats lps**
- model comparison, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**, [BAYES] **Bayesian postestimation**, [BAYES] **bayesstats**, [BAYES] **bayesstats ic**, [BAYES] **bayestest**, [BAYES] **bayestest model**, [BAYES] **Glossary**
- model parameters, [BAYES] **Bayesian commands**, [BAYES] **bayesmh evaluators**, [BAYES] **Bayesian postestimation**, [BAYES] **bayesstats**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmagraph coefdensity**
- postestimation, [BAYES] **Bayesian commands**, [BAYES] **Bayesian postestimation**, [BAYES] **bayesgraph**, [BAYES] **bayesstats**, [BAYES] **bayesstats ess**, [BAYES] **bayesstats grubin**, [BAYES] **bayesstats ic**, [BAYES] **bayesstats ppvalues**, [BAYES] **bayesstats summary**, [BAYES] **bayestest**, [BAYES] **bayestest interval**, [BAYES] **bayestest model**, [BAYES] **bayespredict**, [BAYES] **bayes: dsge postestimation**, [BAYES] **bayes: var postestimation**, [BAYES] **bayesvarstable**, [BAYES] **bayesfcst compute**, [BAYES] **bayesfcst graph**, [BAYES] **bayesirf**,

Bayesian postestimation, *continued*

- [BAYES] **bayesirf create**, [BMA] **BMA commands**, [BMA] **BMA postestimation**
- predictions, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**, [BAYES] **Bayesian postestimation**, [BAYES] **bayesgraph**, [BAYES] **bayesstats ess**, [BAYES] **bayesstats ppvalues**, [BAYES] **bayesstats summary**, [BAYES] **bayestest interval**, [BAYES] **bayespredict**, [BAYES] **bayesfcst compute**, [BAYES] **bayesirf create**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **BMA postestimation**, [BMA] **bmapredict**, [BMA] **bmastats**
- prefix command, [BAYES] **bayes**
- random-effects
 - linear, [BAYES] **bayes: xtreg**
 - logistic and logit, [BAYES] **bayes: xtlogit**
 - multinomial logistic and logit, [BAYES] **bayes: xtmlogit**
 - negative binomial, [BAYES] **bayes: xtmbreg**
 - ordered logistic and logit, [BAYES] **bayes: xtologit**
 - ordered probit, [BAYES] **bayes: xtoprobit**
 - Poisson, [BAYES] **bayes: xtppoisson**
 - probit, [BAYES] **bayes: xtprobit**
- regression, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesmh evaluators**
- beta, [BAYES] **bayes: betareg**
- binomial family, [BAYES] **bayes: binreg**
- bivariate probit, [BAYES] **bayes: biprobit**
- complementary log-log, [BAYES] **bayes: cloglog**
- fractional response, [BAYES] **bayes: fracreg**
- generalized linear, [BAYES] **bayes: glm**
- generalized negative binomial, [BAYES] **bayes: gnbreg**
- Heckman selection, [BAYES] **bayes: heckman**
- heteroskedastic linear, [BAYES] **bayes: hetregress**
- heteroskedastic ordered probit, [BAYES] **bayes: hetoprobit**
- heteroskedastic probit, [BAYES] **bayes: hetprobit**
- interval, [BAYES] **bayes: intreg**
- linear, [BAYES] **bayes: regress**
- logistic and logit, [BAYES] **bayes: logistic**, [BAYES] **bayes: logit**
- multivariate, [BAYES] **bayes: mvreg**
- negative binomial, [BAYES] **bayes: nbreg**
- ordered logistic and logit, [BAYES] **bayes: ologit**
- ordered probit, [BAYES] **bayes: oprobit**
- parametric survival, [BAYES] **bayes: streg**
- Poisson, [BAYES] **bayes: poisson**
- probit, [BAYES] **bayes: probit**
- tobit, [BAYES] **bayes: tobit**
- truncated, [BAYES] **bayes: truncreg**
- zero-inflated ordered logistic, [BAYES] **bayes: ziologit**

- Bayesian regression, *continued*
 zero-inflated ordered probit,
 [BAYES] **bayes: zioprobit**
 replicated data, [BAYES] **Intro**
 sensitivity analysis, [BAYES] **bayesmh**,
 [BAYES] **bayesstats ic**, [BMA] **Intro**,
 [BMA] **BMA commands**, [BMA] **bmaregress**,
 [BMA] **BMA postestimation**,
 [BMA] **bmapredict**, [BMA] **bmastats**,
 [BMA] **bmastats lps**
 summary statistics, [BAYES] **Bayesian commands**,
 [BAYES] **bayesmh**, [BAYES] **Bayesian**
 postestimation, [BAYES] **bayesstats**,
 [BAYES] **bayesstats summary**,
 [BAYES] **bayes: dsge postestimation**,
 [BAYES] **bayes: var postestimation**,
 [BMA] **BMA commands**, [BMA] **bmaregress**,
 [BMA] **BMA postestimation**
 vector autoregressive model, [BAYES] **bayes: var**,
 [BAYES] **bayes: var postestimation**,
 [BAYES] **bayesvarstable**
- bayesirf**, [BAYES] **bayesirf**, [DSGE] **Intro 9a**,
 [DSGE] **Intro 9b**
 add command, [BAYES] **bayesirf**
 cgraph command, [BAYES] **bayesirf cgraph**
 create command, [BAYES] **bayesirf create**
 ctable command, [BAYES] **bayesirf ctable**
 describe command, [BAYES] **bayesirf**
 drop command, [BAYES] **bayesirf**
 graph command, [BAYES] **bayesirf graph**
 ograph command, [BAYES] **bayesirf ograph**
 rename command, [BAYES] **bayesirf**
 set command, [BAYES] **bayesirf**
 table command, [BAYES] **bayesirf table**
- bayesmh** command, [BAYES] **bayesmh**
bayespredict command, [BAYES] **bayespredict**
bayesreps command, [BAYES] **bayespredict**
bayesstats
 command, [BAYES] **bayesstats**
 ess command, [BAYES] **bayesstats ess**
 grubin command, [BAYES] **bayesstats grubin**
 ic command, [BAYES] **bayesstats ic**
 ppvalues command, [BAYES] **bayesstats ppvalues**
 summary command, [BAYES] **bayesstats summary**
- bayestest**
 interval command, [BAYES] **bayestest interval**
 model command, [BAYES] **bayestest model**
- bayesvarstable** command, [BAYES] **bayesvarstable**
- bcal**
 check command, [D] **bcal**
 create command, [D] **bcal**
 describe command, [D] **bcal**
 dir command, [D] **bcal**
 load command, [D] **bcal**
- BCC, see **boundary characteristic curve**
bcskew0 command, [R] **lnskew0**
bdecomp, **estat** subcommand, [CAUSAL] **didregress**
postestimation
- Begg and Mazumdar test, [META] **meta bias**,
 [META] **Glossary**
 Begg test, [META] **meta bias**, [META] **Glossary**
begin,
 putdocx subcommand, [RPT] **putdocx begin**,
 [RPT] **putdocx paragraph**
 putpdf subcommand, [RPT] **putpdf begin**
- Bentler–Raykov squared multiple-correlation coefficient,
 [SEM] **estat eggof**
- Bentler–Weeks matrices, [SEM] **Intro 7**,
 [SEM] **estat framework**, [SEM] **Example 11**,
 [SEM] **Glossary**
- Bentler’s invariant pattern simplicity rotation,
 [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
- Berndt–Hall–Hall–Hausman algorithm,
 [M-5] **moptimize()**, [M-5] **optimize()**, [R] **ml**
- Bernoulli trial, [ADAPT] **Glossary**
- beta, [ADAPT] **Glossary**, [PSS-5] **Glossary**, *also see*
 probability
 coefficients, [R] **regress**
 density,
 central, [FN] **Statistical functions**,
 [M-5] **normal()**
 noncentral, [FN] **Statistical functions**,
 [M-5] **normal()**
 distribution,
 cumulative, [FN] **Statistical functions**,
 [M-5] **normal()**
 cumulative noncentral, [FN] **Statistical functions**,
 [M-5] **normal()**
 inverse cumulative, [FN] **Statistical functions**,
 [M-5] **normal()**
 inverse cumulative noncentral, [FN] **Statistical**
 functions, [M-5] **normal()**
 inverse reverse cumulative, [FN] **Statistical**
 functions, [M-5] **normal()**
 reverse cumulative, [FN] **Statistical functions**,
 [M-5] **normal()**
- function,
 complement to incomplete, [FN] **Statistical**
 functions, [M-5] **normal()**
 incomplete, [FN] **Statistical functions**,
 [M-5] **normal()**
 regression, [R] **betareg**, [SVY] **svy estimation**,
 [U] **27.5 Fractional outcomes**
- beta-min condition, [LASSO] **Glossary**
- betaden()** function, [FN] **Statistical functions**,
 [M-5] **normal()**
- betareg** command, [R] **betareg**, [R] **betareg**
postestimation
- between estimators, [XT] **xtivreg**, [XT] **xtreg**,
 [XT] **Glossary**
- between matrix, [MV] **Glossary**
- between–within DDF, see **denominator degrees of**
freedom, **repeated**
- between-cell means and variances, [XT] **xtdescribe**,
 [XT] **xtsum**
- between-group variance, [PSS-2] **power oneway**

- between-imputation variability, [MI] **mi estimate**, [MI] **mi predict**
- between-study
 - covariance, [META] **Intro**, [META] **meta**, [META] **meta meregress**, [META] **meta multilevel**, [META] **meta mvregress**
 - covariance matrix, [META] **Glossary**
 - heterogeneity, [META] **Intro**, [META] **meta**, [META] **meta set**, [META] **meta update**, [META] **meta forestplot**, [META] **meta summarize**, [META] **meta regress**, [META] **meta funnelplot**, [META] **meta bias**, [META] **meta trimfill**, [META] **meta meregress**, [META] **meta multilevel**, [META] **meta mvregress**, [META] **Glossary**
 - sample size, [META] **meta set**, [META] **meta update**, [META] **Glossary**
 - variability, see between-study heterogeneity
- between-subjects
 - design, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**, [PSS-5] **Glossary**
 - factor, [PSS-2] **power repeated**, [PSS-5] **Glossary**
 - variance, [PSS-2] **power repeated**
- BFGS algorithm, see Broyden–Fletcher–Goldfarb–Shanno algorithm
- bgodfrey, estat subcommand, [R] **regress postestimation time series**, [TS] **newey postestimation**
- BHHH algorithm, see Berndt–Hall–Hall–Hausman algorithm
- bias corrected and accelerated, [R] **bootstrap postestimation**, [R] **bstat**
- bias, meta command, [META] **meta bias**
- BIC, see Bayesian information criterion
- Bickenböller test statistic, [R] **symmetry**
- biplot command, [LASSO] **biplot**
- binary
 - 0, [D] **Glossary**, [M-2] **exp**, [M-5] **strlen()**, [M-5] **strpos()**, [P] **Glossary**, [U] **12.4.10 strL variables and binary strings**, [U] **Glossary**
 - files, writing and reading, [P] **file**
 - I/O, [M-5] **bufio()**
 - item, [IRT] **Glossary**
 - operator, [M-6] **Glossary**, [U] **11.4.3.1 Factor-variable operators**, [U] **14.7 Matrix operators**
 - outcome, [ADAPT] **Glossary**
 - outcome model, see outcomes, binary
 - string, [D] **Glossary**, [U] **12.4.10 strL variables and binary strings**, [U] **Glossary**
 - variable, [ERM] **Glossary**
 - variable imputation, see imputation, binary
- binding
 - futility boundaries, [ADAPT] **Glossary**
 - futility bounds, [ADAPT] **Glossary**
- binomial
 - distribution,
 - confidence intervals, [R] **ci**
 - cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 - inverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 - inverse reverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 - reverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 - family regression, [R] **binreg**
 - probability mass function, [FN] **Statistical functions**, [M-5] **normal()**
 - probability test, [R] **bitest**
 - test, [ADAPT] **Glossary**, [PSS-2] **power oneproportion**, [PSS-5] **Glossary**
- binomial() function, [FN] **Statistical functions**, [M-5] **normal()**
- binomialp() function, [FN] **Statistical functions**, [M-5] **normal()**
- binomialtail() function, [FN] **Statistical functions**, [M-5] **normal()**
- binormal() function, [FN] **Statistical functions**, [M-5] **normal()**
- binreg command, [R] **binreg**, [R] **binreg postestimation**
- bioequivalence test, [BAYES] **bayesmh**, [R] **pk**, [R] **pkequiv**
- biomarker, [ADAPT] **Glossary**
- biopharmaceutical data, see pharmacokinetic data
- biplot, [MV] **biplot**, [MV] **ca postestimation plots**, [MV] **Glossary**
- biplot command, [MV] **biplot**
- biprobbit command, [R] **biprobbit**, [R] **biprobbit postestimation**
- biquartimax rotation, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
- biquartim rotation, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
- birthday() function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- bisection method, see iterations, bisection method
- bitest and bitesti commands, [R] **bitest**
- bitmap, [G-3] **jpg_options**, [G-3] **png_options**, [G-3] **tif_options**
- bitmap image, see image format
- bivariate
 - inclusion probability, [BMA] **bmastats jointness jointness**, [BMA] **bmastats jointness**, [BMA] **Glossary**
 - normal function, [FN] **Statistical functions**, [M-5] **normal()**
 - probit regression, [ERM] **Example 5**, [R] **biprobbit**, [SVY] **svy estimation**

- biweight kernel function, [CAUSAL] **tebalance density**, [CAUSAL] **teoverlap**, [G-2] **graph twoway kdensity**, [G-2] **graph twoway lpoly**, [G-2] **graph twoway lpolyci**, [R] **ivqregress**, [R] **kdensity**, [R] **lpoly**, [R] **npregress kernel**, [R] **qreg**
- biweight regression estimates, [R] **rreg**
- biyearly() function, [U] **26 Working with categorical data and factor variables**
- bk, **tsfilter** subcommand, [TS] **tsfilter bk**
- blanks, removing from strings, [FN] **String functions**, [M-5] **strtrim()**
- blinding, [ADAPT] **Glossary**
- BLOB, [U] **Glossary**
- block
 - diagonal covariance, [MV] **mvtest covariances**
 - diagonal matrix, [M-5] **blockdiag()**
 - exogeneity, [TS] **vargranger**
- blockdiag() function, [M-5] **blockdiag()**
- blocking, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **Glossary**
- blog, see **Stata Blog**
- Blundell–Bond estimator, [XT] **xtddpd**, [XT] **xtddpsys**
- BLUPs, [ME] **me**, [ME] **menl postestimation**, [ME] **mixed**, [ME] **mixed postestimation**, [ME] **Glossary**, [META] **meta me postestimation**, [META] **meta myregress postestimation**, [META] **Glossary**
- BMA, see **Bayesian model averaging**
- bmacoeffsample command, [BMA] **bmacoeffsample**
- bmagraph
 - coefdensity command, [BMA] **bmagraph coefdensity**
 - command, [BMA] **bmagraph**
 - msize command, [BMA] **bmagraph msize**
 - pmp command, [BMA] **bmagraph pmp**
 - varmap command, [BMA] **bmagraph varmap**
- bmapredict command, [BMA] **bmapredict**, [BMA] **bmastats**
- bmaregress command, [BMA] **bmaregress**
- bmastats
 - jointness command, [BMA] **bmastats jointness**
 - lps command, [BMA] **bmastats lps**
 - models command, [BMA] **bmastats models**
 - msize command, [BMA] **bmastats msize**
 - pip command, [BMA] **bmastats pip**
- bofd() function, [D] **Datetime business calendars**, [FN] **Date and time functions**, [M-5] **date()**
- Bonferroni's multiple-comparison adjustment, see **multiple comparisons**, **Bonferroni's method**
- bootstrap, [SEM] **Glossary**
 - bootstrap_options*, [SVY] **bootstrap_options**
 - estimation, [SVY] **bootstrap_options**, [SVY] **svy bootstrap**, [SVY] **Variance estimation**, [SVY] **Glossary**
 - sampling and estimation, [R] **bootstrap**, [R] **bsample**, [R] **bstat**, [R] **ivqregress**, [R] **qreg**, [R] **rocreg**, [R] **simulate**, [R] **wildbootstrap**
- bootstrap, *continued*
 - standard errors, [R] **vce_option**, [SVY] **svy bootstrap**, [SVY] **Variance estimation**, [XT] **vce_options**
- bootstrap prefix command, [R] **bootstrap**, [R] **bootstrap postestimation**
- bootstrap, estat subcommand, [R] **bootstrap postestimation**
- border, [SP] **spmatrix create**, [SP] **Glossary**
 - misplacement of, [G-3] **added_text_options**
 - suppressing, [G-4] **linestyle**
 - suppressing around plot region, [G-3] **region_options**
- Boston College Archive, see **Statistical Software Components Archive**
- boundary
 - bound, see **stopping boundary**
 - calculation method, [ADAPT] **Glossary**
 - characteristic curve, [IRT] **irtgraph icc**, [IRT] **Glossary**
 - kernel, [ST] **Glossary**
 - solution, [MV] **Glossary**
- box,
 - graph subcommand, [G-2] **graph box**
 - tebalance subcommand, [CAUSAL] **tebalance box**
- Box–Cox
 - power transformations, [R] **lnskew0**
 - regression, [R] **boxcox**
- Box *M* test, [MV] **mvtest covariances**
- box plot, [CAUSAL] **tebalance box**, [G-2] **graph box**
- boxcox command, [R] **boxcox**, [R] **boxcox postestimation**
- Box's conservative epsilon, [R] **anova**
- break, [M-2] **break**
- break command, [P] **break**
- Break key, [U] **9 The Break key**, [U] **16.1.4 Error handling in do-files**
 - interception, [P] **break**, [P] **capture**
 - processing, [M-5] **setbreakintr()**
- breakkey() function, [M-5] **setbreakintr()**
- breakkeyreset() function, [M-5] **setbreakintr()**
- Bree fictional location, [SP] **Intro 2**
- Breitung test, [XT] **xtunitroot**
- breitung, xtunitroot subcommand, [XT] **xtunitroot**
- Breusch–Godfrey test, [R] **regress postestimation time series**
- Breusch–Pagan Lagrange multiplier test, [XT] **xreg postestimation**
- Breusch–Pagan test, [MV] **mvreg**, [R] **sureg**
- Breusch–Pagan/Cook–Weisberg test for heteroskedasticity, [R] **regress postestimation**
- brier command, [R] **brier**
- Brier score decomposition, [R] **brier**
- broad type, [M-6] **Glossary**
- browse command, [D] **edit**
- browse, view subcommand, [R] **view**

Broyden–Fletcher–Goldfarb–Shanno algorithm,
 [M-5] **moptimize()**, [M-5] **optimize()**, [R] **ml**

Broyden–Powell method, [M-5] **solvenl()**

BRR, see balanced repeated replication
brr_options, [SVY] **brr_options**

bsample command, [R] **bsample**

B-spline basis, [R] **makespline**, [R] **npregress series**

bsqreg command, [R] **qreg**, [R] **qreg postestimation**

bstat command, [R] **bstat**

bubble plot, [META] **estat bubbleplot**,
 [META] **Glossary**

bubbleplot, **estat** subcommand, [META] **estat bubbleplot**

bufbfmtisnum() function, [M-5] **bufio()**

bufbfmtlen() function, [M-5] **bufio()**

bufbyteorder() function, [M-5] **bufio()**

buffered I/O, [M-5] **bufio()**

bufget() function, [M-5] **bufio()**

bufio() function, [M-5] **bufio()**

bufmissingvalue() function, [M-5] **bufio()**

bufput() function, [M-5] **bufio()**

build, ssd subcommand, [SEM] **ssd**

Builder (GUI), [SEM] **Glossary**

building a graph, [G-1] **Graph intro**

built-in, class, [P] **class**

built-in variables, [U] **11.3 Naming conventions**,
 [U] **13.4 System variables (_variables)**

Bunch–Kaufman– decomposition, [M-5] **ldl()**

burn-between period, [MI] **mi impute**, [MI] **mi impute chained**, [MI] **mi impute mvn**, [MI] **Glossary**

burn-in period, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesgraph**, [BAYES] **Glossary**, [BMA] **bmaregress**, [MI] **mi impute**, [MI] **mi impute chained**, [MI] **mi impute mvn**, [MI] **Glossary**

business calendars, [D] **bcal**, [D] **Datetime business calendars**, [D] **Datetime business calendars creation**, [M-5] **date()**, [TS] **Intro**, [U] **25.7 Business dates and calendars**

business dates, see business calendars

Butterworth filter, [TS] **tsfilter**, [TS] **tsfilter bw**

bw, tsfilter subcommand, [TS] **tsfilter bw**

_by() function, [P] **byable**

by(), use of legends with, [G-3] **by_option**, [G-3] **clegend_option**, [G-3] **legend_options**

by varlist: prefix, [D] **by**, [P] **byable**, [U] **11.5 by varlist: construct**, [U] **13.7 Explicit subscripting**

byable(), [P] **byable**

by-graphs appearance, [G-4] **bystyle**, [G-4] **Glossary**

by-groups, [D] **by**, [D] **statsby**, [P] **byable**, [U] **11.5 by varlist: construct**

_byindex() function, [P] **byable**

_bylastcall() function, [P] **byable**

_byn1() function, [P] **byable**

_byn2() function, [P] **byable**

by sort varlist: prefix, [D] **by**

bystyle, [G-4] **Glossary**

byte, [D] **Glossary**, [P] **Glossary**, [U] **Glossary**

byte, [D] **Data types**, [U] **12.2.2 Numeric storage types**

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

C

C() function, [M-5] **C()**

c() function, [M-5] **c()**

c() pseudofunction, [FN] **Programming functions**

c(adopath) c-class value, [P] **creturn**, [P] **sysdir**

c(adosize) c-class value, [P] **creturn**, [P] **sysdir**

c(ALPHA) c-class value, [P] **creturn**

c(alpha) c-class value, [P] **creturn**

c(autotabgraphs) c-class value, [P] **creturn**

c(bit) c-class value, [P] **creturn**

c(born_date) c-class value, [P] **creturn**

c(byteorder) c-class value, [P] **creturn**

c(cformat) c-class value, [P] **creturn**, [R] **set cformat**

c(changed) c-class value, [P] **creturn**

c(charlen) c-class value, [P] **creturn**

c charts, see **control charts**

c(clevel) c-class value, [P] **creturn**

c(cmdlen) c-class value, [P] **creturn**

c(coeftabresults) c-class value, [P] **creturn**

c(collect_double) c-class value, [P] **creturn**

c(collect_label) c-class value, [P] **creturn**

c(collect_style) c-class value, [P] **creturn**

c(collect_warn) c-class value, [P] **creturn**

c(console) c-class value, [P] **creturn**

c(copycolor) c-class value, [P] **creturn**

c(current_date) c-class value, [P] **creturn**

c(current_time) c-class value, [P] **creturn**

c(dirsep) c-class value, [P] **creturn**

c(dockable) c-class value, [P] **creturn**

c(docx_hardbreak) c-class value, [P] **creturn**

c(docx_maxtable) c-class value, [P] **creturn**

c(docx_paramode) c-class value, [P] **creturn**

c(doeditbackup) c-class value, [P] **creturn**

c(dots) c-class value, [P] **creturn**

c(doublebuffer) c-class value, [P] **creturn**

c(dp) c-class value, [D] **format**, [P] **creturn**

c(dtable_style) c-class value, [P] **creturn**

c(dtascomplevel) c-class value, [P] **creturn**

c(dyndoc_version) c-class value, [P] **creturn**

c(edition) c-class value, [P] **creturn**

c(edition_real) c-class value, [P] **creturn**

c(emptycells) c-class value, [P] **creturn**

c(epsdouble) c-class value, [P] **creturn**

c(epsfloat) c-class value, [P] **creturn**

c(eqlen) c-class value, [P] **creturn**

c(etable_style) c-class value, [P] **creturn**

c(fastscroll) c-class value, [P] **creturn**

c(filedate) c-class value, [P] **creturn**

c(filename) c-class value, [P] **creturn**

c(frame) c-class value, [P] **creturn**

c(fredkey) c-class value, [P] **creturn**
c(fvbase) c-class value, [P] **creturn**
c(fvlabel) c-class value, [P] **creturn**
c(fvtrack) c-class value, [P] **creturn**
c(fvwrap) c-class value, [P] **creturn**
c(fvwrapon) c-class value, [P] **creturn**
c(graphics) c-class value, [P] **creturn**
c(haverdir) c-class value, [P] **creturn**
c(hostname) c-class value, [P] **creturn**
c(httpproxy) c-class value, [P] **creturn**
c(httpproxyauth) c-class value, [P] **creturn**
c(httpproxyhost) c-class value, [P] **creturn**
c(httpproxyport) c-class value, [P] **creturn**
c(httpproxypw) c-class value, [P] **creturn**
c(httpproxyuser) c-class value, [P] **creturn**
c(include_bitmap) c-class value, [P] **creturn**
c(iterlog) c-class value, [P] **creturn**
c(java_heapmax) c-class value, [P] **creturn**
c(java_home) c-class value, [P] **creturn**
c(k) c-class value, [P] **creturn**
c(kmp_blocktime) c-class value, [P] **creturn**
c(lapack_mkl) c-class value, [P] **creturn**
c(lapack_mkl_cnr) c-class value, [P] **creturn**
c(level) c-class value, [P] **creturn**
c(linegap) c-class value, [P] **creturn**
c(linesize) c-class value, [P] **creturn**
c(locale_functions) c-class value, [P] **creturn**
c(locale_icudflt) c-class value, [P] **creturn**
c(locale_ui) c-class value, [P] **creturn**
c(locksplitters) c-class value, [P] **creturn**
c(logmsg) c-class value, [P] **creturn**
c(logtype) c-class value, [P] **creturn**
c(lstretch) c-class value, [P] **creturn**
c(machine_type) c-class value, [P] **creturn**
c(macrolen) c-class value, [P] **creturn**
c(matacache) c-class value, [P] **creturn**
c(matafavor) c-class value, [P] **creturn**
c(matalibs) c-class value, [P] **creturn**
c(matalnum) c-class value, [P] **creturn**
c(matamofirst) c-class value, [P] **creturn**
c(mataoptimize) c-class value, [P] **creturn**
c(matasolvetol) c-class value, [P] **creturn**
c(matastrict) c-class value, [P] **creturn**
c(maxbezierpath) c-class value, [P] **creturn**
c(maxbyte) c-class value, [P] **creturn**
c(max_cmdlen) c-class value, [P] **creturn**
c(maxdb) c-class value, [P] **creturn**
c(maxdouble) c-class value, [P] **creturn**
c(maxfloat) c-class value, [P] **creturn**
c(max_graphsize) c-class value, [P] **creturn**
c(maxint) c-class value, [P] **creturn**
c(max_it_cvars) c-class value, [P] **creturn**
c(maxiter) c-class value, [P] **creturn**
c(max_it_fvars) c-class value, [P] **creturn**
c(max_k_theory) c-class value, [P] **creturn**
c(maxlong) c-class value, [P] **creturn**
c(max_macrolen) c-class value, [P] **creturn**
c(max_matdim) c-class value, [P] **creturn**
c(max_memory) c-class value, [D] **memory**,
[P] **creturn**
c(max_N_theory) c-class value, [P] **creturn**
c(max_preservemem) c-class value, [P] **creturn**
c(maxstrlvarlen) c-class value, [P] **creturn**
c(maxstrvarlen) c-class value, [P] **creturn**
c(maxvar) c-class value, [D] **memory**, [P] **creturn**
c(maxvlabellen) c-class value, [P] **creturn**
c(max_width_theory) c-class value, [P] **creturn**
c(memory) c-class value, [P] **creturn**
c(minbyte) c-class value, [P] **creturn**
c(mindouble) c-class value, [P] **creturn**
c(minfloat) c-class value, [P] **creturn**
c(min_graphsize) c-class value, [P] **creturn**
c(minint) c-class value, [P] **creturn**
c(minlong) c-class value, [P] **creturn**
c(min_memory) c-class value, [D] **memory**,
[P] **creturn**
c(mode) c-class value, [P] **creturn**
c(Mons) c-class value, [P] **creturn**
c(Months) c-class value, [P] **creturn**
c(more) c-class value, [P] **creturn**, [P] **more**
c(MP) c-class value, [P] **creturn**
c(N) c-class value, [P] **creturn**
c(namelenbyte) c-class value, [P] **creturn**
c(namelenchar) c-class value, [P] **creturn**
c(niceness) c-class value, [D] **memory**, [P] **creturn**
c(noisily) c-class value, [P] **creturn**
c(notifyuser) c-class value, [P] **creturn**
c(obs_t) c-class value, [P] **creturn**
c(odbcdriver) c-class value, [P] **creturn**
c(odbcmgr) c-class value, [P] **creturn**
c(os) c-class value, [P] **creturn**
c(osdtl) c-class value, [P] **creturn**
c(pagesize) c-class value, [P] **creturn**
c(pdf_maxtable) c-class value, [P] **creturn**
c(pformat) c-class value, [P] **creturn**, [R] **set cformat**
c(pi) c-class value, [P] **creturn**
c(pinnable) c-class value, [P] **creturn**
c(playsnd) c-class value, [P] **creturn**
c(printcolor) c-class value, [P] **creturn**
c(processors) c-class value, [P] **creturn**
c(processors_lic) c-class value, [P] **creturn**
c(processors_mach) c-class value, [P] **creturn**
c(processors_max) c-class value, [P] **creturn**
c(pwd) c-class value, [P] **creturn**
c(python_exec) c-class value, [P] **creturn**
c(python_userpath) c-class value, [P] **creturn**
c(rc) c-class value, [P] **capture**, [P] **creturn**
c(reshape_favor) c-class value, [P] **creturn**
c(reventries) c-class value, [P] **creturn**
c(revkeyboard) c-class value, [P] **creturn**
c(rmsg) c-class value, [P] **creturn**, [P] **rmsg**
c(rmsg_time) c-class value, [P] **creturn**
c(rng) c-class value, [P] **creturn**
c(rng_current) c-class value, [P] **creturn**

- c(rngseed_mt64s)** c-class value, [P] **creturn**
c(rngstate) c-class value, [P] **creturn**, [R] **set emptycells**, [R] **set seed**
c(rngstream) c-class value, [P] **creturn**
c(scheme) c-class value, [P] **creturn**
c(scrollbufsize) c-class value, [P] **creturn**
c(SE) c-class value, [P] **creturn**
c(searchdefault) c-class value, [P] **creturn**
c(segmentsize) c-class value, [D] **memory**, [P] **creturn**
c(sformat) c-class value, [P] **creturn**, [R] **set cformat**
c(showbaselevels) c-class value, [P] **creturn**, [R] **set showbaselevels**
c(showemptycells) c-class value, [P] **creturn**, [R] **set showbaselevels**
c(showomitted) c-class value, [P] **creturn**, [R] **set showbaselevels**
c(smallestdouble) c-class value, [P] **creturn**
c(smoothfonts) c-class value, [P] **creturn**
c(sort_current) c-class value, [P] **creturn**
c(sortmethod) c-class value, [P] **creturn**
c(sortrngstate) c-class value, [P] **creturn**
c(stata_version) c-class value, [P] **creturn**
c(sysdir_base) c-class value, [P] **creturn**, [P] **sysdir**
c(sysdir_oldplace) c-class value, [P] **creturn**, [P] **sysdir**
c(sysdir_personal) c-class value, [P] **creturn**, [P] **sysdir**
c(sysdir_plus) c-class value, [P] **creturn**, [P] **sysdir**
c(sysdir_site) c-class value, [P] **creturn**, [P] **sysdir**
c(sysdir_stata) c-class value, [P] **creturn**, [P] **sysdir**
c(table_style) c-class value, [P] **creturn**
c(taskbargroups) c-class value, [P] **creturn**
c(tmpdir) c-class value, [P] **creturn**
c(trace) c-class value, [P] **creturn**, [P] **trace**
c(tracedepth) c-class value, [P] **creturn**, [P] **trace**
c(traceexpand) c-class value, [P] **creturn**, [P] **trace**
c(tracehilitte) c-class value, [P] **creturn**, [P] **trace**
c(traceindent) c-class value, [P] **creturn**, [P] **trace**
c(tracenumber) c-class value, [P] **creturn**, [P] **trace**
c(tracesep) c-class value, [P] **creturn**, [P] **trace**
c(type) c-class value, [D] **generate**, [P] **creturn**
c(update_interval) c-class value, [P] **creturn**
c(update_prompt) c-class value, [P] **creturn**
c(update_query) c-class value, [P] **creturn**
c(username) c-class value, [P] **creturn**
c(userversion) c-class value, [P] **creturn**
c(varabbrev) c-class value, [P] **creturn**
c(varkeyboard) c-class value, [P] **creturn**
c(version) c-class value, [P] **creturn**, [P] **version**
c(Wdays) c-class value, [P] **creturn**
c(Weekdays) c-class value, [P] **creturn**
c(width) c-class value, [P] **creturn**
CA, see **correspondence analysis**
ca command, [MV] **ca**, [MV] **ca postestimation**, [MV] **ca postestimation plots**
cabiplot command, [MV] **ca postestimation plots**
CAIC, see **consistent Akaike information criterion calculator**, [R] **display**
calendars, [D] **bcal**, [D] **Datetime business calendars**, [D] **Datetime business calendars creation**, [TS] **Intro**
calibration, [IRT] **Glossary**, [SVY] **Calibration**, [SVY] **Glossary**
Caliński and Harabasz index stopping rules, [MV] **cluster stop**
_caller() pseudofunction, [FN] **Programming functions**
callersversion() function, [M-5] **callersversion()**
camat command, [MV] **ca**, [MV] **ca postestimation**, [MV] **ca postestimation plots**
Canberra dissimilarity measure, [MV] **measure_option**
candisc command, [MV] **candisc**, [MV] **discrim estat**, [MV] **discrim qda postestimation**
canon command, [MV] **canon**, [MV] **canon postestimation**
canonical
 correlation analysis, [MV] **canon**, [MV] **canon postestimation**, [MV] **Glossary**, also see **correspondence analysis**
 discriminant analysis, [MV] **candisc**, [MV] **Glossary**
 link, [ME] **meglm**, [ME] **Glossary**, [XT] **Glossary**
 loadings, [MV] **canon**, [MV] **canon postestimation**, [MV] **Glossary**
 variate set, [MV] **canon**, [MV] **canon postestimation**, [MV] **Glossary**
canontest, **estat** subcommand, [MV] **discrim lda postestimation**
capped spikes, [G-3] **rcap_options**
caprojection command, [MV] **ca postestimation plots**
capture command, [P] **capture**
carryover effects, [R] **pk**, [R] **pkcross**, [R] **pkshape**
case, [CM] **Glossary**
 ID variable, [CM] **Glossary**
case-cohort data, [ST] **stfoc**
case-control
 data, [R] **clogit**, [R] **Epitab**, [R] **logistic**, [R] **rocreg**, [R] **symmetry**, [ST] **stfoc**
 study, [PSS-2] **power**, [PSS-2] **power mcc**, [PSS-5] **Glossary**, [R] **Epitab**
case I interval-censored data, [ST] **stintcox**, [ST] **stintcox PH-assumption plots**, [ST] **stintcox postestimation**, [ST] **stintreg**, [ST] **stintreg postestimation**, [ST] **Glossary**
case II interval-censored data, [ST] **stintcox**, [ST] **stintcox PH-assumption plots**, [ST] **stintcox postestimation**, [ST] **stintreg**, [ST] **stintreg postestimation**, [ST] **Glossary**
casement displays, [G-3] **by_option**
case-specific variable, [CM] **Glossary**

- casewise deletion, [D] **collapse**, [D] **egen**, [P] **mark**,
also see listwise deletion
- cat command, [D] **type**
- cat() function, [M-5] **cat()**
- categorical, *see factor variables*
- axis appearance
- labels, [G-3] **cat_axis_Label_options**
 - line, [G-3] **cat_axis_line_options**
- contrasts after anova, [R] **contrast**
- covariates, [R] **anova**
- data, [D] **egen**, [D] **recode**, [MV] **ca**, [MV] **manova**,
[MV] **mca**, [R] **Epitab**, [SVY] **svy**
estimation, [SVY] **svy: tabulate oneway**,
[SVY] **svy: tabulate twoway**
- data, agreement, measures for, [R] **kappa**
- graphs, [R] **grmeanby**, [R] **spikeplot**
- item, [IRT] **Glossary**
- latent variable, [FMM] **Glossary**, [SEM] **Glossary**
- outcomes, *see outcomes, categorical, also see*
outcomes, binary, also see outcomes, ordinal
- regression, *also see outcomes subentry*
- absorbing one categorical variable, [R] **areg**
- tabulations, [R] **dtable**, [R] **table oneway**, [R] **table**
twoway, [R] **table multiway**, [R] **table**
summary, [R] **table**, [R] **tabstat**, [R] **tabulate**
oneway, [R] **tabulate twoway**, [R] **tabulate**,
summarize()
- variable creation, [R] **tabulate oneway**, [R] **xi**
- variable imputation, *see imputation, categorical*
- variables, [ERM] **Glossary**, [U] **26.1.2 Converting**
continuous variables to categorical variables
- category
- boundary curve, *see boundary characteristic curve*
 - boundary location, [IRT] **Glossary**
 - characteristic curve, [IRT] **irtgraph icc**,
[IRT] **Glossary**
 - response function, [IRT] **irtgraph icc**,
[IRT] **Glossary**
- Cauchy
- density, [FN] **Statistical functions**, [M-5] **normal()**
 - distribution,
 - cumulative, [FN] **Statistical functions**,
[M-5] **normal()**
 - inverse cumulative, [FN] **Statistical functions**,
[M-5] **normal()**
 - inverse reverse cumulative, [FN] **Statistical**
functions, [M-5] **normal()**
 - reverse cumulative, [FN] **Statistical functions**,
[M-5] **normal()**
- cauchy() function, [FN] **Statistical functions**,
[M-5] **normal()**
- cauchyden() function, [FN] **Statistical functions**,
[M-5] **normal()**
- cauchytail() function, [FN] **Statistical functions**,
[M-5] **normal()**
- causal mediation analysis, [CAUSAL] **Glossary**
- cause-specific hazard, [ST] **stcrreg**, [ST] **Glossary**
- cc command, [R] **Epitab**
- CCC, *see category characteristic curve*
- ccc, mgarch subcommand, [TS] **mgarch ccc**
- cchart command, [R] **QC**
- cci command, [R] **Epitab**
- c-class command, [P] **return**
- c-conformability, [M-2] **op_colon**, [M-6] **Glossary**
- CCT, *see controlled clinical trial study*
- CD, *see coefficient of determination*
- cd command, [D] **cd**
- cd, net subcommand, [R] **net**
- cde, estat subcommand, [CAUSAL] **mediate**
postestimation
- Cdhms() function, [D] **Datetime**, [FN] **Date and time**
functions, [M-5] **date()**
- cdir, classutil subcommand, [P] **classutil**
- ceil() function, [FN] **Mathematical functions**,
[M-5] **trunc()**
- ceiling function, [FN] **Mathematical functions**,
[M-5] **trunc()**
- cell means, [PSS-5] **Glossary**
- kernel function, [R] **npregress kernel**
 - model, [PSS-5] **Glossary**
- censored, [CAUSAL] **Glossary**, [ERM] **Glossary**,
[PSS-2] **power trend**, [PSS-2] **power cox**,
[PSS-2] **power exponential**, [PSS-2] **power**
logrank, [ST] **Glossary**, *also see imputation*,
interval-censored data
- observations, [ERM] **eintreg**, [ERM] **eoprobit**,
[ERM] **eprobit**, [ERM] **eregress**,
[ERM] **Example 1c**, [FMM] **fm: intreg**,
[FMM] **fm: tobit**, [MI] **mi impute**
intreg, [MI] **mi XXXset**, [R] **heckman**,
[R] **heckoprobit**, [R] **heckprobit**, [R] **intreg**,
[R] **itvobit**, [R] **tobit**, [ST] **st**, [ST] **stintcox**,
[ST] **stintreg**, [XT] **xheckman**, *also see*
truncated observations
- Poisson regression, [R] **cpoisson**, [SVY] **svy**
estimation
- censored-normal regression, *see interval regression*
- census, [SVY] **Glossary**
- data, [SVY] **Survey**, [SVY] **Direct standardization**,
[SVY] **Variance estimation**
- centered data, [MV] **Glossary**
- centile command, [R] **centile**
- centiles, *see percentiles*
- central posterior interval, *see equal-tailed credible*
interval
- central tendency, measures of, *see means, see medians*
- centroidlinkage,
 - clustermat subcommand, [MV] **cluster linkage**
 - cluster subcommand, [MV] **cluster linkage**
- centroid-linkage clustering, [MV] **cluster**,
[MV] **clustermat**, [MV] **cluster linkage**,
[MV] **Glossary**
- certainty strata, [SVY] **estat**
- certainty units, [SVY] **Variance estimation**

- certify data, [D] **assert**, [D] **assertnested**,
 [D] **checksum**, [D] **count**, [D] **datasignature**,
 [D] **inspect**, [MI] **mi update**,
 [P] **_datasignature**, [P] **signestimationsample**
- cf** command, [D] **cf**
- cf, tsfilter** subcommand, [TS] **tsfilter cf**
- CFA, see **confirmatory factor analysis**
- CFI, see **comparative fit index**
- cformat, set** subcommand, [R] **set**, [R] **set cformat**
- cgraph**,
bayesirf subcommand, [BAYES] **bayesirf cgraph**
irf subcommand, [TS] **irf cgraph**
- chained equations, see **imputation, multivariate, chained equations**
- change, frame** subcommand, [D] **frame change**
- changeeol** command, [D] **changeeol**
- changing
 data, see **edit data**
 directories, [D] **cd**
- _char(#)**, display directive, [P] **display**
- char**
 command, [U] **12.8 Characteristics**
 define command, [P] **char**
 list command, [P] **char**
 macro function, [P] **macro**
 rename command, [P] **char**
- char()** function, [FN] **String functions**, [M-5] **ascii()**
- character
 data, see **string variables**
 variables, [D] **infile (free format)**
- characteristic roots, [M-5] **eigensystem()**
- characteristics, [D] **Glossary**, [P] **char**, [P] **Glossary**,
 [U] **12.8 Characteristics**, [U] **18.3.6 Macro functions**, [U] **18.3.13 Referring to characteristics**, [U] **Glossary**
- chdir** command, [D] **cd**
- _chdir()** function, [M-5] **chdir()**
- chdir()** function, [M-5] **chdir()**
- check**,
bcal subcommand, [D] **bcal**
icd10 subcommand, [D] **icd10**
icd10cm subcommand, [D] **icd10cm**
icd10pcs subcommand, [D] **icd10pcs**
icd9 subcommand, [D] **icd9**
icd9p subcommand, [D] **icd9p**
m1 subcommand, [R] **m1**
- check data, [D] **assert**, [D] **assertnested**
- checkestimationsample** command,
 [P] **signestimationsample**
- checkpoint, [D] **snapshot**
- checksum** command, [D] **checksum**
- checksums of data, [D] **checksum**, [D] **datasignature**,
 [P] **_datasignature**, [P] **signestimationsample**
- chi2()** function, [FN] **Statistical functions**,
 [M-5] **normal()**
- chi2den()** function, [FN] **Statistical functions**,
 [M-5] **normal()**
- chi2tail()** function, [FN] **Statistical functions**,
 [M-5] **normal()**
- χ^2
 density, [FN] **Statistical functions**, [M-5] **normal()**
 distribution,
 cumulative, [FN] **Statistical functions**,
 [M-5] **normal()**
 cumulative noncentral, [FN] **Statistical functions**,
 [M-5] **normal()**
 inverse cumulative, [FN] **Statistical functions**,
 [M-5] **normal()**
 inverse cumulative noncentral, [FN] **Statistical functions**, [M-5] **normal()**
 inverse reverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 inverse reverse cumulative noncentral,
 [FN] **Statistical functions**, [M-5] **normal()**
 noncentral, [FN] **Statistical functions**,
 [M-5] **normal()**
 reverse cumulative, [FN] **Statistical functions**,
 [M-5] **normal()**
 reverse cumulative noncentral, [FN] **Statistical functions**, [M-5] **normal()**
- hypothesis test, [R] **hausman**, [R] **lrtest**, [R] **sdtest**,
 [R] **tabulate twoway**, [R] **test**, [R] **testnl**
- noncentrality parameter, [FN] **Statistical functions**,
 [M-5] **normal()**
- probability plot, [R] **Diagnostic plots**
- quantile plot, [R] **Diagnostic plots**
- test**, [PSS-5] **Glossary**, [SEM] **Methods and formulas for sem**
 test for marginal homogeneity, [R] **symmetry**
 test of independence, [R] **Epitab**, [R] **tabulate twoway**, [SVY] **svy: tabulate twoway**
- Chms()** function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- choice model, [CM] **Intro**, [U] **27.10 Choice models**
 Bayesian estimation, [BAYES] **bayes: clogit**,
 [BAYES] **bayes: cloglog**, [BAYES] **bayes: glm**,
 [BAYES] **bayes: heckprobit**,
 [BAYES] **bayes: hetprobit**,
 [BAYES] **bayes: logistic**, [BAYES] **bayes: logit**,
 [BAYES] **bayes: meclolog**,
 [BAYES] **bayes: meglm**,
 [BAYES] **bayes: melogit**,
 [BAYES] **bayes: meprobit**,
 [BAYES] **bayes: mlogit**,
 [BAYES] **bayes: mprobit**,
 [BAYES] **bayes: probit**, [BAYES] **bayes: xtlogit**,
 [BAYES] **bayes: xtlogit**,
 [BAYES] **bayes: xtprobit**
- conditional logit (McFadden's), [CM] **cmclogit**
- data, [CM] **Intro 2**, [CM] **cmchoiceset**,
 [CM] **cmsample**, [CM] **cmset**,
 [CM] **cmsummarize**, [CM] **cmtab**,
 [D] **assertnested**
- extended regression, [ERM] **eprobit**

- choice model, *continued*
- finite mixture, [FMM] **fm**: **cloglog**, [FMM] **fm**: **glm**, [FMM] **fm**: **logit**, [FMM] **fm**: **mlogit**, [FMM] **fm**: **probit**
 - mixed logit, [CM] **cmmixlogit**, [CM] **cmxtmixlogit**
 - multilevel mixed-effects model, [ME] **mecloglog**, [ME] **meglm**, [ME] **melogit**, [ME] **meprobit**
 - multinomial probit, [CM] **cmmprobit**
 - nested logit, [CM] **nlogit**
 - panel data, [CM] **Intro 7**, [CM] **cmxtmixlogit**, [ERM] **eprobit**, [ERM] **Example 9**, [XT] **xtgee**, [XT] **xtlogit**, [XT] **xtmlogit**, [XT] **xtologit**, [XT] **xtprobit**
 - rank-ordered logit, [CM] **cmrologit**
 - rank-ordered probit, [CM] **cmroprobit**
 - standard, [R] **clogit**, [R] **cloglog**, [R] **exlogistic**, [R] **glm**, [R] **heckprobit**, [R] **hetprobit**, [R] **ivprobit**, [R] **logistic**, [R] **logit**, [R] **mlogit**, [R] **mprobit**, [R] **probit**, [R] **scobit**, [R] **slogit**, [R] **suest**
 - summarize variables, [CM] **cmsummarize**
 - tabulations, [CM] **cmchoiceset**, [CM] **cmsample**, [CM] **cmtab**
- choice set, [CM] **Glossary**
- tabulating, [CM] **cmchoiceset**
- Cholesky
- decomposition, [M-5] **cholesky()**, [P] **matrix define**
 - ordering, [TS] **irf create**, [TS] **Glossary**
- _cholesky()** function, [M-5] **cholesky()**
- cholesky()** function, [FN] **Matrix functions**, [M-5] **cholesky()**, [P] **matrix define**
- _cholinv()** function, [M-5] **cholinv()**
- cholinv()** function, [M-5] **cholinv()**
- _cholinvlapacke()** function, [M-5] **cholinv()**
- cholinvlapacke()** function, [M-5] **cholinv()**
- _cholsolve()** function, [M-5] **cholsolve()**
- cholsolve()** function, [M-5] **cholsolve()**
- _cholsolvelapacke()** function, [M-5] **cholsolve()**
- cholsolvelapacke()** function, [M-5] **cholsolve()**
- chop()** function, [FN] **Programming functions**
- choropleth maps, [SP] **Intro 4**, [SP] **gmap**, [SP] **Glossary**
- Chow test, [R] **anova**, [R] **contrast**, [R] **lrtest**, [TS] **estat sbknown**
- Christiano–Fitzgerald filter, [TS] **tsfilter**, [TS] **tsfilter cf**
- churdle
- command, [R] **churdle**, [R] **churdle postestimation**
 - exponential command, [R] **churdle**
 - linear command, [R] **churdle**
- CI, see **confidence interval**
- assumption, see **conditional-independence assumption**
- ci
- means command, [R] **ci**
 - proportions command, [R] **ci**
 - variances command, [R] **ci**
- CIF, see **cumulative incidence function**
- cii
- means command, [R] **ci**
 - proportions command, [R] **ci**
 - variances command, [R] **ci**
- ciwidth
- curve, [PSS-3] **ciwidth usermethod**, [PSS-3] **ciwidth, graph**
 - user-defined, [PSS-3] **ciwidth usermethod**
- ciwidth
- command, [PSS-1] **Intro**, [PSS-3] **Intro (ciwidth)**, [PSS-3] **GUI (ciwidth)**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth usermethod**, [PSS-3] **ciwidth, graph**, [PSS-3] **ciwidth, table**
 - onemean command, [PSS-3] **ciwidth onemean**
 - onevariance command, [PSS-3] **ciwidth onevariance**
 - pairedmeans command, [PSS-3] **ciwidth pairedmeans**
 - twomeans command, [PSS-3] **ciwidth twomeans**
- class, [P] **Glossary**
- definition, [P] **class**
 - instance, [P] **class**
 - model, [FMM] **Glossary**
 - probability, [FMM] **Glossary**
 - programming, [M-2] **class**, [M-6] **Glossary**, [P] **class**
 - programming utilities, [P] **classutil**
- class, [M-2] **class**
- class exit command, [P] **class exit**
- classfunctions, estat subcommand, [MV] **discrim lda postestimation**
- classical O’Brien–Fleming bounds, [ADAPT] **Glossary**
- classical Pocock bounds, [ADAPT] **Glossary**
- classical scaling, [MV] **mds**, [MV] **mdslong**, [MV] **mdsmat**, [MV] **Glossary**
- classical Wang–Tsiatis bounds, [ADAPT] **Glossary**
- classification, see **cluster analysis**, see **discriminant analysis**
- data, see **receiver operating characteristic analysis**
 - function, [MV] **discrim**, [MV] **discrim lda**, [MV] **discrim lda postestimation**, [MV] **discrim qda**, [MV] **discrim qda postestimation**, [MV] **Glossary**
 - interrater agreement, [R] **kappa**
 - table, [MV] **candisc**, [MV] **discrim**, [MV] **discrim estat**, [MV] **discrim knn**, [MV] **discrim knn postestimation**, [MV] **discrim lda**, [MV] **discrim lda postestimation**, [MV] **discrim logistic**, [MV] **discrim logistic postestimation**, [MV] **discrim qda**, [MV] **discrim qda postestimation**, [MV] **Glossary**, [R] **estat classification**
- classification, estat subcommand, [R] **estat classification**
- .classmv** built-in class function, [P] **class**
 - .classname** built-in class function, [P] **class**
- classname()** function, [M-5] **eltype()**
- classtable**, estat subcommand, [MV] **discrim estat**, [MV] **discrim lda postestimation**

- classutil**
 cdir command, [P] **classutil**
 describe command, [P] **classutil**
 dir command, [P] **classutil**
 drop command, [P] **classutil**
 which command, [P] **classutil**
- classwide variable, [P] **class**
- clean**,
 icd10 subcommand, [D] **icd10**
 icd10cm subcommand, [D] **icd10cm**
 icd10pcs subcommand, [D] **icd10pcs**
 icd9 subcommand, [D] **icd9**
 icd9p subcommand, [D] **icd9p**
- clear**
 collections, [D] **clear**
 estimation results, see **results**, **clearing**
 memory, [D] **clear**
 Results window, see **Results window**, **clearing**
- clear**
 * command, [D] **clear**
 ado command, [D] **clear**
 all command, [D] **clear**
 collect command, [D] **clear**
 command, [D] **clear**
 frames command, [D] **clear**, [D] **frames reset**
 mata command, [D] **clear**
 matrix command, [D] **clear**
 options, [U] **11.2 Abbreviation rules**
 programs command, [D] **clear**
 results command, [D] **clear**
 rngstream command, [D] **clear**
- clear**,
 collect subcommand, [TABLES] **collect clear**
 datasignature subcommand, [D] **datasignature**
 ereturn subcommand, [P] **ereturn**, [P] **return**
 _estimates subcommand, [P] **_estimates**
 estimates subcommand, [R] **estimates store**
 forecast subcommand, [TS] **forecast clear**
 fvset subcommand, [R] **fvset**
 java subcommand, [P] **Java integration**
 mata subcommand, [M-3] **mata clear**
 meta subcommand, [META] **meta update**
 ml subcommand, [R] **ml**
 postutil subcommand, [P] **postfile**
 putdocx subcommand, [RPT] **putdocx begin**
 putexcel subcommand, [RPT] **putexcel**,
 [RPT] **putexcel advanced**
 putpdf subcommand, [RPT] **putpdf begin**
 python subcommand, [P] **PyStata integration**
 return subcommand, [P] **return**
 serset subcommand, [P] **sereset**
 spmatrix subcommand, [SP] **spmatrix drop**
 sreturn subcommand, [P] **program**, [P] **return**
 timer subcommand, [P] **timer**
 vl subcommand, [D] **vl drop**
- clevel**, **set** subcommand, [BAYES] **set clevel**, [R] **set**
- clinical**
 heterogeneity, [META] **Intro**, [META] **Glossary**
 outcome, [ADAPT] **Glossary**
 trial, [ADAPT] **Intro**, [ADAPT] **GSD**
intro, [ADAPT] **gs**, [ADAPT] **gsdesign**,
 [ADAPT] **gsdesign onemean**, [ADAPT] **gsdesign**
twomeans, [ADAPT] **gsdesign oneproportion**,
 [ADAPT] **gsdesign twoproportions**,
 [ADAPT] **gsdesign logrank**, [ADAPT] **gsdesign**
usermethod, [ADAPT] **Glossary**,
 [BAYES] **bayesmh**, [PSS-5] **Glossary**, [R] **pk**,
 also see **survival analysis**
- clinically**
 meaningful difference, [ADAPT] **Glossary**,
 [PSS-5] **Glossary**, also see **effect size**
 meaningful effect, [ADAPT] **Glossary**, see **clinically**
 meaningful difference
 significance difference, see **clinically meaningful**
 difference
 significant difference, [ADAPT] **Glossary**
- clip()** function, [FN] **Programming functions**
- Clock()** function, [D] **Datetime**, [D] **Datetime**
conversion, [FN] **Date and time functions**,
 [M-5] **date()**
- clock()** function, [D] **Datetime**, [D] **Datetime**
conversion, [FN] **Date and time functions**,
 [M-5] **date()**
- clock time**, [TS] **tsset**
- Clockdiff()** function, [D] **Datetime durations**,
 [FN] **Date and time functions**, [M-5] **date()**
- clockdiff()** function, [D] **Datetime durations**,
 [FN] **Date and time functions**, [M-5] **date()**
- Clockdiff_frac()** function, [D] **Datetime durations**,
 [FN] **Date and time functions**, [M-5] **date()**
- clockdiff_frac()** function, [D] **Datetime durations**,
 [FN] **Date and time functions**, [M-5] **date()**
- Clockpart()** function, [D] **Datetime**, [FN] **Date and**
time functions, [M-5] **date()**
- clockpart()** function, [D] **Datetime**, [FN] **Date and**
time functions, [M-5] **date()**
- clockposstyle**, [G-4] **Glossary**
- clogit** command, [R] **bootstrap**, [R] **clogit**, [R] **clogit**
postestimation, [R] **exlogistic**
- cloglog** command, [R] **cloglog**, [R] **cloglog**
postestimation
- cloglog()** function, [FN] **Mathematical functions**,
 [M-5] **logit()**
- clonevar** command, [D] **clonevar**
- close**,
 cmdlog subcommand, [R] **log**
 file subcommand, [P] **file**
 graph subcommand, [G-2] **graph close**
 log subcommand, [R] **log**
- close graphs**, [G-2] **graph close**
- cls** command, [R] **cls**

- cluster, [MV] **cluster**
- averagelinkage command, [MV] **cluster linkage**
 - centroidlinkage command, [MV] **cluster linkage**
 - completelinkage command, [MV] **cluster linkage**
 - delete command, [MV] **cluster programming utilities**
 - dendrogram command, [MV] **cluster dendrogram**
 - dir command, [MV] **cluster utility**
 - drop command, [MV] **cluster utility**
 - generate command, [MV] **cluster generate**
 - kmeans command, [MV] **cluster kmeans and kmedians**
 - kmedians command, [MV] **cluster kmeans and kmedians**
 - list command, [MV] **cluster utility**
 - measures command, [MV] **cluster programming utilities**
 - medianlinkage command, [MV] **cluster linkage**
 - notes command, [MV] **cluster notes**
 - notes drop command, [MV] **cluster notes**
 - parsedistance command, [MV] **cluster programming utilities**
 - query command, [MV] **cluster programming utilities**
 - rename command, [MV] **cluster utility**
 - renamevar command, [MV] **cluster utility**
 - set command, [MV] **cluster programming utilities**
 - singlelinkage command, [MV] **cluster linkage**
 - stop command, [MV] **cluster stop**
 - use command, [MV] **cluster utility**
 - wardslinkage command, [MV] **cluster linkage**
 - waveragelinkage command, [MV] **cluster linkage**
- cluster analysis, [MV] **cluster**, [MV] **cluster dendrogram**, [MV] **cluster generate**, [MV] **cluster kmeans and kmedians**, [MV] **cluster linkage**, [MV] **cluster stop**, [MV] **cluster utility**, [MV] **Glossary**, [U] **27.22 Multivariate analysis**
- dendrograms, [MV] **cluster dendrogram**
- dropping, [MV] **cluster utility**
- hierarchical, [MV] **cluster**, [MV] **clustermat**, [MV] **cluster linkage**
- kmeans, [MV] **cluster kmeans and kmedians**
- kmedians, [MV] **cluster kmeans and kmedians**
- listing, [MV] **cluster utility**
- notes, [MV] **cluster notes**
- programming, [MV] **cluster programming subroutines**, [MV] **cluster programming utilities**
- renaming, [MV] **cluster utility**
- stopping rules, [MV] **cluster**, [MV] **cluster stop**
- tree, [MV] **cluster dendrogram**, [MV] **Glossary**
- using, [MV] **cluster utility**
- cluster estimator of variance, [P] **_robust**, [R] **vce_option**, [XT] **vce_options**
- beta regression, [R] **betareg**
- between-effects models, instrumental variables, [XT] **xtivreg**
- censored Poisson regression, [R] **cpoisson**
- choice model
- conditional logit, [CM] **cmlogit**
 - mixed logit, [CM] **cmmixlogit**, [CM] **cmxtmixlogit**
 - multinomial probit, [CM] **cmmprobit**
 - nested logit, [CM] **nlogit**
 - rank-ordered logistic, [CM] **cmrologit**
 - rank-ordered probit, [CM] **cmroprobit**
- competing-risks regression, [ST] **stcrreg**
- complementary log–log regression, [R] **cloglog**
- Cox proportional hazards model, [ST] **stcox**, [ST] **stintcox**
- exponential regression, hurdle, [R] **churdle**
- finite mixture models, [FMM] **fm**
- first-differenced estimator, [XT] **xtivreg**
- fixed-effects models,
- instrumental variables, [XT] **xtivreg**
 - linear, [XT] **xtreg**
 - Poisson, [XT] **xtpoisson**
- fractional response regression, [R] **fracreg**, [R] **ivfprobit**
- generalized linear models, [R] **glm**
- for binomial family, [R] **binreg**
- generalized method of moments, [R] **gmm**, [R] **ivpoisson**
- Heckman selection model, [R] **heckman**, [XT] **xheckman**
- heckpoisson regression, [R] **heckpoisson**
- hurdle regression, [R] **churdle**
- instrumental-variable regression,
- [LASSO] **poivre**, [LASSO] **xpoivre**
- instrumental-variables regression, [R] **ivreg**, [XT] **xtivreg**
- interval regression, [ERM] **eintreg**, [R] **intreg**
- item response theory, [IRT] **irt 1pl**, [IRT] **irt 2pl**, [IRT] **irt 3pl**, [IRT] **irt grm**, [IRT] **irt nrm**, [IRT] **irt pcm**, [IRT] **irt rsm**, [IRT] **irt hybrid**, [IRT] **irt, group()**
- linear dynamic panel-data models, [XT] **xtabond**, [XT] **xtdpd**, [XT] **xtdpdsys**
- linear regression, [LASSO] **dsreg**, [LASSO] **poreg**, [LASSO] **xporeg**, [R] **reg**
- constrained, [R] **cnreg**
 - heteroskedastic, [R] **hetreg**
 - hurdle, [R] **churdle**
 - seemingly unrelated, [R] **sureg**
 - three-stage least squares, [R] **reg3**
 - truncated, [R] **truncreg**
 - with dummy-variable set, [R] **areg**
- logistic regression, [LASSO] **dslogit**, [LASSO] **pologit**, [LASSO] **xpologit**, [R] **logistic**, [R] **logit**, *also see* logit regression subentry
- conditional, [R] **clogit**
 - multinomial, [R] **mlogit**
 - ordered, [R] **ologit**

- cluster estimator of variance, logistic regression,
continued
skewed, [R] **scobit**
stereotypic, [R] **slogit**
zero-inflated ordered, [R] **ziologit**
- logit regression, [LASSO] **dslogit**, [LASSO] **pologit**,
[LASSO] **xpologit**, [R] **logit**, *also see* logistic
regression subentry
- maximum likelihood estimation, [R] **ml**, [R] **mlexp**
- multilevel mixed-effects model, [ME] **mecloglog**,
[ME] **meglm**, [ME] **meintreg**, [ME] **melogit**,
[ME] **menbreg**, [ME] **meologit**,
[ME] **meoprobit**, [ME] **mepoisson**,
[ME] **meprobit**, [ME] **mestreg**, [ME] **metobit**,
[ME] **mixed**
- multinomial
logistic regression, [R] **mlogit**
probit regression, [R] **mprobit**
- negative binomial regression
truncated, [R] **nbreg**
zero-inflated, [R] **zinb**
- nonlinear
demand systems, [R] **demandsys**
least-squares estimation, [R] **nl**
systems of equations, [R] **nlshr**
- ordered probit regression, [ERM] **eoprobit**
- parametric survival models, [ST] **stintreg**, [ST] **streg**
- Poisson regression, [LASSO] **dspoisson**,
[LASSO] **popoisson**, [LASSO] **xpopoisson**,
[R] **poisson**
censored, [R] **cpoisson**
truncated, [R] **tpoisson**
with endogenous covariates, [R] **ivpoisson**
zero-inflated, [R] **zip**
- population-averaged models, [XT] **xtgee**
complementary log–log, [XT] **xtcloglog**
logit, [XT] **xtlogit**
negative binomial, [XT] **xtnbreg**
Poisson, [XT] **xtpoisson**
probit, [XT] **xtprobit**
- Prais–Winsten and Cochrane–Orcutt regression,
[TS] **prais**
- probit regression, [ERM] **eoprobit**, [ERM] **eregress**,
[R] **probit**
bivariate, [R] **biprobit**
heteroskedastic, [R] **hetprobit**
multinomial, [R] **mprobit**
ordered, [R] **hetoprobit**, [R] **oprobit**
ordered Heckman selection model,
[R] **heckoprobit**
with endogenous covariates, [R] **ivfprobit**,
[R] **ivprobit**
with sample selection, [R] **heckprobit**
zero-inflated ordered, [R] **zioprobit**
- random-effects models
complementary log–log, [XT] **xtcloglog**
Hausman–Taylor regression, [XT] **xhtaylor**
instrumental variables, [XT] **xtivreg**
cluster estimator of variance, random-effects models,
continued
linear, [XT] **xtreg**
logistic, [XT] **xtlogit**, [XT] **xtmlogit**,
[XT] **xtologit**
parametric survival, [XT] **xtstreg**
Poisson, [XT] **xtpoisson**
probit, [XT] **xtoprobit**, [XT] **xtprobit**
with sample selection, [XT] **xtheckman**
- structural equation modeling, [SEM] **Intro 8**,
[SEM] **sem option method()**, [SEM] **Glossary**
- summary statistics,
mean, [R] **mean**
proportion, [R] **proportion**
ratio, [R] **ratio**
total, [R] **total**
- tobit model, [R] **tobit**
with endogenous covariates, [R] **ivtobit**
- treatment-effects model, [CAUSAL] **didregress**,
[CAUSAL] **eteffects**, [CAUSAL] **etpoisson**,
[CAUSAL] **etregress**, [CAUSAL] **hdidregress**,
[CAUSAL] **mediate**, [CAUSAL] **stteffects**
ipw, [CAUSAL] **stteffects ipwra**,
[CAUSAL] **stteffects ra**, [CAUSAL] **stteffects**
wra, [CAUSAL] **teffects aipw**,
[CAUSAL] **teffects ipw**, [CAUSAL] **teffects**
ipwra, [CAUSAL] **teffects ra**,
[CAUSAL] **telasso**, [CAUSAL] **xthdidregress**
- truncated
negative binomial regression, [R] **tnbreg**
Poisson regression, [R] **tpoisson**
regression, [R] **truncreg**
- with endogenous covariates,
Poisson regression, [R] **ivpoisson**
probit model, [R] **ivfprobit**, [R] **ivprobit**
tobit model, [R] **ivtobit**
- with endogenous regressors,
instrumental-
variables regression, [LASSO] **poivregress**,
[LASSO] **xpoivregress**, [R] **ivregress**
- zero-inflated
negative binomial regression, [R] **zinb**
ordered logistic regression, [R] **ziologit**
ordered probit regression, [R] **zioprobit**
Poisson regression, [R] **zip**
- cluster randomized design, [PSS-2] **power**,
[PSS-2] **power onemean**, **cluster**, [PSS-2] **power**
twomeans, **cluster**, [PSS-2] **power**
oneproportion, **cluster**, [PSS-2] **power**
twoproportions, **cluster**, [PSS-2] **power logrank**,
cluster, [PSS-5] **Glossary**, [R] **prtest**, [R] **ztest**
- cluster randomized trial, *see* cluster randomized design
- cluster sampling, [P] **_robust**, [SVY] **Survey**,
[SVY] **svy estimation**, [SVY] **svyset**,
[SVY] **Variance estimation**, [SVY] **Glossary**,
[R] **bootstrap**, [R] **bsample**, [R] **jackknife**,
[R] **wildbootstrap**
- cluster size, [PSS-5] **Glossary**
- cluster tree, *see* graph, dendrogram

- clustermat**, [MV] **clustermat**
 averagelinkage command, [MV] **cluster linkage**
 centroidlinkage command, [MV] **cluster linkage**
 completelinkage command, [MV] **cluster linkage**
 medianlinkage command, [MV] **cluster linkage**
 singlelinkage command, [MV] **cluster linkage**
 stop command, [MV] **cluster stop**
 wardslinkage command, [MV] **cluster linkage**
 waveragelinkage command, [MV] **cluster linkage**
- clusters, duplicating, [D] **expandcl**
- cmchoiceset** command, [CM] **Intro 2**, [CM] **Intro 3**,
 [CM] **cmchoiceset**
- cmclgit** command, [CM] **Intro 1**, [CM] **Intro 5**,
 [CM] **cmclgit**, [CM] **cmclgit postestimation**
- cmdlog**
 close command, [R] **log**
 command, [R] **log**, [U] **15 Saving and printing**
output—log files
 off command, [R] **log**
 on command, [R] **log**
 using command, [R] **log**
- Cmdyhms()** function, [D] **Datetime**, [FN] **Date and**
time functions, [M-5] **date()**
- cmh**, power subcommand, [PSS-2] **power cmh**
- CMI assumption, see conditional mean independence
 assumption
- cmmixlogit** command, [CM] **Intro 1**, [CM] **Intro 5**,
 [CM] **cmmixlogit**, [CM] **cmmixlogit**
postestimation
- cmmprobit** command, [CM] **Intro 1**, [CM] **Intro 5**,
 [CM] **cmmprobit**, [CM] **cmmprobit**
postestimation
- cmrologit** command, [CM] **Intro 6**, [CM] **cmrologit**,
 [CM] **cmrologit postestimation**
- cmroprobit** command, [CM] **Intro 1**, [CM] **Intro 6**,
 [CM] **cmroprobit**, [CM] **cmroprobit**
postestimation
- cmsample** command, [CM] **Intro 3**, [CM] **cmsample**
- cmset** command, [CM] **Intro 2**, [CM] **Intro 3**,
 [CM] **Intro 7**, [CM] **cmset**
- cmsummarize** command, [CM] **Intro 3**,
 [CM] **cmsummarize**
- cmtab** command, [CM] **Intro 3**, [CM] **cmtab**
- cmxtmixlogit** command, [CM] **Intro 1**, [CM] **Intro 7**,
 [CM] **cmxtmixlogit**, [CM] **cmxtmixlogit**
postestimation
- CMYK values, see cyan, magenta, yellow, and key or
 black (CMYK) values
- cnsgreg** command, [R] **cnsgreg**, [R] **cnsgreg**
postestimation
- Cochran–Armitage test, [PSS-2] **power**, [PSS-2] **power**
trend, [PSS-5] **Glossary**
 for trend, [R] **nptrend**
- Cochran–Mantel–Haenszel test, [PSS-2] **power**,
 [PSS-2] **power cmh**, also see Mantel–Haenszel
 test
- Cochran–Orcutt regression, [TS] **prais**, [TS] **Glossary**
- Cochran’s Q statistic, see Q statistic
 code
 pages, [D] **Glossary**, [P] **Glossary**, [U] **Glossary**
 point, [D] **unicode encoding**, [D] **Glossary**,
 [P] **Glossary**, [U] **Glossary**
- code, timing, [P] **timer**
- codebook** command, [D] **codebook**
- _coef []**, [U] **13.5 Accessing coefficients and**
standard errors
- coefdensity**, **bmagraph** subcommand,
 [BMA] **bmagraph coefdensity**
- coefficient alpha, [MV] **alpha**
- coefficient of determination, [PSS-2] **power**,
 [PSS-2] **power rsquared**, [SEM] **estat**
eggof, [SEM] **estat ggof**, [SEM] **estat gof**,
 [SEM] **Example 4**, [SEM] **Example 21**,
 [SEM] **Methods and formulas for sem**,
 [SEM] **Glossary**
- coefficient of variation, [PSS-5] **Glossary**, [R] **dtable**,
 [R] **prtest**, [R] **table summary**, [R] **table**,
 [R] **tabstat**, [R] **ztest**, [SVY] **estat**
- coefficient path, [LASSO] **coefpath**
- coefficient sample, see Markov chain Monte Carlo,
 model parameter sample
- coefficient table, [P] **ereturn**, [RPT] **putdocx collect**,
 [RPT] **putdocx table**, [RPT] **putpdf collect**,
 [RPT] **putpdf table**
- coefficients (from estimation),
 accessing, [P] **ereturn**, [P] **matrix get**,
 [U] **13.5 Accessing coefficients and standard**
errors
 cataloging, [R] **estimates**
 estimated linear combinations, see linear
 combinations of parameters
 linear combinations of, see linear combinations of
 parameters
 nonlinear combinations of, see nonlinear
 combinations of parameters
 testing equality of, [R] **test**, [R] **testnl**
 transformed, see transformed coefficients
- coefficients of interest, see covariates of interest
coefpath command, [LASSO] **coefpath**
- coefplot**, **estat** subcommand, [R] **ivqregress**
postestimation, [R] **qreg postestimation**
- coefresults**, **set** subcommand, [R] **set**
- coefvector**, **forecast** subcommand, [TS] **forecast**
coefvector
- Cofc()** function, [D] **Datetime**, [FN] **Date and time**
functions, [M-5] **date()**
- cofC()** function, [D] **Datetime**, [FN] **Date and time**
functions, [M-5] **date()**
- Cofd()** function, [D] **Datetime**, [FN] **Date and time**
functions, [M-5] **date()**
- cofd()** function, [D] **Datetime**, [FN] **Date and time**
functions, [M-5] **date()**
- Cohen’s d , [META] **meta esize**, [META] **Glossary**

- cohort study, [PSS-1] **Intro**, [PSS-2] **Intro (power)**, [PSS-2] **power**, [PSS-3] **ciwidth**, [PSS-5] **Glossary**, [R] **Epitab**, [ST] **ltable**, [ST] **stcox**, [ST] **stcurve**, [ST] **stir**, [ST] **stmc**, [ST] **stmh**, [ST] **stptime**, [ST] **strate**, [ST] **stsum**, [ST] **stoccc**
- cointegrating vector, [TS] **Glossary**
- cointegration, [TS] **fcast compute**, [TS] **fcast graph**, [TS] **vec intro**, [TS] **vec**, [TS] **veclmar**, [TS] **vecnorm**, [TS] **vecrank**, [TS] **vecstable**
- test, [XT] **xtcointtest**
- coleq macro function, [P] **macro**
- coleq, matrix subcommand, [P] **matrix rownames**
- coleqnumb macro function, [P] **macro**
- coleqnumb() function, [FN] **Matrix functions**
- colfullnames macro function, [P] **macro**
- coljoinbyname, matrix subcommand, [P] **matrix rowjoinbyname**
- collapse command, [D] **collapse**
- _collate() function, [M-5] **sort()**
- collatorlocale() function, [FN] **String functions**
- collatorversion() function, [FN] **String functions**
- collect
- addtags command, [TABLES] **collect addtags**
 - clear command, [D] **clear**, [TABLES] **collect clear**
 - combine command, [TABLES] **collect combine**
 - composite command, [TABLES] **collect composite**
 - copy command, [TABLES] **collect copy**
 - create command, [TABLES] **collect create**
 - dims command, [TABLES] **Intro 3**, [TABLES] **collect dims**
 - dir command, [TABLES] **collect dir**
 - drop command, [TABLES] **collect drop**
 - export command, [TABLES] **Intro 3**, [TABLES] **collect export**
 - get command, [TABLES] **Intro 3**, [TABLES] **collect get**
 - label dim command, [TABLES] **collect label**
 - label drop command, [TABLES] **collect label**
 - label levels command, [TABLES] **collect label**
 - label list command, [TABLES] **collect label**
 - label save command, [TABLES] **collect label**
 - label use command, [TABLES] **collect label**
 - layout command, [TABLES] **Intro 3**, [TABLES] **collect layout**
 - levelsof command, [TABLES] **collect levelsof**
 - notes command, [TABLES] **collect notes**
 - preview command, [TABLES] **collect preview**
 - query autolevels command, [TABLES] **collect query**
 - query cell command, [TABLES] **collect query**
 - query column command, [TABLES] **collect query**
 - query composite command, [TABLES] **collect query**
 - query _cons command, [TABLES] **collect query**
 - query header command, [TABLES] **collect query**
 - query html command, [TABLES] **collect query**
- collect, *continued*
- query notes command, [TABLES] **collect query**
 - query putdocx command, [TABLES] **collect query**
 - query putpdf command, [TABLES] **collect query**
 - query row command, [TABLES] **collect query**
 - query showbase command, [TABLES] **collect query**
 - query showempty command, [TABLES] **collect query**
 - query showomit command, [TABLES] **collect query**
 - query stars command, [TABLES] **collect query**
 - query table command, [TABLES] **collect query**
 - query tex command, [TABLES] **collect query**
 - query title command, [TABLES] **collect query**
 - recode command, [TABLES] **collect recode**
 - remap command, [TABLES] **collect remap**
 - rename command, [TABLES] **collect rename**
 - save command, [TABLES] **collect save**
 - set command, [TABLES] **collect set**
 - stars command, [TABLES] **collect stars**
 - style autolevels command, [TABLES] **collect style autolevels**
 - style cell command, [TABLES] **collect style cell**
 - style clear command, [TABLES] **collect style clear**
 - style column command, [TABLES] **collect style column**
 - style header command, [TABLES] **collect style header**
 - style html command, [TABLES] **collect style html**
 - style notes command, [TABLES] **collect style notes**
 - style putdocx command, [TABLES] **collect style putdocx**
 - style putpdf command, [TABLES] **collect style putpdf**
 - style row command, [TABLES] **collect style row**
 - style save command, [TABLES] **collect style save**
 - style showbase command, [TABLES] **collect style showbase**
 - style showempty command, [TABLES] **collect style showempty**
 - style showomit command, [TABLES] **collect style showomit**
 - style table command, [TABLES] **collect style table**
 - style tex command, [TABLES] **collect style tex**
 - style title command, [TABLES] **collect style title**
 - style use command, [TABLES] **collect style use**
 - style _cons command, [TABLES] **collect style _cons**
 - title command, [TABLES] **collect title**
 - use command, [TABLES] **collect use**
- collect,
- putdocx subcommand, [RPT] **putdocx collect**
 - putpdf subcommand, [RPT] **putpdf collect**

- collect prefix command, [TABLES] [Intro 3](#),
 [TABLES] [collect get](#), [TABLES] [Example 2](#),
 [TABLES] [Example 4](#), [TABLES] [Example 5](#),
 [TABLES] [Example 6](#), [TABLES] [Example 7](#)
- collect statistics, [D] [statsby](#)
- collect_double, set subcommand, [R] [set](#),
 [TABLES] [set collect_double](#)
- collection, [R] [dtable](#), [R] [table](#), [RPT] [putdocx collect](#),
 [RPT] [putexcel](#), [RPT] [putexcel advanced](#),
 [RPT] [putpdf collect](#), [TABLES] [Intro](#),
 [TABLES] [Intro 1](#), [TABLES] [Intro 2](#),
 [TABLES] [Intro 3](#), [TABLES] [Intro 4](#),
 [TABLES] [Intro 5](#), [TABLES] [Glossary](#)
- automatic levels, [TABLES] [collect get](#),
 [TABLES] [collect style autolevels](#),
 [TABLES] [Glossary](#)
- dimensions,
 [TABLES] [Intro 2](#), [TABLES] [Collection principles](#), [TABLES] [Glossary](#)
- item, [TABLES] [Intro 2](#), [TABLES] [Glossary](#)
- labels, [TABLES] [Intro 3](#), [TABLES] [collect label](#)
- layout, [TABLES] [Intro](#), [TABLES] [Intro 2](#),
 [TABLES] [collect layout](#)
- levels, [TABLES] [Intro 2](#), [TABLES] [Collection principles](#), [TABLES] [Glossary](#)
- queries, [TABLES] [collect query](#)
- tags, [TABLES] [Intro 2](#), [TABLES] [Collection principles](#), [TABLES] [Glossary](#)
- value, [TABLES] [Intro](#), [TABLES] [Intro 2](#),
 [TABLES] [Glossary](#)
- collections,
 adding custom table notes, [TABLES] [collect notes](#)
 adding custom table title, [TABLES] [collect title](#)
 adding significance stars, [TABLES] [collect stars](#)
 cell appearance, [TABLES] [collect style cell](#)
 clear all, [TABLES] [collect clear](#)
 clearing styles, [TABLES] [collect style clear](#)
 combining, [TABLES] [Intro 3](#), [TABLES] [collect combine](#)
 composing column headers, [TABLES] [Intro 3](#),
 [TABLES] [collect style column](#)
 composing row headers, [TABLES] [Intro 3](#),
 [TABLES] [collect style row](#)
 composing table headers, [TABLES] [collect style table](#)
 controlling headers, [TABLES] [Intro 3](#),
 [TABLES] [collect style header](#)
 copy, [TABLES] [collect copy](#)
 creating, [TABLES] [collect create](#)
 displaying levels automatically, [TABLES] [collect style autolevels](#)
 displaying names of, [TABLES] [collect dir](#)
 dropping, [TABLES] [collect drop](#)
 exporting, [R] [dtable](#), [R] [etable](#), [TABLES] [collect export](#)
 HTML styles, [TABLES] [collect style html](#)
 intercept position, [TABLES] [collect style _cons](#)
 labeling dimensions, [TABLES] [collect label](#)
 labeling levels, [TABLES] [collect label](#)
 collections, *continued*
 L^AT_EX styles, [TABLES] [collect style tex](#)
 listing dimension levels, [TABLES] [Intro 3](#),
 [TABLES] [collect levelsof](#)
 loading from disk, [TABLES] [collect use](#)
 notes styles, [TABLES] [collect style notes](#)
 PDF styles, [TABLES] [collect style putpdf](#)
 predefined styles, [TABLES] [Predefined styles](#)
 querying dimensions, [TABLES] [collect query](#)
 querying levels, [TABLES] [collect query](#)
 recoding dimension levels, [TABLES] [collect recode](#)
 remapping tags, [TABLES] [collect remap](#)
 renaming, [TABLES] [collect rename](#)
 saving, [TABLES] [Intro 3](#), [TABLES] [collect save](#)
 saving styles, [TABLES] [Intro 3](#), [TABLES] [collect style save](#)
 setting current, [TABLES] [collect set](#)
 showing base levels, [TABLES] [collect style showbase](#)
 showing empty cells, [TABLES] [collect style showempty](#)
 showing omitted variables, [TABLES] [collect style showomit](#)
 survey data, [TABLES] [Example 7](#)
 table preview, [TABLES] [collect preview](#)
 title styles, [TABLES] [collect style title](#)
 using saved styles, [TABLES] [collect style use](#)
 Word styles, [TABLES] [collect style putdocx](#)
- collect_label, set subcommand, [R] [set](#),
 [TABLES] [set collect_label](#)
- collect_style, set subcommand, [R] [set](#),
 [TABLES] [set collect_style](#)
- collect_warn, set subcommand, [R] [set](#),
 [TABLES] [set collect_warn](#)
- collfnames macro function, [P] [macro](#)
- collinear covariates, [LASSO] [Collinear covariates](#)
- collinear variables, removing, [P] [_rmcoll](#)
- collinearity,
 display of omitted variables, [R] [set showbaselevels](#)
 handling by [regress](#), [R] [regress](#)
 retaining collinear variables, [R] [Estimation options](#),
 [R] [orthog](#)
 variance inflation factors, [R] [regress postestimation](#)
- colmax() function, [M-5] [minmax\(\)](#)
- colmaxabs() function, [M-5] [minmax\(\)](#)
- colmin() function, [M-5] [minmax\(\)](#)
- colminmax() function, [M-5] [minmax\(\)](#)
- colmissing() function, [M-5] [missing\(\)](#)
- colnames macro function, [P] [macro](#)
- colnames, matrix subcommand, [P] [matrix rownames](#)
- colnfreeparms macro function, [P] [macro](#)
- colnfreeparms() function, [FN] [Matrix functions](#)
- colnlhs macro function, [P] [macro](#)
- colnnonmissing() function, [M-5] [missing\(\)](#)
- colnumb macro function, [P] [macro](#)
- colnumb() function, [FN] [Matrix functions](#),
 [P] [matrix define](#)

- colon operators, [M-2] **op_colon**, [M-6] **Glossary**
- color, `palette` subcommand, [G-2] **palette**
- color saturation, see `intensity`, `color`, `adjustment`
- colors, specifying in programs, [P] **display**
- `colorstyle`, [G-4] **Glossary**
- `cols()` function, [M-5] **rows()**
- `colscalefactors()` function, [M-5] **_equilrc()**
- `colshape()` function, [M-5] **rowshape()**
- `colsof` macro function, [P] **macro**
- `colsof()` function, [FN] **Matrix functions**, [P] **matrix define**
- `colsum()` function, [M-5] **sum()**
- `_column(#)`, `display` directive, [P] **display**
- column stripes, [M-5] **st_matrix()**, [M-6] **Glossary**
- column-join operator, [M-2] **op_join**
- column-major order, [M-6] **Glossary**
- columns in graphs, [PSS-5] **Glossary**
- columns of matrix,
 - appending to, [P] **matrix define**
 - names of, [P] **ereturn**, [P] **matrix define**, [P] **matrix rowjoinbyname**, [P] **matrix rownames**, [U] **14.2 Row and column names**
 - operators on, [P] **matrix define**
 - selecting, [M-5] **select()**
- `colvarlist` macro function, [P] **macro**
- `colvector`, [M-2] **Declarations**, [M-6] **Glossary**
- `comb()` function, [FN] **Mathematical functions**, [M-5] **comb()**
- combination step, [MI] **Intro substantive**, [MI] **mi estimate**, [MI] **mi estimate using**, [MI] **mi predict**
- combinatorial function, see `comb()` function
- combinatorials, calculating, [FN] **Mathematical functions**
- combine
 - data, [D] **append**, [D] **cross**, [D] **fralias**, [D] **frget**, [D] **frlink**, [D] **frunalias**, [D] **joinby**, [D] **merge**, [MI] **mi add**, [MI] **mi append**, [MI] **mi merge**, [U] **23 Combining datasets**
 - graphs, [G-2] **graph combine**
- combine,
 - `collect` subcommand, [TABLES] **collect combine**
 - `graph` subcommand, [G-2] **graph combine**
- combined effect size, see `overall effect size`
- command
 - arguments, [P] **gettoken**, [P] **syntax**, [P] **tokenize**, [U] **18.4 Program arguments**
 - language, [SEM] **Glossary**, [U] **2 A brief description of Stata**, [U] **11 Language syntax**
 - line, launching dialog box from, [R] **db**
 - parsing, [M-5] **tokenget()**, [M-5] **ustrsplit()**, [P] **gettoken**, [P] **syntax**, [P] **tokenize**, [U] **18.4 Program arguments**
 - timing, [P] **rmsg**, [P] **timer**, [U] **8 Error messages and return codes**
- commands,
 - abbreviating, [U] **11.2 Abbreviation rules**
 - aborting, [P] **continue**, [U] **9 The Break key**, [U] **10 Keyboard use**
 - editing and repeating, [U] **10 Keyboard use**
 - immediate, [U] **19 Immediate commands**, [U] **Glossary**
 - repeating automatically, [D] **by**, [P] **byable**, [P] **continue**, [P] **foreach**, [P] **forvalues**, [P] **while**
 - reviewing, [R] **#review**
 - unabbreviating names of, [P] **unabcmd**
- commas, importing data separated by, [D] **import delimited**, [D] **infile (fixed format)**, [D] **infile (free format)**
- comments, [M-2] **Comments**
 - adding to programs, [P] **comments**
 - in programs, do-files, etc., [U] **16.1.2 Comments and blank lines in do-files**, [U] **18.11.2 Comments and long lines in ado-files**
 - with data, [D] **notes**
- common, `estat` subcommand, [MV] **factor postestimation**
- common factors, [MV] **factor**, [MV] **factor postestimation**, [MV] **rotate**, [MV] **Glossary**
- common odds ratio, [PSS-2] **power cmh**, [PSS-5] **Glossary**
- common-effect meta-analysis model, [META] **Intro**, [META] **meta esize**, [META] **meta set**, [META] **meta update**, [META] **meta forestplot**, [META] **meta galbraithplot**, [META] **meta labbepplot**, [META] **meta regress**, [META] **meta funnelplot**, [META] **meta trimfill**, [META] **Glossary**, also see `meta-analysis common-effect`
- communality, [MV] **factor**, [MV] **factor postestimation**, [MV] **Glossary**
- community-contributed additions,
 - installing, [R] **net**, [R] **ssc**
 - searching for, [R] **net search**, [R] **ssc**
- commutation matrix, [M-5] **Kmatrix()**
- companion matrix, see `lag-polynomial matrix`
- comparative fit index, [SEM] **estat gof**, [SEM] **Methods and formulas for sem**
- comparative scatterplot, [R] **dotplot**
- compare command, [D] **compare**
- `compare`, `estat` subcommand, [MV] **procrustes postestimation**
- compare two
 - files, [D] **cf**, [D] **checksum**
 - variables, [D] **compare**
- comparison
 - group, see `experimental group`
 - test between nested models, [R] **nestreg**
 - value, see `alternative value`

- compassdirstyle*, [G-4] **Glossary**
- compatibility of Stata programs across releases,
[P] **version**
- competing risks, [ST] **sterreg**, [ST] **Glossary**
- complementary
log–log regression, [BAYES] **bayes: mecloglog**,
[FMM] **fmn: cloglog**, [FMM] **fmn: glm**,
[ME] **mecloglog**, [R] **cloglog**, [R] **glm**,
[SEM] **Glossary**, [SVY] **svy estimation**,
[XT] **xtcloglog**, [XT] **xtgee**
- complements, [BMA] **bmaregress**, [BMA] **bmastats**
jointness, [BMA] **Glossary**
- complete
data, [MI] **Glossary**
degrees of freedom for coefficients, [MI] **mi estimate**, [MI] **Glossary**
observations, [MI] **Glossary**
- complete-cases analysis, see **listwise deletion**
- complete-data analysis, [MI] **Glossary**
- completed data, see **imputed data**
- completed-data analysis, [MI] **Intro substantive**,
[MI] **mi estimate**, [MI] **Glossary**
- completelinkage,
clustermat subcommand, [MV] **cluster linkage**
cluster subcommand, [MV] **cluster linkage**
- complete-linkage clustering, [MV] **cluster**,
[MV] **clustermat**, [MV] **cluster linkage**,
[MV] **Glossary**
- completely determined outcomes, [R] **logit**
- complex, [M-2] **Declarations**, [M-6] **Glossary**
- component
analysis, [MV] **factor**, [MV] **pca**, [MV] **rotate**,
[MV] **rotatemat**
loading plot, [MV] **scoreplot**
plot, [MV] **scoreplot**
scores, [MV] **Glossary**
- component-plus-residual plot, [R] **regress**
postestimation diagnostic plots
- composite, collect subcommand, [TABLES] **collect**
composite
- composite endpoint, [ADAPT] **Glossary**
- composite style, see **style**
- compound double quotes, [P] **macro**, [U] **12.4.6 String literals**, [U] **18.3.5 Double quotes**
- compound symmetry, [PSS-5] **Glossary**
correlation matrix, [MV] **mvtest correlations**
covariance matrix, [MV] **mvtest covariances**
- compress command, [D] **compress**
- compress files, [D] **zipfile**
- compute,
bayesfcast subcommand, [BAYES] **bayesfcast**
compute
fcast subcommand, [TS] **fcast compute**
- Comrey's tandem 1 and 2 rotations, [MV] **rotate**,
[MV] **rotatemat**, [MV] **Glossary**
- concat(), egen function, [D] **egen**
- concatenate strings, [FN] **String functions**,
[M-5] **intvtokens()**, [U] **13.2.2 String operators**
- concentration–time curve, [R] **pk**
- concordance, estat subcommand, [ST] **stcox**
postestimation
- concordance measures, [ST] **stcox postestimation**
- concordant pairs, [PSS-2] **power**, [PSS-2] **power**
pairedproportions, [PSS-5] **Glossary**
- cond() function, [FN] **Programming functions**,
[M-5] **cond()**
- condition number, [M-5] **cond()**, [M-6] **Glossary**
- condition statement, see **if** command, see **if exp**
qualifier
- conditional
conjugacy, see **semiconjugate prior**
fixed-effects model, [XT] **xtlogit**, [XT] **xtmlogit**,
[XT] **Glossary**
(fixed-effects) logistic regression, [SVY] **svy**
estimation
hazard function, [ME] **Glossary**, [XT] **Glossary**
hazard ratio, [ME] **Glossary**, [XT] **Glossary**
imputation, see **imputation**, conditional
independence, [IRT] **Glossary**
logistic regression, [CM] **cmclgit**, [CM] **cmrologit**,
[R] **clgit**, [R] **slogit**, [XT] **xtlogit**,
[XT] **xtmlogit**, [XT] **xtologit**, [XT] **xtstreg**
marginal effects, [CM] **margins**, [R] **margins**,
[R] **marginsplot**
margins, [CM] **margins**, [R] **margins**,
[R] **marginsplot**
mean, [CAUSAL] **Glossary**, [DSGE] **Glossary**,
[ERM] **Glossary**
mean independence assumption, [CAUSAL] **teffects**
intro advanced
normality, see **normality assumption**, conditional
operator, [M-2] **op_conditional**
overdispersion, [ME] **menbreg**, [ME] **Glossary**
variance, [TS] **arch**, [TS] **Glossary**
- conditional-independence assumption,
[CAUSAL] **teffects intro**, [CAUSAL] **teffects**
intro advanced, [CAUSAL] **Glossary**
- confidence interval, [PSS-3] **Intro (ciwidth)**,
[PSS-3] **ciwidth**, [PSS-3] **ciwidth onemean**,
[PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth**
pairedmeans, [PSS-3] **ciwidth onevariance**,
[PSS-5] **Glossary**, [U] **20.8 Specifying the width**
of confidence intervals
for Bayesian analysis, [BAYES] **Intro**,
[BAYES] **Bayesian commands**
for bioequivalence, [R] **pkequiv**
for bootstrap statistics, [R] **bootstrap**
postestimation, [R] **rocreg**, [R] **rocreg**
postestimation, [R] **wildbootstrap**
for combinations of coefficients,
linear, [R] **lincom**, [SEM] **lincom**
nonlinear, [R] **nlcom**, [SEM] **nlcom**
for contrasts, [R] **contrast**
for counts, [R] **ci**
for cumulative hazard function, [ST] **sts list**
for false-positive rates, [R] **rocregplot**

- confidence interval, *continued*
- for hazard ratios, [ST] **stcox**, [ST] **stintcox**, [ST] **stintreg**, [ST] **streg**, [XT] **xtstreg**
 - for incidence-rate ratios, [CAUSAL] **etpoisson**, [R] **cpoisson**, [R] **expoisson**, [R] **glm**, [R] **heckpoisson**, [R] **nbreg**, [R] **poisson**, [R] **tnbreg**, [R] **tpoisson**, [R] **zimb**, [R] **zip**, [ST] **stir**, [XT] **xtgee**, [XT] **xtnbreg**, [XT] **xtpoisson**
 - for intragroup correlations, [R] **loneway**
 - for linear combinations, [SVY] **svy postestimation**
 - for margins, [CM] **margins**, [R] **margins**
 - for means, [R] **ci**, [R] **ameans**, [R] **esize**, [R] **mean**, [R] **ttest**, [R] **zttest**
 - for means and percentiles of survival time, [ST] **stci**
 - for medians and percentiles, [R] **centile**
 - for odds and risk ratios, [R] **Epitab**
 - for odds ratios, [R] **exlogistic**, [R] **glm**, [R] **logistic**, [R] **logit**, [R] **ologit**, [XT] **xtcloglog**, [XT] **xtgee**, [XT] **xtlogit**, [XT] **xtologit**
 - for proportions, [R] **ci**, [R] **proportion**
 - for ratios, [R] **ratio**
 - for relative-risk ratios, [R] **mlogit**, [XT] **xtmlogit**
 - for ROC area, [R] **roccomp**, [R] **rocfi**, [R] **rocreg**, [R] **roctab**
 - for ROC values, [R] **rocregplot**
 - for standard deviations, [R] **ci**
 - for standardized mortality ratios, [R] **dstdize**, [ST] **sptime**, [ST] **strate**
 - for subhazard ratios, [ST] **sterreg**
 - for survival rates, [ST] **ltable**
 - for survivor function, [ST] **sts list**
 - for tabulated proportions, [SVY] **svy: tabulate twoway**
 - for totals, [R] **total**
 - for variances, [R] **ci**
 - set default, [R] **level**
 - with survey data, [SVY] **Variance estimation**
- confidence interval area appearance options, [G-3] **fitarea_options**
- confidence level, [PSS-3] **Intro (ciwidth)**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth, graph**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth onevariance**, [PSS-5] **Glossary**, [R] **level**
- confidence limits, [PSS-3] **Intro (ciwidth)**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth onevariance**, [PSS-5] **Glossary**
- confidence-interval
- half-width, [PSS-3] **Intro (ciwidth)**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth twomeans**, [PSS-5] **Glossary**
 - precision, [PSS-3] **Intro (ciwidth)**, [PSS-3] **ciwidth**, [PSS-5] **Glossary**
 - curve, [PSS-3] **ciwidth**, [PSS-3] **ciwidth, graph**, [PSS-5] **Glossary**
- confidence-interval precision, *continued*
- determination, [PSS-1] **Intro**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth, graph**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth pairedmeans**, [PSS-3] **ciwidth onevariance**, [PSS-4] **Unbalanced designs**, [PSS-5] **Glossary**
 - width, [PSS-3] **Intro (ciwidth)**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth, graph**, [PSS-3] **ciwidth, table**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth pairedmeans**, [PSS-3] **ciwidth onevariance**, [PSS-4] **Unbalanced designs**, [PSS-5] **Glossary**
- config**, **estat** subcommand, [MV] **mds postestimation**
- configuration, [MV] **Glossary**
- plot, [MV] **mds postestimation plots**, [MV] **Glossary**
- confirm**
- existence command, [P] **confirm**
 - file command, [P] **confirm**
 - format command, [P] **confirm**
 - frame command, [P] **confirm**
 - matrix command, [P] **confirm**
 - names command, [P] **confirm**
 - number command, [P] **confirm**
 - scalar command, [P] **confirm**
 - variable command, [P] **confirm**
- confirm**, **datasignature** subcommand, [D] **datasignature**
- confirmatory factor analysis, [SEM] **Intro 5**, [SEM] **Example 1**, [SEM] **Example 3**, [SEM] **Example 15**, [SEM] **Example 27g**, [SEM] **Example 30g**, [SEM] **Example 31g**, [SEM] **Example 35g**, [SEM] **Glossary**
- conformability, [M-2] **void**, [M-6] **Glossary**, *also see* c-conformability, *also see* p-conformability, *also see* r-conformability
- confounder, *see* confounding variable
- confounding, [R] **Epitab**, [ST] **Glossary**
- confounding variable, [ERM] **Intro 3**, [ERM] **Glossary**
- confusion matrix, [MV] **Glossary**, *also see* classification table
- _conj()** function, [M-5] **conj()**
- conj()** function, [M-5] **conj()**
- conjoint analysis, [CM] **cmrlogit**
- conjugate, [M-5] **conj()**, [M-6] **Glossary**
- prior, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**, [BAYES] **bayesgraph**, [BAYES] **Glossary**
 - transpose, [M-2] **op.transpose**, [M-5] **conj()**, [M-6] **Glossary**
- connect**, **jdbc** subcommand, [D] **jdbc**
- connected**, **graph twoway** subcommand, [G-2] **graph twoway connected**
- connectstyle**, [G-4] **Glossary**
- conren**, **set** subcommand, [R] **set**

- consistent Akaike information criterion, [R] **estat ic**,
[R] **estimates stats**, [R] **IC note**
- console,
controlling scrolling of output, [P] **more**, [R] **more**
obtaining input from, [P] **display**
- constant conditional-correlation model, [TS] **mgarch**,
[TS] **mgarch ccc**
- constant covariates, see **baseline covariates**
- constrained estimation, [R] **constraint**, [R] **Estimation options**
ARCH, [TS] **arch**
ARFIMA, [TS] **arfima**
ARIMA and **ARMAX**, [TS] **arima**
beta regression, [R] **betareg**
censored Poisson regression, [R] **cpoisson**
- choice model
conditional logistic, [CM] **cmclgit**
mixed logit, [CM] **cmmixlogit**,
[CM] **cmxtmixlogit**
multinomial probit, [CM] **cmmprobit**
nested logit, [CM] **nlogit**
rank-ordered probit, [CM] **cmroprobit**
- competing risks, [ST] **stcrreg**
- complementary log–log regression, [R] **clolog**
- dynamic factor model, [TS] **dfactor**
- dynamic stochastic general equilibrium,
[BAYES] **bayes: dsge**, [BAYES] **bayes: dsgenl**,
[DSGE] **dsge**, [DSGE] **dsgenl**
- exponential regression, hurdle, [R] **churdle**
- finite mixture models, [FMM] **fmn**
- fixed-effects models
logit, [XT] **xtlogit**
mlogit, [XT] **xtmlogit**
negative binomial, [XT] **xtnbreg**
Poisson, [XT] **xtpoisson**
- fractional response regression, [R] **fracreg**,
[R] **ivfprobit**
- GARCH model, [TS] **mgarch ccc**, [TS] **mgarch dcc**, [TS] **mgarch dvech**, [TS] **mgarch vcc**
- generalized linear models, [R] **glm**
for binomial family, [R] **binreg**
- generalized negative binomial regression, [R] **nbreg**
- Heckman selection model, [R] **heckman**,
[XT] **xheckman**
- heckpoisson regression, [R] **heckpoisson**
- hurdle regression, [R] **churdle**
- interval regression, [ERM] **eintreg**, [R] **intreg**
- item response theory, [IRT] **irt**, **group()**, [IRT] **irt constraints**
- linear regression, [ERM] **eregress**,
[ERM] **Example 8a**, [R] **cnsgreg**
heteroskedastic, [R] **hetregress**
hurdle, [R] **churdle**
seemingly unrelated, [R] **sureg**
stochastic frontier, [R] **frontier**
three-stage least squares, [R] **reg3**
truncated, [R] **truncreg**
- constrained estimation, *continued*
logistic regression, [R] **logistic**, [R] **logit**, *also see*
logit regression subentry
conditional, [R] **clogit**
multinomial, [R] **mlogit**
ordered, [R] **ologit**
skewed, [R] **scobit**
stereotype, [R] **slogit**
zero-inflated ordered, [R] **ziologit**
- logit regression, [R] **logit**, *also see* **logistic regression subentry**
- Markov-switching model, [TS] **mswitch**
- maximum likelihood estimation, [R] **ml**, [R] **mlexport**
multilevel mixed-effects, [ME] **meclolog**,
[ME] **meglm**, [ME] **meintreg**, [ME] **melogit**,
[ME] **menbreg**, [ME] **meologit**,
[ME] **meoprobit**, [ME] **mepoisson**,
[ME] **meprobit**, [ME] **mestreg**, [ME] **metobit**,
[ME] **mixed**
- multinomial
logistic regression, [R] **mlogit**
probit regression, [R] **mprobit**
- negative binomial regression, [R] **nbreg**
truncated, [R] **tnbreg**
zero-inflated, [R] **zinb**
- normalization, see **model identification**
- ordered Heckman selection model, [R] **heckoprobit**
- ordered probit regression, [ERM] **eoprobit**
- parametric survival models, [ST] **stintreg**, [ST] **streg**
- Poisson regression, [R] **poisson**
censored, [R] **cpoisson**
truncated, [R] **tpoisson**
zero-inflated, [R] **zip**
- probit regression, [ERM] **eoprobit**, [R] **probit**
bivariate, [R] **biprobit**
heteroskedastic, [R] **hetprobit**
multinomial, [R] **mprobit**
ordered, [R] **hetoprobit**, [R] **oprobit**
with endogenous covariates, [R] **ivfprobit**,
[R] **ivprobit**
with sample selection, [R] **heckoprobit**
zero-inflated ordered, [R] **zioprobit**
- programming, [P] **makecns**
- random-effects models
complementary log–log, [XT] **xtclolog**
interval-data regression, [ERM] **eintreg**,
[XT] **xtintreg**
logit, [XT] **xtlogit**, [XT] **xtlogit**
mlogit, [XT] **xtmlogit**
negative binomial, [XT] **xtnbreg**
parametric survival, [XT] **xtstreg**
Poisson, [XT] **xtpoisson**
probit, [XT] **xtoprobit**, [XT] **xtprobit**
tobit, [XT] **xttobit**
with sample selection, [XT] **xheckman**
- spatial autoregressive models, [SP] **spregress**
- state-space model, [TS] **sspace**

- constrained estimation, *continued*
- stochastic frontier models for panel data, [XT] **xtfrontier**
- structural equation modeling
- across groups, [SEM] **Intro 6**
 - normalization, [SEM] **Intro 4**, [SEM] **gsem**, [SEM] **sem**
 - relaxing, [SEM] **Intro 6**, [SEM] **sem and gsem path notation**, [SEM] **sem path notation extensions**
 - specifying, [SEM] **Intro 4**, [SEM] **Intro 6**, [SEM] **sem and gsem option constraints()**, [SEM] **sem and gsem option covstructure()**, [SEM] **sem and gsem path notation**, [SEM] **sem path notation extensions**
- structural vector autoregressive models, [TS] **var svar**
- threshold regression model, [TS] **threshold**
- tobit model, [R] **tobit**
- tobit model with endogenous covariates, [R] **ivtobit**
- treatment-effects model, [CAUSAL] **etpoisson**, [CAUSAL] **etregress**
- truncated
- negative binomial regression, [R] **tnbreg**
 - Poisson regression, [R] **tpoisson**
 - regression, [R] **truncreg**
- unobserved-components model, [TS] **ucm**
- vector autoregressive models, [TS] **var**
- vector error-correction models, [TS] **vec**
- with endogenous covariates
- probit regression, [R] **ivfprobit**, [R] **ivprobit**
 - tobit model, [R] **ivtobit**
- zero-inflated
- negative binomial regression, [R] **zincb**
 - ordered logistic regression, [R] **ziologit**
 - ordered probit regression, [R] **zioprobit**
 - Poisson regression, [R] **zip**
- constraint
- command, [R] **constraint**
 - define command, [R] **constraint**
 - dir command, [R] **constraint**
 - drop command, [R] **constraint**
 - free command, [R] **constraint**
 - get command, [R] **constraint**
 - list command, [R] **constraint**
 - macro function, [P] **macro**
- constraint matrix,
- creating and displaying, [P] **makecns**
 - posting and displaying after estimation, [P] **ereturn**
- constraints, [SEM] **Glossary**, *also see* **constrained estimation**
- constructor, [M-2] **class**
- containers, [M-5] **asarray()**, [M-5] **AssociativeArray()**
- containment DDF, *see* **denominator degrees of freedom, ANOVA**
- contents of data, [D] **codebook**, [D] **describe**, [D] **ds**, [D] **labelbook**
- context, class, [P] **class**
- contiguity matrix, [SP] **Glossary**, *also see* **spatial weighting matrix**
- contingency table, [MV] **ca**, [PSS-2] **power**, [PSS-2] **power pairedproportions**, [PSS-2] **power cmh**, [PSS-2] **power mcc**, [PSS-2] **power trend**, [R] **dtable**, [R] **Epitab**, [R] **roctab**, [R] **symmetry**, [R] **table oneway**, [R] **table twoway**, [R] **table multiway**, [R] **table**, [R] **tabulate twoway**, [SVY] **svy: tabulate twoway**
- continuation region, [ADAPT] **Glossary**
- `_continue`, `display` directive, [P] **display**
- `continue` command, [P] **continue**
- continuity correction, [PSS-2] **power cmh**, [PSS-2] **power trend**
- continuous
- latent variable, [SEM] **Glossary**
 - parameters, [BAYES] **bayestest interval**, [BAYES] **Glossary**
 - variable, [ERM] **Glossary**
 - variable imputation, *see* **imputation, continuous**
- continuous-time autoregressive structure, [ME] **Glossary**
- contour, `graph twoway` subcommand, [G-2] **graph twoway contour**
- contour plot, [G-2] **graph twoway contour**, [G-3] **legend_option**
- contourline, `graph twoway` subcommand, [G-2] **graph twoway contourline**
- contour-line plot, [G-2] **graph twoway contourline**
- `contract` command, [D] **contract**
- `contrast` command, [R] **anova postestimation**, [R] **contrast**, [R] **contrast postestimation**, [R] **margins, contrast**, [SEM] **Intro 7**, [SVY] **svy postestimation**, [U] **20.19 Obtaining contrasts, tests of interactions, and main effects**
- contrasts, [CM] **margins**, [FMM] **Example 1c**, [MV] **Intro**, [MV] **manova postestimation**, [MV] **Glossary**, [PSS-5] **Glossary**, [R] **contrast**, [R] **margins, contrast**, [R] **marginsplot**, [U] **20.19 Obtaining contrasts, tests of interactions, and main effects**
- graphing, [U] **20.20 Graphing margins, marginal effects, and contrasts**
- control
- arm, *see* **control group**
 - charts, [R] **QC**
 - covariates, [LASSO] **Glossary**, [PSS-5] **Glossary**
 - group, [ADAPT] **Glossary**, [PSS-5] **Glossary**
 - correlation, *see* **correlation, control-group**
 - mean, *see* **means, control-group**
 - proportion, *see* **proportions, control-group**
 - sample size, *see* **sample-size**
 - standard deviation, *see* **standard deviations, control-group**
 - variance, *see* **variance, control-group**
- line charts, [R] **QC**
- treatment, [ADAPT] **Glossary**

- control, *continued*
 variable, [DSGE] **Glossary**, *also see* covariates of interest
 lag of, [DSGE] **Intro 4b**
- controlled clinical trial study, [PSS-2] **power**, [PSS-3] **ciwidth**, [PSS-5] **Glossary**
- convergence, [DSGE] **Intro 7**, [SEM] **Intro 12**, [SEM] **sem**, [SEM] **sem and gsem option from()**
 criteria, [R] **Maximize**
 of MCMC, *see* Markov chain Monte Carlo, convergence of
- conversion, file, [D] **changeool**, [D] **filefilter**
- convert
 between styles, [MI] **mi convert**
 dynamic Markdown file to HTML file, [RPT] **Dynamic documents intro**, [RPT] **dyndoc**
 dynamic Markdown file to Word document, [RPT] **Dynamic documents intro**, [RPT] **dyndoc**, [RPT] **markdown**
 HTML file to Word document, [RPT] **html2docx**
 Markdown file to HTML file, [RPT] **markdown**
 Word document to PDF file, [RPT] **docx2pdf**
- convert, mi subcommand, [MI] **mi convert**
- convolve() function, [M-5] **fft()**
- Cook–Weisberg test for heteroskedasticity, [R] **regress postestimation**
- Cook's *D*, [R] **glm postestimation**, [R] **regress postestimation**
- coordinate system, [SP] **Intro 4**, [SP] **Glossary**
 latitude and longitude, [SP] **spset**
 explained, [SP] **spdistance**
 planar, [SP] **spset**
 explained, [SP] **spdistance**
- coordinates, estat subcommand, [MV] **ca postestimation**, [MV] **mca postestimation**
- copy
 data, [D] **edit**
 graph, [G-2] **graph copy**
 variable, [D] **clonevar**, [D] **edit**
- copy,
 collect subcommand, [TABLES] **collect copy**
 frame subcommand, [D] **frame copy**
 graph subcommand, [G-2] **graph copy**
 label subcommand, [D] **label**
 mi subcommand, [MI] **mi copy**, [MI] **Styles**
 spmatrix subcommand, [SP] **spmatrix copy**
 ssc subcommand, [R] **ssc**
 .copy built-in class function, [P] **class**
- copy command, [D] **copy**
- copy macro function, [P] **macro**
- copycolor, set subcommand, [G-2] **set printcolor**, [R] **set**
- copyright
 Apache, [R] **Copyright Apache**
 autolink, [R] **Copyright autolink**
 Boost, [R] **Copyright Boost**
 flexmark, [R] **Copyright flexmark**
continued
 H2O, [R] **Copyright H2O**
 Hamcrest, [R] **Copyright Hamcrest**
 ICD-10, [R] **Copyright ICD-10**
 ICU, [R] **Copyright ICU**
 JAXB, [R] **Copyright JAXB**
 JGoodies Common, [R] **Copyright JGoodies Common**
 JGoodies Forms, [R] **Copyright JGoodies Forms**
 JSON for Modern C++, [R] **Copyright JSON**
 jsoup, [R] **Copyright jsoup**
 LAPACK, [R] **Copyright LAPACK**
 libHaru, [R] **Copyright libHaru**
 libpng, [R] **Copyright libpng**
 Mersenne Twister, [R] **Copyright Mersenne Twister**
 MiG Layout, [R] **Copyright MiG Layout**
 Parsington, [R] **Copyright Parsington**
 polyhook, [R] **Copyright PolyHook**
 ReadStat, [R] **Copyright ReadStat**
 Scintilla, [R] **Copyright Scintilla**
 slf4j, [R] **Copyright slf4j**
 ttf2pt1, [R] **Copyright ttf2pt1**
 Win32 Dard Mode, [R] **Copyright Win32 Dark Mode**
 zlib, [R] **Copyright zlib**
- copyright command, [R] **copyright**
- Cornfield confidence intervals, [R] **Epitab**
- Corr() function, [M-5] **fft()**
- _corr() function, [M-5] **corr()**
- corr() function, [FN] **Matrix functions**, [M-5] **corr()**, [P] **matrix define**
- corr2data command, [D] **corr2data**
- correct data, *see* edit data
- corrected Akaike information criterion, [R] **estat ic**, [R] **estimates stats**, [R] **IC note**
- correlate command, [R] **correlate**
- correlated errors, *see* robust, Huber/White/sandwich estimator of variance, *also see* autocorrelation
- correlated uniqueness model, [SEM] **Intro 5**, [SEM] **Example 17**, [SEM] **Glossary**
- correlation, [M-5] **corr()**, [M-5] **mean()**, [R] **correlate**, [TABLES] **Example 1**
 between paired observations, [PSS-2] **power pairedmeans**, [PSS-2] **power pairedproportions**, [PSS-3] **ciwidth pairedmeans**
 binary variables, [R] **tetrachoric canonical**, [MV] **canon**
 coefficient of exposure, [PSS-2] **power mcc**
 compound symmetric, [MV] **mvtest correlations**
 continuous variables, [R] **correlate**
 control-group, [PSS-2] **power twocorrelations**
 data generation, [D] **corr2data**, [D] **drawnorm**
 experimental-group, [PSS-2] **power twocorrelations**
 factoring of, [MV] **factor**
 independent, *see* correlation, two-sample
 interitem, [MV] **alpha**
 intraclass, *see* intraclass correlation
 intraclass, [R] **loneway**

correlation, *continued*

Kendall's rank, [R] **spearman**

matrices, [MV] **mvtest correlations**, [P] **matrix define**, [R] **correlate**, [R] **estat**, [R] **estat vce**

matrix, anti-image, [MV] **factor postestimation**, [MV] **pca postestimation**

model, [SEM] **Intro 5**, [SEM] **Glossary**

one-sample, [PSS-2] **power onecorrelation**, [PSS-2] **power oneslope**

pairwise, [R] **correlate**

partial and semipartial, [PSS-2] **power pcorr**, [R] **pcorr**

principal components of, [MV] **pca**

serial, [R] **runtest**

signal processing, [M-5] **fft()**

similarity measure, [MV] **measure_option**

Spearman's rank, [R] **spearman**

structure, [CM] **cmmprobit**, [CM] **cmrprobit**, [R] **reg3**, [XT] **xtcloglog**, [XT] **xtgee**, [XT] **xtgls**, [XT] **xtlogit**, [XT] **xtnbreg**, [XT] **xtpcse**, [XT] **xtpoisson**, [XT] **xtprobit**, [XT] **xtnlogit**, [XT] **xtstreg**, [XT] **Glossary**

testing equality, [MV] **mvtest correlations**

tests of, [SEM] **estat stdize**, [SEM] **Example 16**

tetrachoric, [R] **tetrachoric**

two-sample, [PSS-2] **power twocorrelations**

correlation, **estat** subcommand, [CM] **cmmprobit postestimation**, [CM] **cmrprobit postestimation**

correlation() function, [M-5] **mean()**

correlations,

- estat** subcommand, [MV] **canon postestimation**, [MV] **discrim lda postestimation**, [MV] **discrim qda postestimation**, [MV] **mds postestimation**
- mvtest** subcommand, [MV] **mvtest correlations**

correlogram, [TS] **corrgram**, [TS] **Glossary**

correspondence analysis, [MV] **ca**, [MV] **mca**, [MV] **Glossary**

correspondence analysis projection, [MV] **ca postestimation plots**, [MV] **Glossary**

corrgram command, [TS] **corrgram**

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

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

cosine

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

trace kernel function, [CAUSAL] **tebalance density**, [CAUSAL] **teoverlap**, [G-2] **graph twoway kdensity**, [G-2] **graph twoway lpoly**, [G-2] **graph twoway lpolyci**, [R] **ivqregress**, [R] **kdensity**, [R] **lpoly**, [R] **npregress kernel**, [R] **qreg**

cost frontier model, [R] **frontier**, [XT] **xtfrontier**

costs, [MV] **Glossary**

count command, [D] **count**

count data,

- confidence intervals for counts, [R] **ci**
- estimation, see **outcomes**, **count**
- graphs, [R] **histogram**, [R] **kdensity**, [R] **spikeplot**
- imputation, see **imputation**, **count data**
- interrater agreement, [R] **kappa**
- summary statistics of, [R] **dtable**, [R] **table summary**, [R] **table**, [R] **tabstat**, [R] **tabulate oneway**, [R] **tabulate twoway**, [R] **tabulate**, **summarize()**
- symmetry and marginal homogeneity tests, [R] **symmetry**

count(), **egen** function, [D] **egen**

count model, see **outcomes**, **count**

count, **ml** subcommand, [R] **ml**

counterfactual, [CAUSAL] **Glossary**, [ERM] **Intro 7**, [ERM] **eprobit postestimation**, [ERM] **Glossary**, also see **potential outcome**

- predictions, [ERM] **Intro 7**, [ERM] **eprobit postestimation**, [ERM] **Glossary**

counts, making dataset of, [D] **collapse**

count-time data, [ST] **ct**, [ST] **ctset**, [ST] **cttost**, [ST] **sttost**, [ST] **Glossary**, [SVY] **svy estimation**

courses about Stata, [U] **3.6 Conferences and training**

covariance, [SEM] **Intro 4**, [SEM] **Glossary**

- analysis of, [R] **anova**
- assumptions, [SEM] **gsem**, [SEM] **sem**
- creating dataset from, see **summarize data**, **summary statistics**
- matrix of estimators, [P] **ereturn**, [P] **matrix get**, [R] **estat**, [R] **estat vce**, [R] **estimates store**
- matrix,
 - anti-image, [MV] **factor postestimation**, [MV] **pca postestimation**
 - block diagonal, [MV] **mvtest covariances**
 - spherical, [MV] **mvtest covariances**
 - testing equality, [MV] **mvtest covariances**
- of variables or coefficients, [R] **correlate**
- principal components of, [MV] **pca**
- stationary, [TS] **arfima**, [TS] **arima**, [TS] **estat aroots**, [TS] **var intro**, [TS] **var**, [TS] **Glossary**, also see **weakly stationary**
- structure, [ME] **me**, [ME] **Glossary**, [XT] **xtnlogit**

covariance, **estat** subcommand, [CM] **cmmprobit postestimation**, [CM] **cmrprobit postestimation**, [DSGE] **estat covariance**, [MV] **discrim lda postestimation**, [MV] **discrim qda postestimation**

covariances, **mvtest** subcommand, [MV] **mvtest covariances**

- covariate, [ERM] **Intro 3**, [ERM] **Glossary**, [SP] **Glossary**, [ST] **Glossary**
- balance,
[CAUSAL] **tebalance box**, [CAUSAL] **tebalance density**, [CAUSAL] **tebalance overid**, [CAUSAL] **tebalance summarize**
- class, [D] **duplicates**
- endogenous, [ERM] **Intro 3**
- patterns, [R] **logistic postestimation**, [R] **logit postestimation**, [R] **probit postestimation**
- covariate selection, [LASSO] **Glossary**
- covariates, [LASSO] **Glossary**
- covariates of interest, [LASSO] **Glossary**
- covarimin rotation, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
- COVRATIO, [R] **regress postestimation**
- cox, **power** subcommand, [PSS-2] **power cox**
- Cox proportional hazards model, [BAYES] **bayesmh evaluators**, [LASSO] **elasticnet**, [LASSO] **lasso**, [PSS-2] **power cox**, [ST] **stcox**, [ST] **stintcox**, [SVY] **svy estimation**
- test of assumption, [ST] **stcox**, [ST] **stcox PH-assumption tests**, [ST] **stcox postestimation**, [ST] **stintcox PH-assumption plots**, [ST] **stintcox postestimation**, [ST] **stsplit**
- Cox–Snell residual, [ST] **estat gofplot**, [ST] **stcox postestimation**, [ST] **stintreg postestimation**, [ST] **streg postestimation**
- CPMP, see **cumulative posterior model probability**
- cpoisson command, [R] **cpoisson**, [R] **cpoisson postestimation**
- cprplot command, [R] **regress postestimation diagnostic plots**
- Cragg hurdle regression, [R] **churdle**
- Cramér’s V , [R] **tabulate twoway**
- Crawford–Ferguson rotation, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
- CRD, see **cluster randomized design**
- create,
 bayesirf subcommand, [BAYES] **bayesirf create**
 bcal subcommand, [D] **bcal**
 collect subcommand, [TABLES] **collect create**
 forecast subcommand, [TS] **forecast create**
 frame subcommand, [P] **frame post**
 frame subcommand, [D] **frame create**
 irf subcommand, [TS] **irf create**
 serset subcommand, [P] **serset**
 spmatrix subcommand, [SP] **spmatrix create**
 vl subcommand, [D] **vl create**
- create_cspline**, **serset** subcommand, [P] **serset**
- create_xmedians**, **serset** subcommand, [P] **serset**
- credible interval, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **Bayesian postestimation**, [BAYES] **bayesstats summary**, [BAYES] **Glossary**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmapredict**, [BMA] **bmastats**
- set default, [BAYES] **set cleval**
- credible level, [BAYES] **Intro**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesstats summary**, [BAYES] **set cleval**, [BAYES] **Glossary**, [BMA] **bmaregress**, [BMA] **bmapredict**, [BMA] **bmastats**
- creturn list** command, [P] **creturn**
- crexternal()** function, [M-5] **findexternal()**
- critical
 region, see **rejection region**
 value, [ADAPT] **Glossary**, [PSS-2] **power oneproportion**, [PSS-2] **power twoproportions**, [PSS-2] **power onevariance**, [PSS-5] **Glossary**
- Cronbach’s alpha, [MV] **alpha**
- cross** command, [D] **cross**
- cross()** function, [M-5] **cross()**
- cross** product, [M-5] **cross()**, [M-5] **crossdev()**, [M-5] **quadcross()**
- cross-correlation** function, [TS] **xcorr**, [TS] **Glossary**
- cross-correlogram**, [TS] **xcorr**
- crossdev()** function, [M-5] **crossdev()**
- crossed variables**, [MV] **Glossary**
- crossed-effects** model, [BAYES] **bayes: mecloglog**, [BAYES] **bayes: meglm**, [BAYES] **bayes: meintreg**, [BAYES] **bayes: melogit**, [BAYES] **bayes: menbreg**, [BAYES] **bayes: meologit**, [BAYES] **bayes: meoprobit**, [BAYES] **bayes: meoprobit**, [BAYES] **bayes: meprobit**, [BAYES] **bayes: mestreg**, [BAYES] **bayes: metobit**, [BAYES] **bayes: mixed**, [ME] **me**, [ME] **mecloglog**, [ME] **meglm**, [ME] **meintreg**, [ME] **melogit**, [ME] **menbreg**, [ME] **meologit**, [ME] **meoprobit**, [ME] **meprobit**, [ME] **mestreg**, [ME] **metobit**, [ME] **mixed**, [ME] **Glossary**, [SEM] **Example 40g**, [SEM] **Glossary**
- crossed-random effects**, see **crossed-effects** model
- cross-fit** partialing out, [LASSO] **Lasso inference intro**, [LASSO] **Inference examples**, [LASSO] **Inference requirements**, [LASSO] **xpoviregress**, [LASSO] **xpologit**, [LASSO] **xpovoission**, [LASSO] **xporegress**, [LASSO] **Glossary**
- cross-fitting**, [LASSO] **Glossary**
- crossing variables**, [MV] **Glossary**
- crossover** designs, [BAYES] **bayesmh**, [R] **pk**, [R] **pkcross**, [R] **pkshape**
- cross-product** matrices, [P] **matrix accum**
- cross-sectional**
 data, [ERM] **Glossary**, [SP] **Glossary**, [XT] **Glossary**, also see **area data study**, [PSS-2] **power**, [PSS-3] **ciwidth**, [PSS-5] **Glossary**, [R] **Epitab**
 time-series data, [XT] **Glossary**
- cross-tabulations**, see **tables**

- cross-validation, [LASSO] **Inference examples**,
[LASSO] **lasso examples**, [LASSO] **lasso fitting**,
[LASSO] **Glossary**
- function, [LASSO] **lasso fitting**, [LASSO] **Glossary**
- mean deviance, [LASSO] **Glossary**
- ratio, [LASSO] **Glossary**
- mean prediction error, [LASSO] **Glossary**
- plot, [LASSO] **cvplot**
- cross-variable, [BAYES] **Glossary**
- cross-variables
- first-lag coefficients, [BAYES] **Glossary**
- tightness parameter, [BAYES] **Glossary**
- CRT, see cluster randomized design
- crude estimate, [R] **EpiTab**, [ST] **Glossary**
- cs command, [R] **EpiTab**
- csi command, [R] **EpiTab**
- .csv filename suffix, [D] **import delimited**
- ct command, [ST] **ctset**
- ct data, [ST] **Glossary**, also see count-time data
- ctable,
- bayesirf** subcommand, [BAYES] **bayesirf ctable**
- irf** subcommand, [TS] **irf ctable**
- ctset command, [ST] **ctset**
- cttost command, [ST] **cttost**
- cubic natural splines, [M-5] **spline3()**
- cumsp command, [TS] **cumsp**
- cumul command, [R] **cumul**
- cumulative
- distribution functions, [FN] **Statistical functions**,
[M-5] **normal()**
- distribution, empirical, [R] **cumul**
- hazard function, [CAUSAL] **Glossary**, [ST] **stcurve**,
[ST] **sts**, [ST] **sts generate**, [ST] **sts graph**,
[ST] **sts list**, [ST] **Glossary**
- hazard ratio, see hazard ratio
- incidence
- data, [R] **EpiTab**, [R] **heckpoisson**, [R] **poisson**
- estimator, [ST] **stcrreg**, [ST] **Glossary**
- function, [ST] **stcrreg**, [ST] **stcurve**,
[ST] **Glossary**
- meta-analysis, [META] **Intro**, [META] **meta forestplot**, [META] **meta summarize**,
[META] **Glossary**
- overall effect sizes, [META] **Intro**,
[META] **Glossary**
- posterior model probability, [BMA] **BMA commands**, [BMA] **bmaregress**,
[BMA] **bmagraph varmap**, [BMA] **bmastats models**, [BMA] **Glossary**
- spectral distribution, empirical, [TS] **cumsp**,
[TS] **psdensity**
- subhazard function, [ST] **stcrreg**, [ST] **stcurve**,
[ST] **Glossary**
- current collection, [TABLES] **Intro 2**,
[TABLES] **Glossary**
- current data, [P] **return**
- current status data, see case I interval-censored data
- curse of dimensionality, [MV] **Glossary**
- curved path, [SEM] **Glossary**
- custom prediction equations, [MI] **mi impute chained**,
[MI] **mi impute monotone**
- cusum
- plot, [BAYES] **Intro**, [BAYES] **bayesgraph**,
[BAYES] **Glossary**, [R] **cusum**
- test, [R] **cusum**, [TS] **estat sbcusum**
- cusum,
- bayesgraph** subcommand, [BAYES] **bayesgraph**
- cusum command, [R] **cusum**
- CUSUM plot, see cusum plot
- cut(), **egen** function, [D] **egen**
- cutil, see **classutil**
- Cuzick test for trend, [R] **nptrend**
- CV, see cross-validation
- cv, **estat** subcommand, [SVY] **estat**
- cvpermute()** function, [M-5] **cvpermute()**
- cvpermutesetup()** function, [M-5] **cvpermute()**
- cvplot** command, [LASSO] **cvplot**
- cwf** command, [D] **frame change**
- _CX** and **_CY** variables, [SP] **spset**
- cyan, magenta, yellow, and key or black (CMYK)
values, [G-4] **colorstyle**, [G-4] **Glossary**
- cyclical component, [TS] **tsfilter**, [TS] **tsfilter bk**,
[TS] **tsfilter bw**, [TS] **tsfilter cf**, [TS] **tsfilter hp**,
[TS] **ucm**, [TS] **Glossary**
- ## D
- DA, see data augmentation
- daily()** function, [FN] **Date and time functions**
- dashed lines, [G-4] **linepatternstyle**
- data
- augmentation, [MI] **mi impute**, [MI] **mi impute mvn**, [MI] **Glossary**
- entry, see import data, see input data interactively,
see read data from disk
- matrix, [M-5] **st_data()**, [M-5] **st_view()**,
[M-6] **Glossary**
- reduction, [MV] **ca**, [MV] **canon**, [MV] **factor**,
[MV] **mds**, [MV] **pca**
- signature, [D] **datasignature**, [P] **_datasignature**,
[P] **signestimationsample**
- transfer, see export data, see import data types, [D] **Data types**, [U] **12 Data**
- data,
- appending, see append data
- area, see area data
- autocorrelated, see autocorrelation
- case-cohort, see case-cohort data
- case-control, see case-control data
- categorical, see categorical data, agreement,
 measures for, see categorical data
- certifying, see certify data
- characteristics of, see characteristics
- checksums of, see checksums of data
- choice model, see choice model data

data, *continued*

- combining, see [combine data](#)
- contents of, see [contents of data](#)
- count-time, see [count-time data](#)
- cumulative incidence data, see [cumulative incidence data](#)
- current, see [current data](#)
- discrete survival, see [discrete survival data](#)
- displaying, see [display data](#)
- documenting, see [document data](#)
- editing, see [edit data](#)
- entering, see [import data](#), see [input data interactively](#)
- exporting, see [export data](#)
- extended missing values, see [missing values](#)
- flong MI style, see [flong MI data style](#)
- flongsep MI style, see [flongsep MI data style](#)
- frames, see [frames](#)
- generating, see [generate data](#)
- importing, see [import data](#)
- inputting, see [import data](#), see [input data interactively](#), see [read data from disk](#)
- labeling, see [label data](#)
- large, dealing with, see [memory](#)
- listing, see [list data](#)
- loading, see [import data](#), see [input data interactively](#), see [use data](#)
- long format, see [long data format](#)
- matched case–control, see [matched case–control data](#)
- missing values, see [missing values](#)
- mlong MI style, see [mlong MI data style](#)
- multiple-failure st, see [multiple-failure st data](#)
- multiple-record st, see [multiple-record st data](#)
- nested case–control, see [nested case–control data](#)
- observational, see [observational data](#)
- preserving, see [preserve data](#)
- range of, see [range of data](#)
- ranking, see [rank data](#)
- reading, see [import data](#), see [load data](#), see [read data from disk](#)
- recoding, see [recode data](#)
- rectangularizing, see [rectangularize dataset](#)
- reordering, see [reorder data](#)
- reorganizing, see [reorganize data](#)
- restoring, see [restore data](#)
- sampling, see [sampling](#)
- saving, see [export data](#), see [save data](#)
- single-failure st, see [survival analysis](#)
- single-record st, see [survival analysis](#)
- stacking, see [stack data](#)
- strings, see [string variables](#)
- summarizing, see [summarize data](#)
- survey, see [survey data](#)
- survival-time, see [survival analysis](#)
- time-series, see [time-series data](#), [importing](#)
- time-span, see [time-span data](#)
- transposing, see [transpose data](#)
- verifying, see [verify data](#)

data, *continued*

- wide format, see [wide data format](#)
- wide MI style, see [wide MI data style](#)
- Data and Safety Monitoring Board, [ADAPT] [Glossary](#)
- Data and Safety Monitoring Committee, [ADAPT] [Glossary](#)
- Data Browser, see [Data Editor](#)
- Data Editor, [D] [edit](#), [U] [12.9 Data Editor and Variables Manager](#)
- data frame manipulation, [M-5] [st.frame*\(\)](#)
- data label macro function, [P] [macro](#)
- data, label subcommand, [D] [label](#)
- Data Monitoring Committee, [ADAPT] [Glossary](#)
- data-have-changed flag, [M-5] [st.update\(\)](#)
- database, importing from, [D] [jdbc](#), [D] [odbc](#)
- data-generating
 - mechanism, [LASSO] [Glossary](#)
 - process, [LASSO] [Glossary](#)
- dataset,
 - adding notes to, [D] [notes](#)
 - comparing, [D] [cf](#), [D] [checksum](#)
 - creating, [D] [corr2data](#), [D] [drawnorm](#)
 - example, [U] [1.2.2 Example datasets](#)
 - loading, see [import data](#), see [input data interactively](#), see [use data](#)
 - multiple, [D] [frames](#)
 - rectangularize, [D] [fillin](#)
 - saving, see [export data](#), see [save data](#)
- dataset labels, [D] [label](#), [D] [label language](#), [D] [notes](#)
 - determining, [D] [codebook](#), [D] [describe](#)
 - managing, [D] [varmanage](#)
- datasignature
 - clear command, [D] [datasignature](#)
 - command, [D] [datasignature](#), [SEM] [Example 25](#), [SEM] [ssd](#)
 - confirm command, [D] [datasignature](#)
 - report command, [D] [datasignature](#)
 - set command, [D] [datasignature](#)
 - _datasignature command, [P] [_datasignature](#)
- date
 - formats, [U] [12.5.3 Date and time formats](#), [U] [25.3 Displaying dates and times](#)
 - functions, [U] [25.5 Extracting components of dates and times](#)
 - in Excel format, [D] [Datetime values from other software](#)
 - in OpenOffice format, [D] [Datetime values from other software](#)
 - in R format, [D] [Datetime values from other software](#)
 - in SAS format, [D] [Datetime values from other software](#)
 - in SPSS format, [D] [Datetime values from other software](#)
 - variables, [U] [25 Working with dates and times](#)
 - with business calendars, see [business calendars](#)

- date and time, [D] **Datetime**, [D] **Datetime business calendars**, [D] **Datetime business calendars creation**, [D] **Datetime conversion**, [D] **Datetime display formats**, [D] **Datetime durations**, [D] **Datetime relative dates**, [D] **Datetime values from other software**, [M-5] **c()**, [M-5] **date()**, [P] **return**
- inputting, [U] **25.2 Inputting dates and times stamp**, [D] **describe**
- date and time functions, [M-4] **Dates**
- date() function, [D] **Datetime**, [D] **Datetime conversion**, [FN] **Date and time functions**, [M-5] **date()**
- datediff() function, [D] **Datetime durations**, [FN] **Date and time functions**, [M-5] **date()**
- datediff_frac() function, [D] **Datetime durations**, [FN] **Date and time functions**, [M-5] **date()**
- datelist, [U] **11.1.9 datelist**
- datepart() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- Davidon–Fletcher–Powell algorithm, [M-5] **moptimize()**, [M-5] **optimize()**, [R] **ml**
- day() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**, [U] **25.5 Extracting components of dates and times**
- daysinmonth() function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- daysincindow() function, [D] **Datetime durations**, [FN] **Date and time functions**, [M-5] **date()**
- daysinceweekday() function, [D] **Datetime durations**, [FN] **Date and time functions**, [M-5] **date()**
- daysuntildow() function, [FN] **Date and time functions**, [M-5] **date()**
- dayuntildow() function, [D] **Datetime durations**
- daysuntilweekday() function, [FN] **Date and time functions**, [M-5] **date()**
- dayuntilweekday() function, [D] **Datetime durations**
- db command, [R] **db**
- dbase,
 - export subcommand, [D] **import dbase**
 - import subcommand, [D] **import dbase**
- dBase, importing from, [D] **import dbase**
- .dbf filename suffix, [D] **import dbase**
- .dbf files, [SP] **Intro 4**, [SP] **spbalance**, [SP] **spsshape2dta**, *also see* **shapefiles**
- dcc, mgarch subcommand, [TS] **mgarch dcc**
- .dct file, [D] **import**, [D] **infile (fixed format)**, [D] **infix (fixed format)**, [D] **outfile**, [U] **11.6 File naming conventions**
- DDD, *see* **difference-in-difference-in-differences regression**
- DDF, *see* **denominator degrees of freedom**
- debugging, [P] **discard**, [P] **pause**, [P] **trace**
- decimal symbol, setting, [D] **format**
- declarations, [M-2] **Declarations**, [M-6] **Glossary**
- .Declare built-in class modifier, [P] **class**
- declare, class, [P] **class**
- decode command, [D] **encode**
- decomposition, [M-5] **cholesky()**, [M-5] **fullsvd()**, [M-5] **ghessenbergd()**, [M-5] **gshurd()**, [M-5] **hessenbergd()**, [M-5] **ldl()**, [M-5] **lud()**, [M-5] **qrd()**, [M-5] **schurd()**, [M-5] **svd()**
- deconvolve() function, [M-5] **fft()**
- decrement operator, [M-2] **op_increment**
- default settings of system parameters, [P] **set locale_functions**, [P] **set locale_ui**, [R] **query**, [R] **set_defaults**
- defective matrix, [M-6] **Glossary**
- DEFF, *see* **design effects**
- define,
 - char subcommand, [P] **char**
 - constraint subcommand, [R] **constraint**
 - label subcommand, [D] **label**
 - matrix subcommand, [P] **matrix define**
 - program subcommand, [P] **program**, [P] **program properties**
 - scalar subcommand, [P] **scalar**
 - transmap subcommand, [R] **translate**
- DEFT, *see* **design effects**
- degree-of-freedom adjustment, [SEM] **Glossary**
- degrees of freedom, [MI] **mi estimate**, [MI] **mi predict**
 - for coefficients, complete, *see* **complete degrees of freedom for coefficients**, *also see* **estimation**, **degrees of freedom for coefficients**
- degree-to-radian conversion, [FN] **Trigonometric functions**
- delete, *see* **drop**
 - casewise, *see* **casewise deletion**
 - listwise, *see* **listwise deletion**
- delete, cluster subcommand, [MV] **cluster programming utilities**
- #delimit command, [M-2] **Semicolons**, [P] **#delimit delimited**,
 - export subcommand, [D] **import delimited**
 - import subcommand, [D] **import delimited**
- delimiter
 - for comments, [P] **comments**
 - for lines, [P] **#delimit**
- delta, [ADAPT] **Glossary**, [PSS-5] **Glossary**, *also see* **effect size**
- beta influence statistic, [R] **clogit postestimation**, [R] **logistic postestimation**, [R] **logit postestimation**
- χ^2 influence statistic, [R] **clogit postestimation**, [R] **logistic postestimation**, [R] **logit postestimation**
- deviance influence statistic, [R] **clogit postestimation**, [R] **logistic postestimation**, [R] **logit postestimation**
- method, [R] **margins**, [R] **nlcom**, [R] **predictnl**, [R] **testnl**, [SEM] **estat residuals**, [SEM] **estat teffects**, [SVY] **Variance estimation**, [SVY] **Glossary**
- demand systems, [R] **demandsys**
- demandsys command, [R] **demandsys**, [R] **demandsys postestimation**
- dendrogram, *see* **graph**, **dendrogram**

- dendrogram, cluster subcommand, [MV] **cluster dendrogram**
- denominator degrees of freedom
ANOVA, [ME] **mixed**, [ME] **Glossary**
Kenward–Roger, [ME] **mixed**, [ME] **Glossary**
repeated, [ME] **mixed**, [ME] **Glossary**
residual, [ME] **mixed**, [ME] **Glossary**
Satterthwaite, [ME] **mixed**, [ME] **Glossary**
- density
estimation, kernel, [R] **kdensity**
functions, [M-5] **normal()**
smoothing, [R] **lpoly**
- density, tebalance subcommand,
[CAUSAL] **tebalance density**
- density-distribution sunflower plot, [R] **sunflower**
- dependent variable, [ERM] **Glossary**, [SP] **Glossary**
- dereferencing, [M-2] **ftof**, [M-2] **pointers**,
[M-6] **Glossary**
- `_deriv()` function, [M-5] **deriv()**
- `deriv()` function, [M-5] **deriv()**
- derivative of incomplete gamma function,
[FN] **Mathematical functions**, [FN] **Statistical functions**, [M-5] **normal()**
- derivatives, [M-5] **deriv()**
numeric, [R] **dydx**, [R] **testnl**
- derived plottypes, [G-3] **advanced_options**
- `deriv_init()` functions, [M-5] **deriv()**
- `deriv_init_*` functions, [M-5] **deriv()**
- `deriv_query()` function, [M-5] **deriv()**
- `deriv_result_*` functions, [M-5] **deriv()**
- DerSimonian–Laird method, [META] **meta esize**,
[META] **Glossary**
- describe
graph contents, [G-2] **graph describe**
mi data, [MI] **mi describe**
panel data, [XT] **xtdescribe**
survey data, [SVY] **sydescribe**
survival-time data, [ST] **stdescribe**
- describe,
ado subcommand, [R] **net**
bayesirf subcommand, [BAYES] **bayesirf**
bcal subcommand, [D] **bcal**
classutil subcommand, [P] **classutil**
estimates subcommand, [R] **estimates describe**
forecast subcommand, [TS] **forecast describe**
frames subcommand, [D] **frames describe**
graph subcommand, [G-2] **graph describe**
irf subcommand, [TS] **irf describe**
jdbc subcommand, [D] **jdbc**
mata subcommand, [M-3] **mata describe**
mi subcommand, [MI] **mi describe**
net subcommand, [R] **net**
odbc subcommand, [D] **odbc**
putdocx subcommand, [RPT] **putdocx begin**,
[RPT] **putdocx table**
putexcel subcommand, [RPT] **putexcel**,
[RPT] **putexcel advanced**
- describe, *continued*
putpdf subcommand, [RPT] **putpdf begin**,
[RPT] **putpdf table**
python subcommand, [P] **PyStata integration**
ssc subcommand, [R] **ssc**
ssd subcommand, [SEM] **ssd**
- describe command, [D] **describe**, [U] **12.6 Dataset, variable, and value labels**
- descriptive statistics,
CIs for means, proportions, and variances, [R] **ci**
correlations, [R] **correlate**, [R] **icc**, [R] **pcorr**,
[R] **spearman**, [R] **tetrachoric**
creating dataset containing, [D] **collapse**
creating variables containing, [D] **egen**
displaying, [CM] **Intro 3**, [CM] **cmsummairize**,
[D] **codebook**, [D] **ptcile**, [R] **grmeanby**, [R] **lv**,
[R] **summarize**, [XT] **xtsum**, [XT] **xttab**
distributional plots, [G-2] **graph box**, [R] **Diagnostic plots**, [R] **dotplot**, [R] **histogram**, [R] **ladder**,
[R] **spikeplot**, [R] **sunflower**
epidemiological tables, [R] **Epitab**
estimation, [R] **mean**, [R] **proportion**, [R] **ratio**,
[R] **total**
estimation sample, [R] **estat summarize**,
[SEM] **estat summarize**
graphics, [G-2] **graph bar**, [G-2] **graph box**,
[G-2] **graph dot**, [G-2] **graph matrix**,
[G-2] **graph pie**, [G-2] **graph twoway**,
[R] **serrbar**, [R] **stem**, *also see* descriptive statistics, distributional plots
means, [CM] **cmsummairize**, [R] **ameans**,
[R] **dtable**, [R] **summarize**, [R] **table summary**,
[R] **table**, [R] **tabstat**
percentiles, [CM] **cmsummairize**, [D] **ptcile**,
[R] **centile**, [R] **summarize**
pharmacokinetic data,
make dataset of, [R] **pkcollapse**
summarize, [R] **pksum**
skewness and kurtosis, [CM] **cmsummairize**,
[R] **dtable**, [R] **summarize**, [R] **table summary**,
[R] **table**, [R] **tabstat**
tables, [R] **dtable**, [R] **table oneway**, [R] **table twoway**, [R] **table multiway**, [R] **table summary**, [R] **table**, [R] **tabstat**, [R] **tabulate oneway**, [R] **tabulate twoway**, [R] **tabulate, summarize()**, [SVY] **svy: tabulate oneway**, [SVY] **svy: tabulate twoway**
- design, fvset subcommand, [R] **fvset**
- design effects, [R] **loneway**, [SVY] **estat**,
[SVY] **svy: tabulate oneway**,
[SVY] **svy: tabulate twoway**, [SVY] **Glossary**
- design matrix, [M-5] **designmatrix()**, [M-5] **I()**
- `designmatrix()` function, [M-5] **designmatrix()**
- `destring` command, [D] **destring**
- `destroy()` function, [M-2] **class**
- destructor, [M-2] **class**, [P] **class**
- `det()` function, [FN] **Matrix functions**, [M-5] **det()**,
[P] **matrix define**
- detail style, *see* style

- determinant of matrix, see `det()` function
- deterministic trend, [TS] `tfilter`, [TS] `ucm`, [TS] [Glossary](#)
- `dettriangular()` function, [M-5] `det()`
- deviance, [LASSO] [Glossary](#)
- null, [LASSO] [Glossary](#)
- ratio, [LASSO] [Glossary](#)
- deviance information criterion, [BAYES] [Bayesian commands](#), [BAYES] `bayesstats ic`, [BAYES] [Glossary](#)
- deviance residual, [ME] `mecloglog postestimation`, [ME] `meglmm postestimation`, [ME] `melogit postestimation`, [ME] `menbreg postestimation`, [ME] `mepoisson postestimation`, [ME] `meprobit postestimation`, [R] `binreg postestimation`, [R] `glm postestimation`, [R] `logistic postestimation`, [R] `logit postestimation`, [R] `mfp postestimation`, [R] `probit postestimation`, [ST] `stcox postestimation`, [ST] `streg postestimation`
- deviation cross product, [M-5] `crossdev()`, [M-5] `quadcross()`
- dexponential, `tssmooth` subcommand, [TS] `tssmooth dexponential`
- df, `estat` subcommand, [ME] `estat df`
- dfactor command, [TS] `dfactor`, [TS] `dfactor postestimation`
- DFBETA, [R] `regress postestimation`, [ST] `stcox postestimation`, [ST] `sterreg postestimation`, [ST] [Glossary](#)
- dfbeta command, [R] `regress postestimation`
- dfgls command, [TS] `dfgls`
- DFITS, [R] `regress postestimation`
- DFP algorithm, [R] `ml`
- dfuller command, [TS] `dfuller`
- `dgammapda()` function, [FN] [Statistical functions](#), [M-5] `normal()`
- `dgammapdada()` function, [FN] [Statistical functions](#), [M-5] `normal()`
- `dgammapdadxd()` function, [FN] [Statistical functions](#), [M-5] `normal()`
- `dgammapdx()` function, [FN] [Statistical functions](#), [M-5] `normal()`
- `dgammapdxdx()` function, [FN] [Statistical functions](#), [M-5] `normal()`
- DGM, see data-generating mechanism
- DGP, see data-generating process
- dhms() function, [D] `Datetime`, [FN] [Date and time functions](#), [M-5] `date()`
- `_diag()` function, [M-5] `_diag()`
- `diag()` function, [FN] [Matrix functions](#), [M-5] `diag()`, [P] [matrix define](#)
- `diagOcnt()` function, [FN] [Matrix functions](#), [M-5] `diagOcnt()`, [P] [matrix define](#)
- diagnosis codes, [D] `icd`, [D] `icd9`, [D] `icd10`, [D] `icd10cm`
- diagnostic plots, [BAYES] `bayesgraph`, [CAUSAL] `tebalance box`, [CAUSAL] `tebalance density`, [R] `Diagnostic plots`, [R] `logistic postestimation`, [R] `regress postestimation diagnostic plots`, [ST] `stcox PH-assumption tests`, [ST] `stintcox PH-assumption plots`, [TS] `estat aroots`, [TS] `varstable`, [TS] `vecstable`
- diagnostics,
- `bayesgraph` subcommand, [BAYES] `bayesgraph`
- diagnostics, regression, see regression diagnostics
- diagonal, [M-5] `diagonal()`, [M-6] [Glossary](#)
- matrix, [M-5] `_diag()`, [M-5] `diag()`, [M-5] `diagonal()`, [M-5] `isdiagonal()`, [M-6] [Glossary](#), [P] [matrix define](#)
- vech model, [TS] `mgarch`, [TS] `mgarch dvech`
- `diagonal()` function, [M-5] `diagonal()`
- dialog
- box, [P] [Dialog programming](#), [P] [window programming](#), [P] [window fopen](#), [P] [window manage](#), [P] [window menu](#), [P] [window push](#), [P] [window stopbox](#), [R] `db programming`, [P] [Dialog programming](#), [P] [window programming](#), [P] [window fopen](#), [P] [window manage](#), [P] [window menu](#), [P] [window push](#), [P] [window stopbox](#)
- DIC, see deviance information criterion
- Dice coefficient similarity measure, [MV] `measure_option`
- dichotomous item, [IRT] [Glossary](#)
- dichotomous outcome model, see outcomes, binary
- Dickey–Fuller test, [TS] `dfgls`, [TS] `dfuller`
- dictionaries, [D] `export`, [D] `import`, [D] `infile (fixed format)`, [D] `infix (fixed format)`, [D] `outfile`, [M-5] `asarray()`, [M-5] `AssociativeArray()`
- DID, see difference-in-differences regression
- `didregress` command, [CAUSAL] `didregress`, [CAUSAL] `didregress postestimation`
- DIF, see differential item functioning
- `diff()`, `egen` function, [D] `egen`
- difference of estimated coefficients, see linear combinations of parameters
- difference operator, [TS] [Glossary](#), [U] [11.4.4 Time-series varlists](#)
- difference-in-difference-in-differences regression, [CAUSAL] `DID intro`, [CAUSAL] `didregress`
- difference-in-differences regression, [CAUSAL] `DID intro`, [CAUSAL] `didregress`, [CAUSAL] `hdidregress`, [CAUSAL] `xthdidregress`
- differences of two means test, [SVY] `svy postestimation`
- differential item functioning, [IRT] [DIF](#), [IRT] [Glossary](#)
- logistic regression, [IRT] `diflogistic`
- Mantel–Haenszel, [IRT] `difmh`
- differentiation, [M-5] `deriv()`
- difficulty, [IRT] [Glossary](#)
- diflogistic command, [IRT] [DIF](#), [IRT] `diflogistic`
- difmh command, [IRT] [DIF](#), [IRT] `difmh`

- `digamma()` function, [FN] **Mathematical functions**, [M-5] **factorial()**
- digitally signing data, see `datasignature` command
- digits, controlling the number displayed, [D] **format**, [U] **12.5 Formats: Controlling how data are displayed**
- dilation, [MV] **procrustes**, [MV] **Glossary**
- dimension, [MV] **Glossary**
- diminishing adaptation, [BAYES] **bayesmh**, [BAYES] **Glossary**
- `dims`, collect subcommand, [TABLES] **collect dims**
- `dir`,
- ado subcommand, [R] **net**
 - `bcal` subcommand, [D] **bcal**
 - `classutil` subcommand, [P] **classutil**
 - `cluster` subcommand, [MV] **cluster utility**
 - `collect` subcommand, [TABLES] **collect dir**
 - `constraint` subcommand, [R] **constraint**
 - `_estimates` subcommand, [P] **_estimates**
 - `estimates` subcommand, [R] **estimates store**
 - `frames` subcommand, [D] **frames dir**
 - `graph` subcommand, [G-2] **graph dir**
 - `label` subcommand, [D] **label**
 - `macro` subcommand, [P] **macro**
 - `matrix` subcommand, [P] **matrix utility**
 - `postutil` subcommand, [P] **postfile**
 - `program` subcommand, [P] **program**
 - `_return` subcommand, [P] **_return**
 - `scalar` subcommand, [P] **scalar**
 - `serset` subcommand, [P] **serset**
 - `spmatrix` subcommand, [SP] **spmatrix drop**
 - `sysuse` subcommand, [D] **sysuse**
 - `v1` subcommand, [D] **v1 list**
- `dir` command, [D] **dir**
- `dir()` function, [M-5] **dir()**
- `dir` macro function, [P] **macro**
- direct
- effects, see **effects**, **direct**
 - impacts, [SP] **spivregress postestimation**, [SP] **spregress postestimation**, [SP] **spxtregress postestimation**
 - standardization, [R] **dstdize**, [R] **mean**, [R] **proportion**, [R] **ratio**, [SVY] **Direct standardization**, [SVY] **Glossary**
- direction of an effect, [PSS-2] **power**
- directional test, see **one-sided test (power)**
- directories, [M-5] **chdir()**, [M-5] **dir()**, [M-5] **direxists()**, [P] **creturn**, [U] **11.6 Filenaming conventions**, [U] **18.3.11 Constructing Windows filenames by using macros**
- changing, [D] **cd**
 - creating, [D] **mkdir**
 - listing, [D] **dir**
 - location of ado-files, [U] **17.5 Where does Stata look for ado-files?**
 - removing, [D] **rmdir**
- directory, class, [P] **classutil**
- `direxists()` function, [M-5] **direxists()**
- `direxternal()` function, [M-5] **direxternal()**
- `discard` command, [P] **discard**, [U] **18.11.3 Debugging ado-files**
- `discard`, relationship to `graph drop`, [G-2] **graph drop**
- discordant
- pairs, [PSS-2] **power**, [PSS-2] **power pairedproportions**, [PSS-5] **Glossary**
 - proportion, [PSS-2] **power**, [PSS-2] **power pairedproportions**, [PSS-5] **Glossary**
 - sets, [PSS-2] **power mcc**, [PSS-5] **Glossary**
- discrete choice, [CM] **Glossary**
- discrete parameters, [BAYES] **bayestest interval**, [BAYES] **Glossary**
- discrete survival data, [ST] **Discrete**
- discrete-response regression, [SVY] **svy estimation**
- `discrim`
- `knn` command, [MV] **discrim**, [MV] **discrim estat**, [MV] **discrim knn**, [MV] **discrim knn postestimation**
 - `lda` command, [MV] **discrim**, [MV] **discrim estat**, [MV] **discrim lda**, [MV] **discrim lda postestimation**
 - `logistic` command, [MV] **discrim**, [MV] **discrim estat**, [MV] **discrim logistic**, [MV] **discrim logistic postestimation**
 - `qda` command, [MV] **discrim**, [MV] **discrim estat**, [MV] **discrim qda**, [MV] **discrim qda postestimation**
- discriminant analysis, [MV] **candisc**, [MV] **discrim**, [MV] **discrim knn**, [MV] **discrim lda**, [MV] **discrim logistic**, [MV] **discrim qda**, [MV] **Glossary**
- loading plot, [MV] **scoreplot**
 - score plot, [MV] **scoreplot**
- discriminant function, [MV] **discrim**, [MV] **discrim lda**, [MV] **discrim lda postestimation**, [MV] **Glossary**
- discriminating variables, [MV] **candisc**, [MV] **discrim knn**, [MV] **discrim lda**, [MV] **discrim lda postestimation**, [MV] **discrim logistic**, [MV] **discrim qda**, [MV] **Glossary**
- discrimination, [IRT] **Glossary**
- disjointness, [BMA] **bmaregress**, [BMA] **bmastats jointness**, [BMA] **Glossary**
- disparity, [MV] **mds**, [MV] **mdslong**, [MV] **mdsmat**, [MV] **Glossary**
- dispersion, measures of, see **measures of dispersion**
- display, also see **printing**, **logs (output)**
- as error, [M-5] **displayas()**, [M-5] **errprintf()**
 - as text, as result, etc., [M-5] **displayas()**
 - column, [D] **Glossary**, [P] **Glossary**, [U] **Glossary**
 - contents, [D] **describe**
 - data, [D] **edit**, [D] **list**
 - files, [D] **type**

- display, *continued*
- format, [D] **describe**, [D] **format**, [D] **Glossary**, [P] **macro**, [U] **12.5 Formats: Controlling how data are displayed**, [U] **25.3 Displaying dates and times**, [U] **Glossary**
 - graph, [G-2] **graph display**, [G-2] **graph use**
 - long strings, see **string variables**, **long**
 - macros, [P] **macro**
 - matrix, [P] **matrix utility**
 - output, [P] **display**, [P] **quietly**, [P] **smcl**, [P] **tabdisp**
 - previously typed lines, [R] **#review**
 - scalar expressions, [P] **display**, [P] **scalar**
 - settings, [R] **set showbaselevels**
 - stored results, [R] **Stored results**
 - width and length, [R] **log**
- display
- command, [P] **display**, [P] **macro**, [U] **19.1.2 A list of the immediate commands**
 - as a calculator, [R] **display**
 - macro function, [P] **display**
- display,
- ereturn subcommand, [P] **ereturn**
 - graph subcommand, [G-2] **graph display**
 - ml subcommand, [R] **ml**
- display() function, [M-5] **display()**
- displayas() function, [M-5] **displayas()**
- displayflush() function, [M-5] **displayflush()**
- dissimilarity, [MV] **Glossary**
- matrix, [MV] **matrix dissimilarity**, [MV] **Glossary**, [P] **matrix dissimilarity**
- measures,
- [MV] **cluster**, [MV] **cluster programming utilities**, [MV] **matrix dissimilarity**, [MV] **mds**, [MV] **measure_option**, [MV] **Glossary**, [P] **matrix dissimilarity**
 - absolute value, [MV] **measure_option**
 - Bray and Curtis, [MV] **clustermat**
 - Canberra, [MV] **measure_option**
 - Euclidean, [MV] **measure_option**
 - Gower, [MV] **measure_option**
 - maximum value, [MV] **measure_option**
 - Minkowski, [MV] **measure_option**
- dissimilarity, matrix subcommand, [MV] **matrix dissimilarity**, [P] **matrix dissimilarity**
- distance, see **dissimilarity measures**
- how calculated, [SP] **spdistance**
- distance matrix, [MV] **matrix dissimilarity**, [P] **matrix dissimilarity**, [SP] **Glossary**, *also see* **spatial weighting matrix**
- distances, estat subcommand, [MV] **ca postestimation**
- distribution functions, [FN] **Statistical functions**, [M-5] **normal()**
- distributional diagnostic plots, [R] **Diagnostic plots**, *also see* **histograms**, *also see* **distributions**, **plots**
- distributions,
- examining, [D] **ptcile**, [R] **ameans**, [R] **centile**, [R] **kdensity**, [R] **mean**, [R] **pksum**, [R] **summarize**, [R] **total**
 - income, [R] **Inequality**
 - plots, [R] **cumul**, [R] **cusum**, [R] **Diagnostic plots**, [R] **dotplot**, [R] **histogram**, [R] **kdensity**, [R] **ladder**, [R] **lv**, [R] **spikeplot**, [R] **stem**, [R] **sunflower**
 - standard population, [R] **dstdize**
 - testing equality of, [R] **ksmirnov**, [R] **kwallis**, [R] **ranksum**, [R] **signrank**
 - testing for normality, [MV] **mvtest normality**, [R] **sktest**, [R] **swilk**
 - transformations
 - to achieve normality, [R] **boxcox**, [R] **ladder**
 - to achieve zero skewness, [R] **lnskew0**
- disturbance term, [XT] **Glossary**
- division operator, see **arithmetic operators**
- divisive hierarchical clustering methods, [MV] **cluster**, [MV] **Glossary**
- DLL, [P] **plugin**
- Dmatrix() function, [M-5] **Dmatrix()**
- DMC, see **Data Monitoring Committee**
- DML, see **double machine learning**
- dmy() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- do command, [R] **do**, [U] **16 Do-files**
- .do file, [U] **11.6 Filenaming conventions**
- do . . . while, [M-2] **do**, [M-2] **continue**, [M-2] **break**
- dockable, set subcommand, [R] **set**
- document data, [D] **codebook**, [D] **labelbook**, [D] **notes**
- document, dynamic, see **dynamic document**
- documentation, [U] **1 Read this—it will help**, [U] **3 Resources for learning and using Stata**
- keyword search on, [R] **search**, [U] **4 Stata's help and search facilities**
- _docx*() functions, [M-5] **_docx*()**
- docx2pdf command, [RPT] **docx2pdf**
- docx_hardbreak, set subcommand, [R] **set**, [RPT] **set docx**
- docx_maxtable, set subcommand, [R] **set**, [RPT] **putdocx table**
- docx_paramode, set subcommand, [R] **set**, [RPT] **set docx**
- doedit command, [R] **doedit**
- doeditbackup, set subcommand, [R] **set**
- dofb() function, [D] **Datetime business calendars**, [FN] **Date and time functions**, [M-5] **date()**
- dofc() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- dofc() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- dofh() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**

- do-files, [P] **break**, [P] **include**, [P] **version**, [R] **do**, [U] **16 Do-files**, [U] **18.2 Relationship between a program and a do-file**
 adding comments to, [P] **comments**
 editing, [R] **doedit**
 long lines, [P] **#delimit**, [U] **18.11.2 Comments and long lines in ado-files**
- dofm() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- dofq() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- dofw() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- dofy() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- domain sampling, [MV] **alpha**
- Doornik–Hansen normality test, [MV] **mvtest normality**
- dose-response models, [BAYES] **bayes: binreg**, [BAYES] **bayes: glm**, [BAYES] **bayes: logistic**, [FMM] **fm: glm**, [R] **binreg**, [R] **glm**, [R] **logistic**
- dose-response trend, [PSS-2] **power**, [PSS-2] **power trend**
- dot,
 graph subcommand, [G-2] **graph dot**
 graph twoway subcommand, [G-2] **graph twoway dot**
- dot plot, [G-2] **graph dot**, [G-2] **graph twoway dot**, [G-3] **area_options**, [R] **dotplot**
- dotplot command, [R] **dotplot**
- dots, set subcommand, [R] **set**
- dotted lines, [G-4] **linepatternstyle**
- double, [D] **Data types**, [U] **12.2.2 Numeric storage types**
- double machine learning, [LASSO] **Lasso inference intro**, [LASSO] **xpovregress**, [LASSO] **xpologit**, [LASSO] **xpoppoisson**, [LASSO] **xporegress**, [LASSO] **Glossary**
- double quotes, [P] **macro**, [U] **18.3.5 Double quotes**
- double selection, [LASSO] **Lasso inference intro**, [LASSO] **dslogit**, [LASSO] **dsposion**, [LASSO] **dsregress**, [LASSO] **Inference examples**, [LASSO] **Inference requirements**, [LASSO] **Glossary**
- doublebuffer, set subcommand, [R] **set**
- double-exponential smoothing, [TS] **tssmooth dexpontial**
- double-precision floating point number, [U] **12.2.2 Numeric storage types**
- doubly robust estimator, [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects aipw**, [CAUSAL] **teffects ipwra**, [CAUSAL] **telasso**, [CAUSAL] **Glossary**
- dow() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**, [U] **25.5 Extracting components of dates and times**
- doy() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- dp, set subcommand, [D] **format**, [R] **set**
- drawnorm command, [D] **drawnorm**
- drift, [TS] **dfuller**, [TS] **pperron**, [TS] **tsfilter**, [TS] **tsfilter cf**, [TS] **Glossary**
- drop
 class instances, [P] **classutil**
 cluster analyses, [MV] **cluster utility**
 constraints, [R] **constraint**
 files, [D] **erase**, [M-5] **unlink()**
 forecast variable, [TS] **forecast drop**
 graphs, [G-2] **graph drop**
 macro from memory, [P] **macro**
 matrix, [M-3] **mata drop**, [P] **matrix utility**
 note, [D] **notes**
 observations, [D] **drop**, [D] **duplicates**, [M-5] **st_dropvar()**, also see duplicate observations, dropping
 programs, [P] **discard**
 stored estimation results, [R] **estimates store**
 value label, [D] **label**
 variables, [D] **drop**, [M-5] **st_dropvar()**
 weighting matrices, [SP] **spmatrix drop**
- drop.
 duplicates subcommand, [D] **duplicates**
 bayesirf subcommand, [BAYES] **bayesirf**
 classutil subcommand, [P] **classutil**
 cluster notes subcommand, [MV] **cluster notes**
 cluster subcommand, [MV] **cluster utility**
 collect subcommand, [TABLES] **collect drop**
 constraint subcommand, [R] **constraint**
 _estimates subcommand, [P] **_estimates**
 estimates subcommand, [R] **estimates store**
 forecast subcommand, [TS] **forecast drop**
 frame subcommand, [D] **frame drop**
 graph subcommand, [G-2] **graph drop**
 irf subcommand, [TS] **irf drop**
 label subcommand, [D] **label**
 macro subcommand, [P] **macro**
 mata subcommand, [M-3] **mata drop**
 matrix subcommand, [P] **matrix utility**
 notes subcommand, [D] **notes**
 program subcommand, [P] **program**
 python subcommand, [P] **PyStata integration**
 _return subcommand, [P] **_return**
 scalar subcommand, [P] **scalar**
 serset subcommand, [P] **setset**
 spmatrix subcommand, [SP] **spmatrix drop**
 vl subcommand, [D] **vl drop**
- drop command, [D] **drop**
- dropline, graph twoway subcommand, [G-2] **graph twoway dropline**
- dropout, [ADAPT] **Glossary**, [PSS-5] **Glossary**
- dropped observations, [SP] **Intro 2**
- ds, [LASSO] **Glossary**
- ds command, [D] **ds**

- DSGE, see *dynamic stochastic general equilibrium*
- `dsge` command, [DSGE] [Intro 1](#), [DSGE] [Intro 2](#), [DSGE] [Intro 3a](#), [DSGE] [Intro 3b](#), [DSGE] [Intro 3c](#), [DSGE] [dsge](#), [DSGE] [dsge postestimation](#), [DSGE] [dsge nl postestimation](#)
- `dsge nl` command, [DSGE] [Intro 1](#), [DSGE] [Intro 3d](#), [DSGE] [Intro 3e](#), [DSGE] [Intro 3f](#), [DSGE] [dsge nl](#)
- `dsign()` function, [M-5] [dsign\(\)](#), [M-5] [sign\(\)](#)
- `dslogit` command, [LASSO] [dslogit](#), [LASSO] [Inference examples](#), [LASSO] [lasso inference postestimation](#)
- DSMB, see *Data and Safety Monitoring Board*
- DSMC, see *Data and Safety Monitoring Committee*
- `dspoisson` command, [LASSO] [dspoisson](#), [LASSO] [Inference examples](#), [LASSO] [lasso inference postestimation](#)
- `dsregress` command, [LASSO] [dsregress](#), [LASSO] [Inference examples](#), [LASSO] [lasso inference postestimation](#)
- `dstdize` command, [R] [dstdize](#)
- `.dta` file, [P] [File formats .dta](#), [U] [11.6 Filenaming conventions](#)
- `dtable` command, [R] [dtable](#)
- `dtable_style`, `set` subcommand, [R] [set](#), [TABLES] [set dtable_style](#)
- `.dtas` file, [P] [File formats .dtas](#), [U] [11.6 Filenaming conventions](#)
- `dtascomplevel`, `set` subcommand, [R] [set](#)
- `.dtasig` file, [U] [11.6 Filenaming conventions](#)
- dual confidence intervals, [R] [ivqregress postestimation](#)
- dual scaling, [MV] [ca](#)
- `dualci`, `estat` subcommand, [R] [ivqregress postestimation](#)
- Duda and Hart index stopping rules, [MV] [cluster stop](#)
- dummy variables, see *indicator variables*, see *indicators*
- Duncan's multiple-comparison adjustment, see *multiple comparisons*, *Duncan's method*
- `dunnettprob()` function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- Dunnett's multiple comparison adjustment, see *multiple comparisons*, *Dunnett's method*
- Dunnett's multiple range distribution, cumulative, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- inverse cumulative, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- `_dup(#)`, `display` directive, [P] [display](#)
- duplicate observations, dropping, [D] [duplicates](#)
- identifying, [D] [duplicates](#)
- `duplicates`
- drop command, [D] [duplicates](#)
- examples command, [D] [duplicates](#)
- list command, [D] [duplicates](#)
- report command, [D] [duplicates](#)
- tag command, [D] [duplicates](#)
- duplicating
- clustered observations, [D] [expandel](#)
- observations, [D] [expand](#)
- duplication matrix, [M-5] [Dmatrix\(\)](#)
- duration analysis, see *survival analysis*
- Durbin–Watson statistic, [R] [regress postestimation time series](#), [TS] [prais](#)
- `durbinalt`, `estat` subcommand, [R] [regress postestimation time series](#)
- Durbin's alternative test, [R] [regress postestimation time series](#)
- `dvech`, `mgarch` subcommand, [TS] [mgarch dvech](#)
- `dwatson`, `estat` subcommand, [R] [regress postestimation time series](#)
- dyadic operator, [M-2] [Syntax](#), [M-6] [Glossary](#)
- `dydx` command, [R] [dydx](#)
- dynamic
- conditional-correlation model, [TS] [mgarch](#), [TS] [mgarch dcc](#)
- document, [RPT] [Dynamic documents intro](#), [RPT] [Dynamic tags](#), [RPT] [dyndoc](#), [RPT] [dyntext](#), [RPT] [markdown](#), [RPT] [Glossary](#), [U] [21.2 The dynamic document commands](#)
- factor model, [TS] [dfactor](#), [TS] [dfactor postestimation](#), also see *state-space model*
- forecast, [BAYES] [bayesfcst graph](#), [DSGE] [Glossary](#), [TS] [arch](#), [TS] [arfima](#), [TS] [fcst compute](#), [TS] [fcst graph](#), [TS] [forecast](#), [TS] [forecast adjust](#), [TS] [forecast clear](#), [TS] [forecast coefvector](#), [TS] [forecast create](#), [TS] [forecast describe](#), [TS] [forecast drop](#), [TS] [forecast estimates](#), [TS] [forecast exogenous](#), [TS] [forecast identity](#), [TS] [forecast list](#), [TS] [forecast query](#), [TS] [forecast solve](#), [TS] [mgarch](#), [TS] [Glossary](#), [U] [20.21 Dynamic forecasts and simulations](#)
- model, [XT] [Glossary](#)
- panel-data regression, [U] [27.15.6 Dynamic and autoregressive panel-data models](#), [U] [27.15.7 Bayesian estimation](#), [XT] [xtabond](#), [XT] [xtdpd](#), [XT] [xtdpdsys](#)
- regression model, [TS] [arfima](#), [TS] [arima](#), [TS] [var](#)
- stochastic
- general equilibrium, [BAYES] [bayes: dsge](#), [BAYES] [bayes: dsge nl](#), [DSGE] [Intro 1](#), [DSGE] [Intro 3a](#), [DSGE] [Intro 3b](#), [DSGE] [Intro 3c](#), [DSGE] [Intro 3d](#), [DSGE] [Intro 3e](#), [DSGE] [Intro 3f](#), [DSGE] [Intro 9](#), [DSGE] [Intro 9a](#), [DSGE] [Intro 9b](#), [DSGE] [dsge](#), [DSGE] [dsge nl](#), [DSGE] [Glossary](#), [U] [27.29 Dynamic stochastic general equilibrium \(DSGE\) models](#)
- structural simultaneous equations, [TS] [var svar](#)
- tags, [RPT] [Dynamic documents intro](#), [RPT] [Dynamic tags](#), [RPT] [dyndoc](#), [RPT] [dyntext](#), [RPT] [Glossary](#), [U] [21.2 The dynamic document commands](#)

dynamic, *continued*

text file, [RPT] **Dynamic documents intro**,
[RPT] **Dynamic tags**, [RPT] **dyntext**,
[RPT] **Glossary**

dynamic-multiplier function, [BAYES] **bayesirf**,
[TS] **irf**, [TS] **irf cgraph**, [TS] **irf create**,
[TS] **irf ctable**, [TS] **irf ograph**, [TS] **irf table**,
[TS] **lpirf**, [TS] **var intro**, [TS] **Glossary**

.dynamicmv built-in class function, [P] **class**

dyndoc command, [RPT] **dyndoc**

dyngen command, [D] **dyngen**

dyntext command, [RPT] **dyntext**

E

e()

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

stored results, [P] **ereturn**, [P] **_estimates**,

[P] **return**, [R] **Stored results**,

[U] **18.8 Accessing results calculated by other programs**, [U] **18.9 Accessing results calculated by estimation commands**, [U] **18.10.2 Storing results in e()**

e(functions) macro function, [P] **macro**

e(macros) macro function, [P] **macro**

e(matrices) macro function, [P] **macro**

e(sample) function, [FN] **Programming functions**,
[P] **ereturn**, [P] **return**

e(sample), resetting, [R] **estimates save**

e(scalars) macro function, [P] **macro**

EB, see **empirical Bayes**

EBCDIC files, [D] **filefilter**, [D] **infile (fixed format)**,
[U] **22.2.9 If you have EBCDIC data**

e-class command, [P] **program**, [P] **return**, [R] **Stored results**, [U] **18.8 Accessing results calculated by other programs**

economist scheme, [G-4] **Scheme economist**

edit

ado-files and do-files, [R] **doedit**
command, [U] **10 Keyboard use**
data, [D] **edit**, [D] **generate**, [D] **merge**, [D] **recode**
files while in Stata, [R] **doedit**
graphs, [G-1] **Graph Editor**, [G-2] **graph play**
output, [U] **15 Saving and printing output—log files**

edit command, [D] **edit**

_editmissing() function, [M-5] **editmissing()**

editmissing() function, [M-5] **editmissing()**

Editor Support Program, [U] **3.7.3 For editors**

_edittoint() function, [M-5] **edittoint()**

edittoint() function, [M-5] **edittoint()**

_edittointtol() function, [M-5] **edittoint()**

edittointtol() function, [M-5] **edittoint()**

_edittozero() function, [M-5] **edittozero()**

edittozero() function, [M-5] **edittozero()**

_edittozerotol() function, [M-5] **edittozero()**

edittozerotol() function, [M-5] **edittozero()**

_editvalue() function, [M-5] **editvalue()**

editvalue() function, [M-5] **editvalue()**

EE estimator, see **estimating-equation estimator**

effect size, [ADAPT] **Glossary**, [META] **Intro**,

[META] **meta**, [META] **meta data**,

[META] **meta esize**, [META] **meta set**,

[META] **meta update**, [META] **meta**

summarize, [META] **meta galbraithplot**,

[META] **meta labbepplot**, [META] **meta regress**,

[META] **estat bubbleplot**, [META] **meta**

mereregress, [META] **meta multilevel**,

[META] **meta mvregress**, [META] **Glossary**,

[PSS-5] **Glossary**, [R] **anova postestimation**,

[R] **esize**, [R] **regress postestimation**,

[ST] **Glossary**

curve, [PSS-2] **power**, **graph**, [PSS-5] **Glossary**

detection of, see **minimum detectable effect size**

determination, [PSS-1] **Intro**, [PSS-2] **Intro**

(**power**), [PSS-2] **power**, [PSS-2] **power**

usermethod, [PSS-2] **power onemean**,

[PSS-2] **power twomeans**, [PSS-2] **power**

pairedmeans, [PSS-2] **power oneproportion**,

[PSS-2] **power twoproportions**, [PSS-2] **power**

pairedproportions, [PSS-2] **power onevariance**,

[PSS-2] **power twovariances**, [PSS-2] **power**

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

[PSS-2] **power oneway**, [PSS-2] **power twoway**,

[PSS-2] **power repeated**, [PSS-2] **power**

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

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

[PSS-2] **power mcc**, [PSS-2] **power cox**,

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

logrank, [PSS-4] **Unbalanced designs**,

[PSS-5] **Glossary**
minimum detectable, see **minimum detectable effect size**

effective sample size, [BAYES] **Bayesian commands**,

[BAYES] **bayesmh**, [BAYES] **bayesstats ess**,

[BAYES] **Glossary**

effects, **estat** subcommand, [SVY] **estat**

effects,

direct, [SEM] **estat teffects**, [SEM] **Example 7**,

[SEM] **Example 42g**, [SEM] **Methods and**

formulas for sem, [SEM] **Glossary**

indirect, [SEM] **estat teffects**, [SEM] **Example 7**,

[SEM] **Example 42g**, [SEM] **Methods and**

formulas for sem, [SEM] **Glossary**

total, [CAUSAL] **mediate**, [CAUSAL] **mediate**

postestimation, [CAUSAL] **Glossary**,

[SEM] **estat teffects**, [SEM] **Example 7**,

[SEM] **Example 42g**, [SEM] **Methods and**

formulas for sem, [SEM] **Glossary**

treatment, see **treatment effects**

effect-size standard errors, see **sampling standard errors**

effect-size variances, see **sampling variance**

effectsplot, **estat** subcommand,

[CAUSAL] **mediate postestimation**

- efficacy
- boundaries, [ADAPT] [Glossary](#)
 - bounds, [ADAPT] [GSD intro](#), [ADAPT] [gs](#), [ADAPT] [gsbounds](#), [ADAPT] [gsdesign](#), [ADAPT] [Glossary](#)
 - clinical efficacy, [ADAPT] [Glossary](#)
 - critical values, [ADAPT] [Glossary](#)
 - stopping, [ADAPT] [Glossary](#)
- efficiency of Markov chain Monte Carlo,
- [BAYES] [Intro](#), [BAYES] [Bayesian commands](#), [BAYES] [bayesmh](#), [BAYES] [bayesgraph](#), [BAYES] [bayesstats](#) [ess](#), [BAYES] [Glossary](#)
- eform, estat subcommand, [FMM] [estat eform](#), [SEM] [Intro 7](#), [SEM] [estat eform](#), [SEM] [Example 33g](#), [SEM] [Example 34g](#), [SEM] [Example 47g](#), [SEM] [Example 48g](#)
- eform_option*, [R] [eform_option](#)
- EGARCH, see [exponential generalized autoregressive conditional heteroskedasticity](#)
- egen command, [D] [egen](#), [MI] [mi passive](#), [MI] [mi xeq](#)
- Egger test, [META] [meta bias](#), [META] [Glossary](#)
- Egger, Davey Smith, and Phillips test, [META] [meta bias](#)
- EGLS, see [estimated generalized least squares](#)
- `_eigengelapacke()` function, [M-5] [eigensystem\(\)](#)
- `_eigen_la()` function, [M-5] [eigensystem\(\)](#)
- `_eigensystem()` function, [M-5] [eigensystem\(\)](#)
- `eigensystem()` function, [M-5] [eigensystem\(\)](#)
- `_eigensystemselect*()` functions,
- [M-5] [eigensystemselect\(\)](#)
- `eigensystemselect*()` functions,
- [M-5] [eigensystemselect\(\)](#)
- eigenvalues, [M-5] [eigensystem\(\)](#), [M-6] [Glossary](#),
- [MV] [factor](#), [MV] [factor postestimation](#), [MV] [pca](#), [MV] [rotate](#), [MV] [rotatemat](#), [MV] [screeplot](#), [MV] [Glossary](#), [P] [matrix eigenvalues](#), [P] [matrix svd](#), [P] [matrix symeigen](#)
 - stability condition, [BAYES] [bayesvarstable](#), [TS] [estat aroots](#), [TS] [varstable](#), [TS] [vecstable](#)
 - stability index, [SEM] [estat stable](#)
- `_eigenvalues()` function, [M-5] [eigensystem\(\)](#)
- `eigenvalues()` function, [M-5] [eigensystem\(\)](#)
- eigenvalues, matrix subcommand, [P] [matrix eigenvalues](#)
- eigenvectors, [M-5] [eigensystem\(\)](#), [M-6] [Glossary](#),
- [MV] [factor](#), [MV] [factor postestimation](#), [MV] [pca](#), [MV] [rotate](#), [MV] [rotatemat](#), [MV] [scoreplot](#), [MV] [Glossary](#), [P] [matrix svd](#), [P] [matrix symeigen](#)
- EIM, see [expected information matrix](#)
- eintreg command, [ERM] [Intro 1](#), [ERM] [Intro 2](#), [ERM] [Intro 3](#), [ERM] [Intro 7](#), [ERM] [eintreg](#), [ERM] [eintreg postestimation](#), [ERM] [eintreg predict](#), [ERM] [Example 1b](#), [ERM] [Example 1c](#), [ERM] [predict advanced](#), [ERM] [predict treatment](#), [ERM] [Triangularize](#)
- eivreg command, [R] [eivreg](#), [R] [eivreg postestimation](#)
- `el()` function, [FN] [Matrix functions](#), [P] [matrix define](#)
- elastic net, [LASSO] [elasticnet](#), [LASSO] [Glossary](#)
- elasticities, estat subcommand, [R] [demandsys postestimation](#)
- elasticnet command, [LASSO] [elasticnet](#), [LASSO] [lasso postestimation](#)
- elimination matrix, [M-5] [Lmatrix\(\)](#)
- else command, [P] [if](#)
- eltype*, [M-2] [Declarations](#), [M-6] [Glossary](#)
- `eltype()` function, [M-5] [eltype\(\)](#)
- EM, see [expectation-maximization algorithm](#)
- EMF, see [Enhanced Metafile](#)
- empirical Bayes, [IRT] [irt 1pl postestimation](#), [IRT] [irt 2pl postestimation](#), [IRT] [irt 3pl postestimation](#), [IRT] [irt grm postestimation](#), [IRT] [irt nrm postestimation](#), [IRT] [irt pcm postestimation](#), [IRT] [irt rsm postestimation](#), [IRT] [irt hybrid postestimation](#), [IRT] [Glossary](#), [ME] [mecloglog postestimation](#), [ME] [meglml postestimation](#), [ME] [meintreg postestimation](#), [ME] [melogit postestimation](#), [ME] [menbreg postestimation](#), [ME] [meologit postestimation](#), [ME] [meoprobit postestimation](#), [ME] [mepoisson postestimation](#), [ME] [meprobit postestimation](#), [ME] [mestreg postestimation](#), [ME] [metobit postestimation](#), [ME] [Glossary](#)
- means, see [posterior mean](#)
 - modes, see [posterior mode](#)
 - predictions, [SEM] [Intro 7](#), [SEM] [Methods and formulas for gsem](#), [SEM] [predict after gsem](#)
- empirical cumulative distribution function, [R] [cumul emptycells](#), set subcommand, [R] [set](#), [R] [set emptycells](#)
- Encapsulated PostScript, [G-2] [graph export](#), [G-3] [eps_options](#), [G-4] [Glossary](#)
- encode command, [D] [encode](#), [U] [24.2 Categorical string variables](#)
- encodings, [D] [unicode encoding](#), [D] [Glossary](#), [P] [Glossary](#), [U] [Glossary](#)
- end command, [M-3] [end](#)
- end-of-line characters, [D] [changeeol](#)
- ending a Stata session, [P] [exit](#), [R] [exit](#)
- endless loop, see [loop](#), [endless](#)
- endogeffects, estat subcommand, [R] [ivqregress postestimation](#)
- endogeneity test, [R] [hausman](#), [R] [ivfprobit](#), [R] [ivprobit](#), [R] [ivqregress](#), [R] [ivqregress postestimation](#), [R] [ivregress postestimation](#), [R] [ivtobit](#)

endogenous

covariates, [ERM] **eintreg**, [ERM] **eoprobit**, [ERM] **eprobit**, [ERM] **eregress**, [ERM] **Glossary**, [FMM] **fmm: ivregress**, [LASSO] **Lasso inference intro**, [LASSO] **Inference examples**, [LASSO] **poivregress**, [LASSO] **xpoivregress**, [R] **gmm**, [R] **ivfprobit**, [R] **ivpoisson**, [R] **ivprobit**, [R] **ivqregress**, [R] **ivregress**, [R] **ivtobit**, [R] **reg3**, [XT] **xtddp**, [XT] **xtddpsys**, [XT] **xhtaylor**, [XT] **xtivreg** with endogenous treatment, [ERM] **Example 3b** with sample selection, [ERM] **Example 1c**, [ERM] **Example 8b**

instrument variables, [ERM] **Intro 3**

sample selection, [ERM] **Intro 4**, [ERM] **eintreg**, [ERM] **eoprobit**, [ERM] **eprobit**, [ERM] **eregress**, [ERM] **Glossary**, [R] **heckman**, [R] **heckoprobit**, [R] **heckprobit**, [SEM] **Example 45g**, [XT] **xheckman** with endogenous covariate, [ERM] **Example 1c**, [ERM] **Example 8b** with endogenous treatment, [ERM] **Example 6b**

treatment, [CAUSAL] **eteffects**, [CAUSAL] **etpoisson**, [CAUSAL] **etregress**, [ERM] **eintreg**, [ERM] **eoprobit**, [ERM] **eprobit**, [ERM] **eregress**, [SEM] **Example 46g** with endogenous covariates, [ERM] **Example 3b** with sample selection, [ERM] **Example 6b**

treatment assignment, [ERM] **Glossary**

variable, [BAYES] **Glossary**, [DSGE] **Glossary**, [ERM] **Glossary**, [SEM] **Intro 4**, [SEM] **Glossary**, [SVY] **svy estimation**, [TS] **Glossary**, [XT] **Glossary**

endogenous, **estat** subcommand, [R] **ivregress** **postestimation**

endpoint, [ADAPT] **Glossary**

ends(), **egen** function, [D] **egen**

Engle's LM test, [R] **regress postestimation time series**

Enhanced Metafile, [G-2] **graph export**, [G-4] **Glossary**

ensure mi data are consistent, [MI] **mi update**

enter data, see import data, see input data interactively, see read data from disk

entropy, [BMA] **bmastats lps**, [BMA] **Glossary**

enumeration, see model enumeration

environment macro function, [P] **macro**

environment variables (Unix), [P] **macro**

eoprobit command, [ERM] **Intro 1**, [ERM] **Intro 2**, [ERM] **Intro 3**, [ERM] **Intro 4**, [ERM] **Intro 7**, [ERM] **eoprobit**, [ERM] **eoprobit postestimation**, [ERM] **eoprobit predict**, [ERM] **Example 6a**, [ERM] **Example 6b**, [ERM] **predict advanced**, [ERM] **predict treatment**, [ERM] **Triangularize**

Epanechnikov kernel function, [CAUSAL] **tebalance density**, [CAUSAL] **teoverlap**, [G-2] **graph twoway kdensity**, [G-2] **graph twoway lpoly**, [G-2] **graph twoway lpolyci**, [R] **ivqregress**, [R] **kdensity**, [R] **lpoly**, [R] **npregress** kernel, [R] **qreg**

epidemiology and related, [R] **Epitab**, [ST] **stmc**, [ST] **stmh**, [ST] **strate**

estimation commands, [R] **brier**

Brier score decomposition, [R] **brier**

estimation commands, [R] **binreg**, [R] **clogit**, [R] **exlogistic**, [R] **expoisson**, [R] **glm**, [R] **logistic**, [R] **nbreg**, [R] **poisson**, also see multilevel model, also see structural equation modeling, also see survey, also see survival analysis, also see treatment effects

ICD, [D] **icd**

interrater agreement, [R] **kappa**

pharmacokinetic data, see pharmacokinetic data

relative excess risk due to interaction, [R] **reri**

ROC analysis, see receiver operating characteristic analysis

SMR, see standardized mortality ratio

standardization, [R] **dstize**

symmetry and marginal homogeneity tests, [R] **symmetry**

tables, [R] **Epitab**, [R] **tabulate twoway**

eoprobit command, [ERM] **Intro 1**, [ERM] **Intro 2**, [ERM] **Intro 3**, [ERM] **Intro 7**, [ERM] **eprobit**, [ERM] **eprobit postestimation**, [ERM] **eprobit predict**, [ERM] **Example 3a**, [ERM] **Example 3b**, [ERM] **Example 4a**, [ERM] **Example 4b**, [ERM] **Example 5**, [ERM] **predict advanced**, [ERM] **predict treatment**, [ERM] **Triangularize**

EPS, see Encapsulated PostScript

epsdouble() function, [FN] **Programming functions**

epsfloat() function, [FN] **Programming functions**

epsilon() function, [M-5] **epsilon()**, [M-6] **Glossary**

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

eqtest, **estat** subcommand, [SEM] **Intro 7**, [SEM] **estat eqtest**

equal FMI test, [MI] **mi estimate**, [MI] **mi test**, [MI] **Glossary**

equal-allocation design, see balanced design

equality operator, [U] **13.2.3 Relational operators**

equality test of

binomial proportions, [R] **bitest**

bioequivalence, [R] **pk**, [R] **pkequiv**

coefficients, [R] **pwcompare**, [R] **sureg**, [R] **test**, [R] **testnl**, [SVY] **svy postestimation**

correlation matrices, [MV] **mvtest correlations**

correlations, [MV] **mvtest correlations**

covariance matrices, [MV] **mvtest covariances**

covariances, [MV] **mvtest covariances**

distributions, [R] **ksmirnov**, [R] **kwallis**, [R] **ranksum**, [R] **signrank**

margins, [CM] **margins**, [R] **margins**, [R] **margins**, **contrast**, [R] **margins**, **pwcompare**, [R] **pwcompare**

- equality test of, *continued*
- means, [R] **anova**, [R] **contrast**, [R] **esize**, [R] **loneway**, [R] **mean**, [R] **oneway**, [R] **pwmean**, [R] **ttest**, [R] **ztest**, [SVY] **svy postestimation**, [TABLES] **Example 4**
 - medians, [R] **ranksum**
 - multivariate means, [MV] **hotelling**, [MV] **manova**, [MV] **mvtest means**
 - parameters across groups, [SEM] **estat ginvariant**
 - proportions, [R] **bitest**, [R] **prtest**
 - ROC areas, [R] **roccomp**, [R] **rocreg**
 - survivor functions, [ST] **sts test**
 - variances, [R] **oneway**, [R] **sdtest**
- equal-tailed credible interval, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesstats summary**, [BAYES] **Glossary**, [BMA] **bmaregress**, [BMA] **bmapredict**, [BMA] **bmastats**
- equamax rotation, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
- equation names of matrix, [P] **ereturn**, [P] **matrix define**, [P] **matrix rownames**, [U] **14.2 Row and column names**
- `_equilc()` function, [M-5] **_equilrc()**
- equilibration, [M-5] **_equilrc()**
- equilibrium, [DSGE] **Glossary**
- `_equilr()` function, [M-5] **_equilrc()**
- `_equilrc()` function, [M-5] **_equilrc()**
- equivalence test, see equality test of, bioequivalence
- erase, see **drop**
- erase, mi subcommand, [MI] **mi erase**, [MI] **Styles**
- erase, snapshot subcommand, [D] **snapshot**
- erase command, [D] **erase**
- eregress command, [ERM] **Intro 1**, [ERM] **Intro 2**, [ERM] **Intro 3**, [ERM] **Intro 7**, [ERM] **eregress**, [ERM] **eregress postestimation**, [ERM] **eregress predict**, [ERM] **Example 1a**, [ERM] **Example 2a**, [ERM] **Example 2b**, [ERM] **Example 2c**, [ERM] **predict advanced**, [ERM] **predict treatment**, [ERM] **Triangularize**
- ereturn
- clear command, [P] **ereturn**, [P] **return**
 - display command, [P] **ereturn**
 - list command, [P] **ereturn**, [P] **return**, [R] **Stored results**
 - local command, [P] **ereturn**, [P] **return**
 - matrix command, [P] **ereturn**, [P] **return**
 - post command, [P] **ereturn**, [P] **makecns**, [P] **return**
 - repost command, [P] **ereturn**, [P] **return**
 - scalar command, [P] **ereturn**, [P] **return**
- ERM, see extended regression model
- ERR, see excess relative risk
- error, [ERM] **Glossary**, [SEM] **Glossary**
- checking, [D] **assert**, [D] **assertnested**
 - codes, [M-2] **Errors**
 - covariance, [ME] **Glossary**
 - handling, [P] **capture**, [P] **confirm**, [P] **error**, [U] **16.1.4 Error handling in do-files**
 - messages and return codes, [M-5] **error()**, [P] **error**, [P] **rmsg**, [R] **Error messages**, [U] **4.8.5 Return codes**, [U] **8 Error messages and return codes**, also see error handling
 - searching, [R] **search**
 - variable, [SEM] **Intro 4**, [SEM] **Glossary**
- error command, [P] **error**
- `_error()` function, [M-5] **error()**
- `error()` function, [M-5] **error()**
- error, reshape subcommand, [D] **reshape**
- error-bar charts, [R] **serrbar**
- error-components model, [XT] **xthtaylor**, [XT] **Glossary**
- errorrate, estat subcommand, [MV] **discrim estat**, [MV] **discrim lda postestimation**, [MV] **discrim logistic postestimation**
- errors-in-variables regression, [R] **eivreg**
- error-spending
- approach, [ADAPT] **Glossary**
 - function, [ADAPT] **Glossary**
 - Hwang–Shih–de Cani bound, [ADAPT] **Glossary**
 - Kim–DeMets bound, [ADAPT] **Glossary**
 - O’Brien–Fleming-style bound, [ADAPT] **Glossary**
 - Pocock-style bound, [ADAPT] **Glossary**
- `errprintf()` function, [M-5] **errprintf()**
- esample, estimates subcommand, [R] **estimates save**
- esize,
- estat subcommand, [R] **regress postestimation meta** subcommand, [META] **meta esize**
- esize and `esizei` commands, [R] **esize**
- ESS, see effective sample size, see expected sample size
- ess, bayesstats subcommand, [BAYES] **bayesstats ess**
- estat, [P] **estat programming**
- abond command, [XT] **xtabond**, [XT] **xtabond postestimation**, [XT] **xtdpd postestimation**, [XT] **xtdpdpsys**, [XT] **xtdpdpsys postestimation**
 - acplot command, [TS] **estat acplot**
 - aggregation command, [CAUSAL] **hdidregress postestimation**, [CAUSAL] **xthdidregress postestimation**
 - alternatives command, [CM] **nlogit postestimation**
 - anova command, [MV] **discrim lda postestimation**
 - anti command, [MV] **factor postestimation**, [MV] **pca postestimation**
 - archlm command, [R] **regress postestimation time series**

estat, *continued*

aroots command, [TS] **estat aroots**

atetplot command, [CAUSAL] **hdidregress postestimation**, [CAUSAL] **xthdidregress postestimation**

bdecomp command, [CAUSAL] **didregress postestimation**

bgodfrey command, [R] **regress postestimation time series**, [TS] **newey postestimation**

bootstrap command, [R] **bootstrap postestimation**

bubbleplot command, [META] **estat bubbleplot**

canontest command, [MV] **discrim lda postestimation**

cde command, [CAUSAL] **mediate postestimation**

classfunctions command, [MV] **discrim lda postestimation**

classification command, [R] **estat classification**

classtable command, [MV] **discrim estat**, [MV] **discrim lda postestimation**

coefplot command, [R] **ivqregress postestimation**, [R] **qreg postestimation**

common command, [MV] **factor postestimation**

compare command, [MV] **procrustes postestimation**

concordance command, [ST] **stcox postestimation**

config command, [MV] **mds postestimation**

coordinates command, [MV] **ca postestimation**, [MV] **mca postestimation**

correlation command, [CM] **cmmprobit postestimation**, [CM] **cmroprobit postestimation**

correlations command, [MV] **canon postestimation**, [MV] **discrim lda postestimation**, [MV] **discrim qda postestimation**, [MV] **mds postestimation**

covariance command, [CM] **cmmprobit postestimation**, [CM] **cmroprobit postestimation**, [DSGE] **Intro 3e**, [DSGE] **estat covariance**, [MV] **discrim lda postestimation**, [MV] **discrim qda postestimation**

cv command, [SVY] **estat**

df command, [ME] **estat df**

distances command, [MV] **ca postestimation**

dualci command, [R] **ivqregress postestimation**

durbinalt command, [R] **regress postestimation time series**

dwatson command, [R] **regress postestimation time series**

effects command, [SVY] **estat**

effectsplot command, [CAUSAL] **mediate postestimation**

eform command, [FMM] **estat eform**, [SEM] **Intro 7**, [SEM] **estat eform**, [SEM] **Example 33g**, [SEM] **Example 34g**, [SEM] **Example 47g**, [SEM] **Example 48g**

elasticities command, [R] **demandsys postestimation**

endogeffects command, [R] **ivqregress postestimation**

estat, *continued*

endogenous command, [R] **ivregress postestimation**

eqgof command, [SEM] **Intro 7**, [SEM] **estat eqgof**, [SEM] **Example 3**, [SEM] **Methods and formulas for sem**

eqtest command, [SEM] **Intro 7**, [SEM] **estat eqtest**, [SEM] **Example 13**

errorrate command, [MV] **discrim estat**, [MV] **discrim lda postestimation**, [MV] **discrim logistic postestimation**

esize command, [R] **regress postestimation**

factors command, [MV] **factor postestimation**

facweights command, [CM] **cmmprobit postestimation**, [CM] **cmroprobit postestimation**

firststage command, [R] **ivregress postestimation**

framework command, [SEM] **Intro 7**, [SEM] **estat framework**, [SEM] **Example 11**

ggof command, [SEM] **Intro 7**, [SEM] **estat ggof**, [SEM] **Example 21**, [SEM] **Methods and formulas for sem**

ginvariant command, [SEM] **Intro 7**, [SEM] **estat ginvariant**, [SEM] **Example 22**

gof command, [R] **estat gof**, [R] **poisson postestimation**, [SEM] **Intro 7**, [SEM] **estat gof**, [SEM] **Example 4**, [SEM] **Methods and formulas for sem**, [SVY] **estat**

gofplot command, [ST] **estat gofplot**

granger command, [CAUSAL] **didregress postestimation**

grangerplot command, [CAUSAL] **didregress postestimation**

grdistances command, [MV] **discrim lda postestimation**, [MV] **discrim qda postestimation**

greport command, [IRT] **estat greport**

grmeans command, [MV] **discrim lda postestimation**

group command, [ME] **estat group**, [ME] **menl postestimation**, [ME] **mixed postestimation**, [META] **estat group**

grsummarize command, [MV] **candisc**, [MV] **discrim estat**

heterogeneity command, [META] **estat heterogeneity (me)**, [META] **estat heterogeneity (mv)**

hetttest command, [R] **regress postestimation**

ic command, [R] **estat**, [R] **estat ic**

icc command, [ME] **estat icc**, [ME] **melogit postestimation**, [ME] **meprob postestimation**, [ME] **mixed postestimation**

impact command, [SP] **Intro 7**, [SP] **Intro 8**, [SP] **spivregress**, [SP] **spivregress postestimation**, [SP] **spregress**, [SP] **spregress postestimation**, [SP] **spxtregress**, [SP] **spxtregress postestimation**

imtest command, [R] **regress postestimation**

inertia command, [MV] **ca postestimation**

estat, *continued*

irr command, [CAUSAL] **mediate postestimation**
 kmo command, [MV] **factor postestimation**,
 [MV] **pca postestimation**
 lceffects command, [SVY] **estat**
 lcgof command, [SEM] **estat lcgof**,
 [SEM] **Example 51g**
 lcmean command, [FMM] **estat lcmean**,
 [SEM] **estat lcmean**, [SEM] **Example 50g**,
 [SEM] **Example 53g**, [SEM] **Example 54g**
 lcprob command, [FMM] **estat lcprob**,
 [SEM] **estat lcprob**, [SEM] **Example 50g**,
 [SEM] **Example 53g**, [SEM] **Example 54g**,
 [SEM] **Methods and formulas for sem**
 list command, [MV] **discrim estat**, [MV] **discrim**
 knn postestimation, [MV] **discrim lda**
 postestimation, [MV] **discrim logistic**,
 [MV] **discrim qda postestimation**
 loadings command, [MV] **ca postestimation**,
 [MV] **canon postestimation**, [MV] **discrim lda**,
 [MV] **discrim lda postestimation**, [MV] **pca**
 postestimation
 manova command, [MV] **discrim lda**
 postestimation
 mindices command, [SEM] **Intro 7**, [SEM] **estat**
 mindices, [SEM] **Example 5**, [SEM] **Example 9**,
 [SEM] **Methods and formulas for sem**
 moran command, [SP] **Intro 7**, [SP] **estat moran**
 mvreg command, [MV] **procrustes postestimation**
 nproc command, [R] **rocreg postestimation**
 or command, [CAUSAL] **mediate postestimation**
 overid command, [R] **gmm postestimation**,
 [R] **ivpoisson postestimation**, [R] **ivregress**
 postestimation
 ovtest command, [R] **regress postestimation**
 pairwise command, [MV] **mds postestimation**
 parameters command, [R] **demandsys**
 postestimation
 period command, [TS] **ucm**, [TS] **ucm**
 postestimation
 phtest command, [ST] **stcox PH-assumption tests**
 policy command, [DSGE] **Intro 1**,
 [DSGE] **Intro 3a**, [DSGE] **Intro 3c**,
 [DSGE] **Intro 3d**, [DSGE] **Intro 3e**,
 [DSGE] **Intro 3f**, [DSGE] **estat policy**
 predict command, [R] **xlogistic postestimation**
 profiles command, [MV] **ca postestimation**
 proportion command, [CAUSAL] **mediate**
 postestimation
 ptrends command, [CAUSAL] **didregress**
 postestimation, [CAUSAL] **hdidregress**
 postestimation
 quantiles command, [MV] **mds postestimation**
 recovariance command, [ME] **estat recovariance**,
 [ME] **mixed postestimation**, [META] **estat**
 recovariance
 report command, [IRT] **estat report**

estat, *continued*

residuals command, [MV] **factor postestimation**,
 [MV] **pca postestimation**, [SEM] **Intro 7**,
 [SEM] **estat residuals**, [SEM] **Example 10**,
 [SEM] **Methods and formulas for sem**
 rotate command, [MV] **canon postestimation**
 rotatecompare command, [MV] **canon**
 postestimation, [MV] **factor postestimation**,
 [MV] **pca postestimation**
 rr command, [CAUSAL] **mediate postestimation**
 sargan command, [XT] **xtabond**, [XT] **xtabond**
 postestimation, [XT] **xtdpd**, [XT] **xtdpd**
 postestimation, [XT] **xtdpdsys postestimation**
 sbcsum command, [TS] **estat sbcsum**
 sbknown command, [TS] **estat sbknown**
 sbsingle command, [TS] **estat sbsingle**
 sci command, [CAUSAL] **hdidregress**
 postestimation, [CAUSAL] **xthdidregress**
 postestimation
 scoretests command, [SEM] **Intro 7**, [SEM] **estat**
 scoretests, [SEM] **Example 8**, [SEM] **Methods**
 and formulas for sem
 sd command, [ME] **estat sd**, [ME] **menl**,
 [ME] **mixed postestimation**, [META] **estat**
 sd, [R] **mean postestimation**, [SEM] **estat sd**,
 [SVY] **estat**
 se command, [R] **xlogistic postestimation**,
 [R] **expoisson postestimation**
 size command, [SVY] **estat**
 smc command, [MV] **factor postestimation**,
 [MV] **pca postestimation**
 stable command, [DSGE] **Intro 5**, [DSGE] **estat**
 stable, [SEM] **Intro 7**, [SEM] **estat stable**,
 [SEM] **Example 7**, [SEM] **Methods and**
 formulas for sem
 stdize: prefix command, [SEM] **estat stdize**,
 [SEM] **Example 16**
 steady command, [DSGE] **Intro 3e**,
 [DSGE] **Intro 3f**, [DSGE] **estat steady**
 strata command, [SVY] **estat**
 stress command, [MV] **mds postestimation**
 structure command, [MV] **discrim lda**
 postestimation, [MV] **factor postestimation**
 subinertia command, [MV] **mca postestimation**
 summarize command, [MV] **ca postestimation**,
 [MV] **discrim estat**, [MV] **factor postestimation**,
 [MV] **mca postestimation**, [MV] **mds**
 postestimation, [MV] **pca postestimation**,
 [MV] **procrustes postestimation**, [R] **estat**,
 [R] **estat summarize**, [SEM] **estat summarize**
 svyset command, [SVY] **estat**
 szroeter command, [R] **regress postestimation**
 table command, [MV] **ca postestimation**
 teffects command, [ERM] **Intro 5**,
 [ERM] **Intro 9**, [ERM] **estat teffects**,
 [SEM] **Intro 7**, [SEM] **estat teffects**,
 [SEM] **Example 7**, [SEM] **Example 42g**

estat, continued

- transition command, [DSGE] [Intro 1](#),
[DSGE] [Intro 3a](#), [DSGE] [Intro 3b](#),
[DSGE] [Intro 3d](#), [DSGE] [Intro 3e](#),
[DSGE] [Intro 3f](#), [DSGE] [estat transition](#)
- trendplots command, [CAUSAL] [didregress](#)
[postestimation](#)
- vce command, [R] [estat](#), [R] [estat vce](#), [SVY] [estat](#)
- vif command, [R] [regress postestimation](#)
- waldplot command, [R] [ivqregress postestimation](#)
- wcorrelation command, [ME] [estat wcorrelation](#),
[ME] [mixed postestimation](#), [XT] [xtgee](#)
[postestimation](#)

estimate linear combinations of coefficients, see [linear combinations of parameters](#)

`estimate, mi` subcommand, [MI] [mi estimate](#), [MI] [mi estimate using](#)

estimated generalized least squares, [XT] [xtgls](#),
[XT] [xtivreg](#), [XT] [xtreg](#)

`_estimates`

- `clear` command, [P] [_estimates](#)
- `dir` command, [P] [_estimates](#)
- `drop` command, [P] [_estimates](#)
- `hold` command, [P] [_estimates](#)
- `unhold` command, [P] [_estimates](#)

`estimates`

- `clear` command, [R] [estimates store](#)
- command, [R] [suest](#), [SVY] [svy postestimation](#)
introduction, [R] [estimates](#)
- `describe` command, [R] [estimates describe](#)
- `dir` command, [R] [estimates store](#)
- `drop` command, [R] [estimates store](#)
- `esample` command, [R] [estimates save](#)
- `for` command, [R] [estimates for](#)
- `notes` command, [R] [estimates notes](#)
- `query` command, [R] [estimates store](#)
- `replay` command, [R] [estimates replay](#)
- `restore` command, [LASSO] [estimates store](#),
[R] [estimates store](#)
- `save` command, [LASSO] [estimates store](#),
[R] [estimates save](#)
- `selected` command, [R] [estimates selected](#)
- `stats` command, [R] [estimates stats](#)
- `store` command, [LASSO] [estimates store](#),
[R] [estimates store](#)
- `table` command, [R] [estimates table](#)
- `title` command, [R] [estimates title](#)
- `use` command, [LASSO] [estimates store](#),
[R] [estimates save](#)

`estimates, forecast` subcommand, [TS] [forecast estimates](#)

estimating-equation estimator, [CAUSAL] [mediate](#),
[CAUSAL] [teffects aipw](#), [CAUSAL] [teffects ipw](#),
[CAUSAL] [teffects ipwra](#), [CAUSAL] [teffects ra](#), [CAUSAL] [Glossary](#)

estimation

Bayesian, see [Bayesian, estimation](#)

command, [CM] [Intro 4](#), [U] [20 Estimation and postestimation commands](#), [U] [27 Overview of Stata estimation commands](#)

commands

allowed, [BAYES] [Bayesian estimation](#),
[FMM] [fmm estimation](#), [MI] [Estimation](#),
[SVY] [svy estimation](#)

allowing constraints in, [P] [makecns](#),
[R] [constraint](#)

how to program, [P] [Estimation command](#)

degrees of freedom for coefficients, [MI] [mi estimate](#)

method for SEM, [SEM] [Glossary](#)

obtaining after

adjusted predictions, [CM] [margins](#),
[R] [margins](#), [U] [20.16.2 Obtaining adjusted predictions](#)

combinations of coefficients, [R] [lincom](#),
[R] [nlcom](#), [U] [20.14 Obtaining linear combinations of coefficients](#),
[U] [20.15 Obtaining nonlinear combinations of coefficients](#)

contrasts, [R] [contrast](#), [U] [20.19 Obtaining contrasts, tests of interactions, and main effects](#)

forecasts, [TS] [forecast](#), [U] [20.21 Dynamic forecasts and simulations](#)

graphs of margins, marginal effects,
and contrasts, [R] [marginsplot](#),
[U] [20.20 Graphing margins, marginal effects, and contrasts](#)

marginal effects, [CM] [margins](#), [R] [margins](#),
[U] [20.17 Obtaining conditional and average marginal effects](#)

marginal means, [CM] [margins](#), [R] [margins](#),
[U] [20.16.1 Obtaining estimated marginal means](#)

pairwise comparisons, [R] [pwcompare](#),
[U] [20.18 Obtaining pairwise comparisons](#)

predictions, [MI] [mi predict](#), [P] [_predict](#),
[R] [predict](#), [R] [predictnl](#),
[U] [20.11 Obtaining predicted values](#)

predictive margins, [CM] [margins](#), [R] [margins](#),
[U] [20.16.3 Obtaining predictive margins](#)

scores, [U] [20.23 Obtaining scores](#)

test, [MI] [mi estimate](#), [MI] [mi test](#),
[R] [hausman](#), [R] [lrtest](#), [R] [suest](#), [R] [test](#),
[R] [testnl](#), [SVY] [svy postestimation](#),
[U] [20.13 Performing hypothesis tests on the coefficients](#)

options, [R] [Estimation options](#), [SEM] [gsem estimation options](#), [SEM] [sem estimation options](#)

postestimation dialog box, [R] [postest](#)

- estimation, *continued*
- posting VCE for MI, [MI] **mi estimate**
 - predictions after, see predictions, obtaining after estimation
 - results,
 - accessing, [U] **18.9 Accessing results calculated by estimation commands**
 - clearing, [P] **ereturn**, [P] **_estimates**, [R] **estimates store**
 - eliminating, [P] **discard**
 - listing, [P] **ereturn**, [P] **_estimates**
 - saving, [P] **_estimates**
 - storing, [P] **ereturn**
 - storing and restoring, [R] **estimates store**
 - tables of, [R] **estimates selected**, [R] **estimates table**, [R] **etable**, [R] **table regression**, [R] **table**
 - robust estimates, [P] **_robust**, [R] **vce_option**, [U] **20.22 Obtaining robust variance estimates**
 - sample, summarizing, [R] **estat**, [R] **estat summarize**
 - test after, [MI] **mi test**
 - weighted, [U] **20.24 Weighted estimation**
- estimators, covariance matrix of, [P] **ereturn**, [P] **matrix get**, [R] **correlate**, [R] **estat**, [R] **estat vce**, [U] **20.10 Obtaining the variance-covariance matrix**
- etable** command, [R] **etable**
- etable_style**, **set** subcommand, [R] **set**, [TABLES] **set etable_style**
- eteffects** command, [CAUSAL] **eteffects**, [CAUSAL] **eteffects postestimation**
- etiologic fraction, [R] **Epitab**
- etpoisson** command, [CAUSAL] **etpoisson**, [CAUSAL] **etpoisson postestimation**
- etregress** command, [CAUSAL] **etregress**, [CAUSAL] **etregress postestimation**
- Euclidean distance, [MV] **measure_option**, [MV] **Glossary**
- evaluation, order of, see operator, order of evaluation
- event, [ST] **Glossary**
- history analysis, see survival analysis
 - of interest, [ST] **Glossary**
 - probability, see failure probability
 - time, [ST] **stintcox**, [ST] **stintreg**, [ST] **Glossary**
- event-time
- interval, [ST] **stintcox**, [ST] **stintreg**, [ST] **Glossary**
 - variables, [ST] **stintcox**, [ST] **stintreg**, [ST] **Glossary**
- _Ex**, [SEM] **sem and gsem option covstructure()**
- ex** post contiguity matrix, [SP] **Glossary**, *also see* **spatial weighting matrix**
- exact DDF, see denominator degrees of freedom
- exact statistics, [U] **27.8 Count outcomes**, [U] **27.11 Exact estimators**
- binary confidence intervals, [R] **ci**, [R] **exlogistic**, [R] **roctab**
- centiles, [R] **centile**
- confidence intervals for variances, [R] **ci**
- indirect standardization, [R] **dstdize**
- one-way anova, [R] **loneway**
- regression, [R] **exlogistic**, [R] **expoissou**
- test,
 - binomial, see binomial test
 - binomial probability, [R] **bitest**
 - equality of distributions, [R] **ksmirnov**
 - equality of medians, [R] **ranksum**
 - Fisher's, [R] **Epitab**, [R] **tabulate twoway**
 - symmetry and marginal homogeneity, [R] **symmetry**
- tetrachoric correlations, [R] **tetrachoric**
- exact test, [ADAPT] **Glossary**, [PSS-2] **power oneproportion**, [PSS-2] **power twoproportions**, [PSS-5] **Glossary**
- examination time, [ST] **stintcox**, [ST] **Glossary**
- example datasets, [U] **1.2.2 Example datasets**
- examples, duplicates subcommand, [D] **duplicates**
- Excel, [U] **22 Entering and importing data**
- dates, [D] **Datetime values from other software**
- Microsoft, see Microsoft Excel
- Microsoft, importing from, [D] **import excel**, [D] **odbc**, *also see* spreadsheets, exporting
- Microsoft, write results to, [R] **dtable**, [R] **etable**, [RPT] **putexcel**, [RPT] **putexcel advanced**, [TABLES] **collect export**, [U] **21.3 The putdocx, putpdf, and putexcel commands**
- excel,
 - export subcommand, [D] **import excel**
 - import subcommand, [D] **import excel**
- excess fraction, [R] **Epitab**
- excess relative risk, [R] **rerl**
- excluded covariates, see covariate selection
- exec**, **jdbc** subcommand, [D] **jdbc**
- exec()**, **odbc** subcommand, [D] **odbc**
- existence, **confirm** subcommand, [P] **confirm**
- exit class program, [P] **class exit**
- exit**, **class** subcommand, [P] **class exit**
- exit** command, [P] **capture**, [P] **exit**, [R] **exit**, [U] **16.1.4 Error handling in do-files**
- exit()** function, [M-5] **exit()**
- exit** Mata, [M-3] **end**
- exit** Stata, see **exit** command
- exlogistic** command, [R] **exlogistic**, [R] **exlogistic postestimation**
- exogeneity test, see endogeneity test

- exogenous
 covariate, [ERM] **Intro 3**, [ERM] **Glossary**
 treatment assignment, [ERM] **Glossary**
 variable, [BAYES] **Glossary**, [DSGE] **Glossary**,
 [ERM] **Glossary**, [SEM] **Intro 4**,
 [SEM] **Glossary**, [TS] **Glossary**, [XT] **Glossary**
- exogenous, forecast subcommand, [TS] **forecast
 exogenous**
- exogenous-variables tightness parameter,
 [BAYES] **Glossary**
- exp, [M-2] **exp**, [M-6] **Glossary**, [U] **11 Language
 syntax**
- exp() function, [FN] **Mathematical functions**,
 [M-5] **exp()**
- exp_list, [SVY] **svy bootstrap**, [SVY] **svy brr**,
 [SVY] **svy jackknife**, [SVY] **svy sdr**,
 [TS] **rolling**
- expand
 command, [D] **expand**
 for mi data, [MI] **mi expand**
- expand factor varlists, [P] **fvexpand**
- expand, mi subcommand, [MI] **mi expand**
- expandc1 command, [D] **expandc1**
- expectation-maximization algorithm, [FMM] **Glossary**,
 [ME] **mixed**, [MI] **mi impute mvn**,
 [MI] **Glossary**, [ST] **stintcox**
 parameter trace files, [MI] **mi ptrace**
- expected future value, [DSGE] **Glossary**
- expected information matrix, [SEM] **Glossary**
- expected sample size, [ADAPT] **Glossary**
- experimental arm, see experimental group
- experimental group, [ADAPT] **Glossary**,
 [PSS-5] **Glossary**
 correlation, see correlation, experimental-group
 mean, see means, experimental-group
 proportion, see proportions, experimental-group
 sample size, see sample-size
 standard deviation, see standard deviations,
 experimental-group
 variance, see variance, experimental-group
- experimental study, [ADAPT] **Glossary**, [PSS-2] **power**,
 [PSS-3] **ciwidth**, [PSS-5] **Glossary**
- experimental treatment, [ADAPT] **Glossary**
- explanatory variable, [ERM] **Glossary**, [SP] **Glossary**,
 also see covariate
- exploded logit model, [CM] **cmrologit**
- explored model space, see visited model space
- expm1() function, [FN] **Mathematical functions**,
 [M-5] **exp()**
- expoisson command, [R] **expoisson**, [R] **expoisson
 postestimation**
- exponential
 density, [FN] **Statistical functions**, [M-5] **normal()**
 distribution, [FMM] **fm: streg**, [FN] **Statistical
 functions**, [M-5] **normal()**, [ST] **stintreg**,
 [ST] **streg**
 function, [FN] **Mathematical functions**,
 [M-5] **exp()**
- exponential, *continued*
 generalized autoregressive conditional
 heteroskedasticity, [TS] **arch**
 notation, [U] **12.2 Numbers**
 smoothing, [TS] **tssmooth**, [TS] **tssmooth
 exponential**, [TS] **Glossary**
 survival regression, [BAYES] **bayes: streg**,
 [FMM] **fm: streg**, [SEM] **Example 47g**,
 [ST] **stintreg**, [ST] **streg**
 test, [PSS-2] **power exponential**, [PSS-5] **Glossary**
- exponential,
 churdle subcommand, [R] **churdle**
 power subcommand, [PSS-2] **power exponential**
 tssmooth subcommand, [TS] **tssmooth exponential**
- exponential() function, [FN] **Statistical functions**,
 [M-5] **normal()**
- exponentialden() function, [FN] **Statistical
 functions**, [M-5] **normal()**
- exponentialtail() function, [FN] **Statistical
 functions**, [M-5] **normal()**
- exponentiated coefficients, [FMM] **estat eform**,
 [R] **eform_option**, [SEM] **estat eform**
- exponentiation, [M-5] **exp()**, [M-5] **matexpsym()**
- export
 collection, [R] **dtable**, [R] **etable**, [TABLES] **collect
 export**
 data, [D] **export**, [D] **import dbase**, [D] **import
 delimited**, [D] **import excel**, [D] **import
 sasxport5**, [D] **import sasxport8**, [D] **import
 spss**, [D] **jdbc**, [D] **odbc**, [D] **outfile**,
 [M-5] **_docx*()**, [M-5] **xl()**, [MI] **mi export**,
 [MI] **mi export ice**, [MI] **mi export nhanes1**
 graphs, [G-2] **graph export**, [G-2] **graph set**,
 [G-3] **eps_options**, [G-3] **gif_options**,
 [G-3] **jpg_options**, [G-3] **pdf_options**,
 [G-3] **png_options**, [G-3] **ps_options**,
 [G-3] **svg_options**, [G-3] **tif_options**
 results, [RPT] **putexcel**, [RPT] **putexcel advanced**,
 [U] **21.3 The putdocx, putpdf, and putexcel
 commands**
- export
 dbase command, [D] **import dbase**
 delimited command, [D] **import delimited**
 excel command, [D] **import excel**
 sasxport5 command, [D] **import sasxport5**
 sasxport8 command, [D] **import sasxport8**
 spss command, [D] **import spss**
- export,
 collect subcommand, [TABLES] **collect export**
 graph subcommand, [G-2] **graph export**
 spmatrix subcommand, [SP] **spmatrix export**
- exposure
 odds ratio, [PSS-2] **power mcc**, [PSS-5] **Glossary**
 variable, [ST] **Glossary**
- Expression Builder, [U] **13.8 Using the Expression
 Builder**
- expressions, [M-2] **exp**, [P] **matrix define**,
 [U] **13 Functions and expressions**

extended

ASCII, [D] **unicode**, [D] **unicode translate**,
[D] **Glossary**, [P] **Glossary**, [U] **Glossary**
encoding conversion, [D] **unicode convertfile**,
[D] **unicode translate**
encodings, [D] **unicode encoding**
regression model, [ERM] **Glossary**
endogenous covariates, [ERM] **Intro 3**,
[ERM] **Intro 9**, [ERM] **Example 1a**,
[ERM] **Example 1b**, [ERM] **Example 1c**,
[ERM] **Example 2a**, [ERM] **Example 3a**,
[ERM] **Example 3b**, [ERM] **Example 7**,
[ERM] **Example 8a**, [ERM] **Example 8b**
endogenous sample selection, [ERM] **Intro 4**,
[ERM] **Intro 9**, [ERM] **Example 1c**,
[ERM] **Example 4a**, [ERM] **Example 4b**,
[ERM] **Example 6b**, [ERM] **Example 8b**
interpretation, [ERM] **Intro 7**, [ERM] **Intro 9**
interval regression, [ERM] **eintreg**,
[ERM] **Example 1b**, [ERM] **Example 1c**
introduction to commands, [ERM] **Intro 1**
introduction to models, [ERM] **Intro 2**
linear regression, [ERM] **eregress**,
[ERM] **Example 1a**, [ERM] **Example 2a**,
[ERM] **Example 2b**, [ERM] **Example 2c**,
[ERM] **Example 7**, [ERM] **Example 8a**,
[ERM] **Example 8b**
normality assumption, [ERM] **Intro 1**
options, [ERM] **ERM options**
ordered probit regression, [ERM] **eoprobit**,
[ERM] **Example 6a**, [ERM] **Example 6b**,
[ERM] **Example 9**
panel data, [ERM] **Intro 6**
probit regression, [ERM] **eprobit**,
[ERM] **Example 3a**, [ERM] **Example 3b**,
[ERM] **Example 4a**, [ERM] **Example 4b**,
[ERM] **Example 5**
random effects, [ERM] **Intro 6**,
[ERM] **Example 7**, [ERM] **Example 8a**,
[ERM] **Example 8b**
related commands, [ERM] **Intro 8**
rules for using margins command,
[ERM] **Intro 7**
rules for using predict command,
[ERM] **Intro 7**, [ERM] **eintreg predict**,
[ERM] **eoprobit predict**, [ERM] **eprobit**
predict, [ERM] **eregress predict**,
[ERM] **predict advanced**, [ERM] **predict**
treatment
treatment effects, [ERM] **Intro 5**, [ERM] **Intro 9**,
[ERM] **estat teffects**, [ERM] **Example 2b**,
[ERM] **Example 2c**, [ERM] **Example 3b**,
[ERM] **Example 4b**, [ERM] **Example 5**,
[ERM] **Example 6a**, [ERM] **Example 6b**,
[ERM] **Example 9**, [ERM] **predict treatment**
triangularization, how to, [ERM] **Triangularize**
triangularization, requirement, [ERM] **Intro 3**

external, [M-2] **Declarations**

external covariates, [ST] **Glossary**

external variable, see **global variable**

externals, [M-2] **Declarations**, [M-5] **direxternal()**,
[M-5] **findexternal()**, [M-5] **valofexternal()**,
[M-6] **Glossary**

extract

diagonal, [M-5] **diag()**, [M-5] **diagonal()**

$m=\#$ data from mi data, [MI] **mi extract**, [MI] **mi**
select

original data from mi data, [MI] **mi extract**

extract, mi subcommand, [MI] **mi extract**, [MI] **mi**
replaced

extrapolation, [D] **ipolate**

F

F

density,

central, [FN] **Statistical functions**,

[M-5] **normal()**

noncentral, [FN] **Statistical functions**,

[M-5] **normal()**

distribution,

cumulative, [FN] **Statistical functions**,

[M-5] **normal()**

cumulative noncentral, [FN] **Statistical functions**,

[M-5] **normal()**

inverse cumulative, [FN] **Statistical functions**,

[M-5] **normal()**

inverse reverse cumulative, [FN] **Statistical**

functions, [M-5] **normal()**

inverse reverse cumulative noncentral,

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

reverse cumulative, [FN] **Statistical functions**,

[M-5] **normal()**

reverse cumulative noncentral, [FN] **Statistical**

functions, [M-5] **normal()**

noncentrality parameter, [FN] **Statistical functions**,

[M-5] **normal()**

test, [PSS-5] **Glossary**

F() function, [FN] **Statistical functions**,

[M-5] **normal()**

Facebook, see **Stata on Facebook**

factor, [MV] **Glossary**, [PSS-5] **Glossary**

analysis, [MV] **alpha**, [MV] **canon**, [MV] **factor**,

[MV] **factor postestimation**, [MV] **Glossary**,

also see **confirmatory factor analysis**

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

loadings, [MV] **factor**, [MV] **factor postestimation**,

[MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**

model, [TS] **dfactor**

parsimony rotation, [MV] **rotate**, [MV] **rotatemat**,

[MV] **Glossary**

score plot, [MV] **scoreplot**

scores, [MV] **factor postestimation**, [MV] **Glossary**,

[SEM] **Intro 7**, [SEM] **Example 14**,

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

[SEM] **predict after sem**

- factor, *continued*
- variables, [P] **fvexpand**, [P] **matrix rownames**, [P] **_rmcoll**, [P] **syntax**, [P] **unab**, [PSS-5] **Glossary**, [R] **fvrevar**, [R] **fvset**, [U] **11.4.3 Factor variables**, [U] **13.9 Indicator values for levels of factor variables**, [U] **14.2.2 Two-part names**, [U] **20.12 Accessing estimated coefficients**, [U] **26 Working with categorical data and factor variables**
- factor** command, [MV] **factor**, [MV] **factor postestimation**
- factorial, [U] **11.4.3 Factor variables**
- design, [MV] **manova**, [R] **anova**
 - function, [FN] **Mathematical functions**, [M-5] **factorial()**
- factorial()** function, [M-5] **factorial()**
- factormat** command, [MV] **factor**, [MV] **factor postestimation**
- factors**, **estat** subcommand, [MV] **factor postestimation**
- factor-variable
- notation, [SEM] **Intro 3**
 - settings, [R] **fvset**
- facweights**, **estat** subcommand, [CM] **cmmprobit postestimation**, [CM] **cmroprobit postestimation**
- failure
- event, [CAUSAL] **Glossary**, [ST] **Glossary**
 - function, [ADAPT] **Glossary**
 - probability, [PSS-2] **power exponential**, [PSS-2] **power logrank**
 - tables, [ST] **Itable**
 - time, see **survival analysis**
- failure–success proportion, [PSS-2] **power pairedproportions**
- failure-time model, see **survival analysis**
- false-negative result, see **type II error**
- false-positive rate, [R] **estat classification**, [R] **roc**, [R] **rocreg**, [R] **rocreg postestimation**, [R] **rocregplot**
- false-positive result, see **type I error**
- family
- distribution, see **generalized linear response function**
 - graphs, see **plottypes**
- familywise
- error rate, [ADAPT] **Glossary**
 - significance level, [ADAPT] **Glossary**
 - type I error, [ADAPT] **Glossary**
- FAQs, [U] **3.2.1 The Stata website (www.stata.com)**
- search, [R] **search**, [U] **4.8.4 FAQ searches**
- fastscroll**, **set** subcommand, [R] **set**
- favorspeed()** function, [M-5] **favorspeed()**
- fbufget()** function, [M-5] **bufio()**
- fbufput()** function, [M-5] **bufio()**
- fcast** compute command, [TS] **fcast compute**
- fcast** graph command, [TS] **fcast graph**
- _fclose()** function, [M-5] **fclose()**
- fclose()** function, [M-5] **fopen()**
- FCS, see **fully conditional specification**
- Fden()** function, [FN] **Statistical functions**, [M-5] **normal()**
- feasible generalized least squares, [R] **reg3**, [R] **sureg**, [SEM] **Intro 4**, [TS] **dfgls**, [TS] **prais**, [TS] **var**, [XT] **xtgls**, [XT] **xtivreg**, [XT] **xtreg**
- feasible generalized nonlinear least squares, [R] **nlshr**
- feasible initial values, see **Bayesian estimation initial values**, **feasible**
- federal information processing standard, [SP] **Glossary**
- codes, [SP] **Intro 4**, [SP] **Intro 7**, [SP] **Glossary**
- Federal Reserve Economic Data, importing from, [D] **import fred**
- feedback loops, [SEM] **estat stable**, [SEM] **estat teffects**
- fences, [R] **lv**
- ferrortext()** function, [M-5] **ferrortext()**
- FEVD, see **forecast-error variance decomposition**
- _fft()** function, [M-5] **fft()**
- fft()** function, [M-5] **fft()**
- _fget()** function, [M-5] **fopen()**
- fget()** function, [M-5] **fopen()**
- _fgetmatrix()** function, [M-5] **fopen()**
- fgetmatrix()** function, [M-5] **fopen()**
- _fgetnl()** function, [M-5] **fopen()**
- fgetnl()** function, [M-5] **fopen()**
- FGLS, see **feasible generalized least squares**
- FGNLS, see **feasible generalized nonlinear least squares**
- fictional data, [SEM] **Glossary**
- file
- conversion, [D] **changeeol**, [D] **filefilter**
 - format, [D] **unicode convertfile**, [D] **unicode translate**, [P] **File formats .dta**, [P] **File formats .dtas**
 - for exporting graphs, see **graph**, **formats for exporting**
 - modification, [D] **changeeol**, [D] **filefilter**
 - processing, [M-4] **IO**, [M-5] **bufio()**, [M-5] **cat()**, [M-5] **_docx*()**, [M-5] **ferrortext()**, [M-5] **fileexists()**, [M-5] **findfile()**, [M-5] **fopen()**, [M-5] **issamefile()**, [M-5] **unlink()**, [M-5] **xl()**
 - translation, [D] **changeeol**, [D] **filefilter**
- file
- close** command, [P] **file**
 - open** command, [P] **file**
 - query** command, [P] **file**
 - read** command, [P] **file**
 - seek** command, [P] **file**
 - serasetread** command, [P] **seraset**
 - serasetwrite** command, [P] **seraset**
 - set** command, [P] **file**
 - write** command, [P] **file**
- file, **confirm** subcommand, [P] **confirm**
- fileexists()** function, [FN] **Programming functions**, [M-5] **fileexists()**
- filefilter** command, [D] **filefilter**

- filename,
 displaying, [D] **dir**
 find in path, [P] **findfile**
 manipulating, [M-5] **adosubdir()**, [M-5] **pathjoin()**
- fileread()** function, [FN] **Programming functions**
- filereaderror()** function, [FN] **Programming functions**
- files,
 checksum of, [D] **checksum**
 comparing, [D] **cf**
 compressing, [D] **zipfile**
 copying and appending, [D] **copy**
 display contents of, [D] **type**
 downloading, [D] **checksum**, [D] **copy**, [R] **ado update**, [R] **net**, [R] **sj**, [R] **ssc**, [R] **update**, [U] **29 Using the Internet to keep up to date**
 erasing, [D] **erase**, [M-5] **unlink()**
 exporting, see export data
 extensions, [U] **11.6 Filenaming conventions**
 importing, see import data
 loading, [D] **use**
 names, [U] **11.6 Filenaming conventions**, [U] **18.3.11 Constructing Windows filenames by using macros**
 opening, [P] **window programming**, [P] **window fopen**
 reading text or binary, [P] **file**
 saving, [D] **save**, [P] **window programming**, [P] **window fopen**
 temporary, [P] **macro**, [P] **preserve**, [P] **scalar**
 uncompressing, [D] **zipfile**
 writing text or binary, [P] **file**
- filewrite()** function, [FN] **Programming functions**
- fill
 areas, dimming and brightening, [G-4] **colorstyle**
 in missing values, [ST] **stfill**
- fill()**, **egen** function, [D] **egen**
- fillin** command, [D] **fillin**
- _fillmissing()** function, [M-5] **_fillmissing()**
- filters, [TS] **psdensity**, [TS] **tsfilter**, [TS] **ucm**, also see **smoothers**
 Baxter–King, [TS] **tsfilter bk**
 Butterworth, [TS] **tsfilter bw**
 Christiano–Fitzgerald, [TS] **tsfilter cf**
 Hodrick–Prescott, [TS] **tsfilter hp**
- final**, [M-2] **class**
- financial frictions model, [DSGE] **Intro 3c**
- find**
 file in path, [P] **findfile**
 variables, [D] **lookfor**
- findexternal()** function, [M-5] **findexternal()**
- findfile** command, [P] **findfile**
- findfile()** function, [M-5] **findfile()**
- finite mixture models, [FMM] **fmm intro**, [FMM] **fmm estimation**, [FMM] **fmm**, [FMM] **fmm: betareg**, [FMM] **fmm: cloglog**, [FMM] **fmm: glm**, [FMM] **fmm: intreg**, [FMM] **fmm: ivregress**, [FMM] **fmm: logit**, [FMM] **fmm: mlogit**, [FMM] **fmm: nbreg**, [FMM] **fmm: ologit**, [FMM] **fmm: oprobit**, [FMM] **fmm: pointmass**, [FMM] **fmm: poisson**, [FMM] **fmm: probit**, [FMM] **fmm: regress**, [FMM] **fmm: streg**, [FMM] **fmm: tobit**, [FMM] **fmm: tpoisson**, [FMM] **fmm: truncreg**, [FMM] **Example 1a**, [FMM] **Example 1b**, [FMM] **Example 1c**, [FMM] **Example 1d**, [FMM] **Example 2**, [FMM] **Example 3**, [FMM] **Example 4**, [FMM] **Glossary**, [SEM] **Intro 5**, [SEM] **Example 53g**, [SEM] **Example 54g**, [SEM] **Glossary**, [U] **27.27 Finite mixture models (FMMs)**
- finite population correction, [ADAPT] **Glossary**, [PSS-2] **power**, [PSS-2] **power onemean**, [PSS-2] **power pairedmeans**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth pairedmeans**, [PSS-5] **Glossary**, [SVY] **Survey**, [SVY] **svy estimation**, [SVY] **svyest**, [SVY] **Variance estimation**, [SVY] **Glossary**
- FIPS, see federal information processing standard
- firstdayofmonth()** function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- first-difference stationary, [TS] **vec intro**, [TS] **vec**
- first-differenced estimator, [XT] **xtabond**, [XT] **xtdpd**, [XT] **xtdpdsys**, [XT] **xtivreg**
- firstdowofmonth()** function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- first-level variables, [SEM] **Glossary**
- first-order latent variables, [SEM] **Glossary**
- firststage**, **estat** subcommand, [R] **ivregress postestimation**
- firstweekdayofmonth()** function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- Fisher information, [ADAPT] **Glossary**
- Fisher–Irwin’s exact test, [PSS-2] **power twoproportions**, [PSS-5] **Glossary**, see Fisher’s exact test
- fisher**, **xtunitroot** subcommand, [XT] **xtunitroot**
- Fisher’s
 exact test, [ADAPT] **Glossary**, [PSS-2] **power twoproportions**, [PSS-5] **Glossary**, [R] **Epitab**, [R] **tabulate twoway**
 z test, [PSS-2] **power onecorrelation**, [PSS-2] **power twocorrelations**, [PSS-5] **Glossary**
 z transformation, [PSS-2] **power onecorrelation**, [PSS-2] **power twocorrelations**, [PSS-5] **Glossary**

- Fisher-type test, [XT] **xtunitroot**
- fixed
- g*, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmastats models**, [BMA] **bmastats mszie**, [BMA] **bmastats pip**, [BMA] **Glossary**
 - design, [ADAPT] **Glossary**
 - effects, [BAYES] **Glossary**, [PSS-5] **Glossary**
 - study design, [ADAPT] **Glossary**
- fixed-effects meta-analysis model, [META] **Intro**, [META] **meta esize**, [META] **meta set**, [META] **meta forestplot**, [META] **meta galbraithplot**, [META] **meta labbeplot**, [META] **meta regress**, [META] **meta funnelplot**, [META] **meta trimfill**, [META] **meta mvregress**, [META] **Glossary**, *also see* meta-analysis fixed-effects
- fixed-effects meta-regression, [META] **Intro**, [META] **meta regress**, [META] **meta mvregress**, [META] **Glossary**
- fixed-effects model, [CM] **cmlogit**, [ME] **Glossary**, [R] **anova**, [R] **areg**, [R] **clogit**, [SP] **spxtregress**, [XT] **xtabond**, [XT] **xtdpd**, [XT] **xtdpdsys**, [XT] **xtivreg**, [XT] **xtlogit**, [XT] **xtmlogit**, [XT] **xtnbreg**, [XT] **xtprobit**, [XT] **xtpoisson**, [XT] **xtreg**, [XT] **xtregar**, [XT] **xtstreg**, [XT] **Glossary**
- multilevel mixed-effects models, [ME] **meclolog**, [ME] **meglm**, [ME] **meintreg**, [ME] **melogit**, [ME] **menbreg**, [ME] **menl**, [ME] **meologit**, [ME] **meoprobit**, [ME] **meopisson**, [ME] **meprobit**, [ME] **mestreg**, [ME] **metobit**, [ME] **mixed**
- fixed-effects parameters, [BAYES] **Glossary**
- fixed-sample design, [ADAPT] **Glossary**
- F-keys, [U] **10 Keyboard use**
- flat prior, *see* noninformative prior
- flat, prior() suboption, [BAYES] **bayesmh evaluators**
- flexible functional form, [R] **boxcox**, [R] **fp**, [R] **mfp**
- flist command, [D] **list**
- float, [D] **Data types**, [U] **12.2.2 Numeric storage types**, [U] **13.12 Precision and problems therein**
- float() function, [FN] **Programming functions**, [M-5] **floatround()**, [U] **13.12 Precision and problems therein**
- floatround() function, [M-5] **floatround()**
- floatwindows, set subcommand, [R] **set**
- flong MI data style, [MI] **Styles**, [MI] **Glossary**
- technical description, [MI] **Technical**
- flong, mi import subcommand, [MI] **mi import**, [MI] **mi import flong**
- flongsep MI data style, [MI] **mi copy**, [MI] **mi erase**, [MI] **mi xeq**, [MI] **Styles**, [MI] **Glossary**
- estimating memory requirements, [MI] **mi convert**
 - technical description, [MI] **Technical**
- flongsep, mi import subcommand, [MI] **mi import**, [MI] **mi import flongsep**
- floor() function, [FN] **Mathematical functions**, [M-5] **trunc()**
- _flopip() function, [M-5] **lapack()**
- _flopout() function, [M-5] **lapack()**
- FMI, *see* fraction missing information
- FMM, *see* finite mixture models
- fmm prefix command, [FMM] **fmm intro**, [FMM] **fmm**, [FMM] **fmm postestimation**, [FMM] **Example 1a**, [FMM] **Example 1b**, [FMM] **Example 1c**, [FMM] **Example 1d**, [FMM] **Example 3**, [FMM] **Example 4**
- fmm: betareg command, [FMM] **fmm: betareg**
- fmm: cloglog command, [FMM] **fmm: cloglog**
- fmm: glm command, [FMM] **fmm: glm**
- fmm: intreg command, [FMM] **fmm: intreg**
- fmm: ivregress command, [FMM] **fmm: ivregress**
- fmm: logit command, [FMM] **fmm: logit**
- fmm: mlogit command, [FMM] **fmm: mlogit**
- fmm: nbreg command, [FMM] **fmm: nbreg**
- fmm: ologit command, [FMM] **fmm: ologit**
- fmm: oprobit command, [FMM] **fmm: oprobit**
- fmm: pointmass command, [FMM] **fmm: pointmass**, [FMM] **Example 3**
- fmm: poisson command, [FMM] **fmm: poisson**, [FMM] **Example 2**, [FMM] **Example 3**
- fmm: probit command, [FMM] **fmm: probit**
- fmm: regress command, [FMM] **fmm: regress**
- fmm: streg command, [FMM] **fmm: streg**
- fmm: tobit command, [FMM] **fmm: tobit**
- fmm: tpoisson command, [FMM] **fmm: tpoisson**
- fmm: truncreg command, [FMM] **fmm: truncreg**
- %fmts, [D] **format**, [U] **12.5 Formats: Controlling how data are displayed**
- fmtwidth() function, [FN] **Programming functions**, [M-5] **fmtwidth()**
- folders, *see* directories
- folders, [LASSO] **Glossary**
- follow-up, [ADAPT] **Glossary**, [PSS-5] **Glossary**
- loss to, [ERM] **Intro 5**, [ERM] **Glossary**, [MI] **Intro substantive**, [PSS-2] **power cox**, [PSS-2] **power exponential**, [PSS-2] **power logrank**, [PSS-5] **Glossary**, [ST] **ltable**
 - period, [ADAPT] **Glossary**, [PSS-2] **power exponential**, [PSS-2] **power logrank**, [PSS-5] **Glossary**
 - study, *see* cohort study
- footnote, ml subcommand, [R] **ml**
- _fopen() function, [M-5] **fopen()**
- fopen() function, [M-5] **fopen()**
- fopen, window subcommand, [P] **window programming**, [P] **window fopen**
- for, [M-2] **for**, [M-2] **continue**, [M-2] **break**, [M-2] **Semicolons**
- for, estimates subcommand, [R] **estimates for**
- foreach command, [P] **foreach**

- forecast, see *smoothers*
- ARCH model, [TS] **arch**, [TS] **arch postestimation**
- ARFIMA model, [TS] **arfima**, [TS] **arfima postestimation**
- ARIMA model, [TS] **arima**, [TS] **arima postestimation**
- DSGE model, [BAYES] **bayes: dsge**, [BAYES] **bayes: dsngen**, [DSGE] **Intro 1**, [DSGE] **dsge postestimation**, [DSGE] **dsngen postestimation**
- dynamic, see *dynamic forecast*
- dynamic-factor model, [TS] **dfactor postestimation**
- econometric model, [TS] **forecast**, [TS] **forecast adjust**, [TS] **forecast clear**, [TS] **forecast coefvector**, [TS] **forecast create**, [TS] **forecast describe**, [TS] **forecast drop**, [TS] **forecast estimates**, [TS] **forecast exogenous**, [TS] **forecast identity**, [TS] **forecast list**, [TS] **forecast query**, [TS] **forecast solve**, [U] **20.21 Dynamic forecasts and simulations**
- Markov-switching model, [TS] **mswitch postestimation**
- MGARCH model, see *multivariate GARCH model*
- recursive estimation, see *recursive estimation*
- standard error of, [R] **regress postestimation**
- state-space model, [TS] **sspace postestimation**
- static, see *static forecast*
- structural vector autoregressive model, [TS] **var svar postestimation**
- threshold regression model, [TS] **threshold**, [TS] **threshold postestimation**
- univariate time-series data, [TS] **tssmooth**, [TS] **tssmooth dexponential**, [TS] **tssmooth exponential**, [TS] **tssmooth hwinters**, [TS] **tssmooth ma**, [TS] **tssmooth shwinters**
- unobserved-components model, [TS] **ucm**, [TS] **ucm postestimation**
- vector autoregressive model, [BAYES] **bayes: var postestimation**, [BAYES] **bayesfcst graph**, [TS] **fcst compute**, [TS] **fcst graph**, [TS] **var intro**, [TS] **var**, [TS] **var postestimation**
- vector error-correction model, [TS] **fcst compute**, [TS] **fcst graph**, [TS] **vec intro**, [TS] **vec**, [TS] **vec postestimation**
- forecast**, [TS] **forecast**
- adjust** command, [TS] **forecast adjust**
- clear** command, [TS] **forecast clear**
- coefvector** command, [TS] **forecast coefvector**
- create** command, [TS] **forecast create**
- describe** command, [TS] **forecast describe**
- drop** command, [TS] **forecast drop**
- estimates** command, [TS] **forecast estimates**
- exogenous** command, [TS] **forecast exogenous**
- identity** command, [TS] **forecast identity**
- list** command, [TS] **forecast list**
- query** command, [TS] **forecast query**
- solve** command, [TS] **forecast solve**
- forecast-error variance decomposition**, [BAYES] **bayesirf**, [TS] **irf**, [TS] **irf create**, [TS] **irf ograph**, [TS] **irf table**, [TS] **var intro**, [TS] **varbasic**, [TS] **vec intro**, [TS] **Glossary**
- forecasting**, [BAYES] **bayes: var**
- forest plot**, [META] **Intro**, [META] **meta**, [META] **meta forestplot**, [META] **Glossary**
- forestplot**, *meta* subcommand, [META] **meta forestplot**
- format** command, [D] **format**
- format** for
- coefficient tables, [R] **set cformat**, [U] **20.9 Formatting the coefficient table**
- contents of macros, [P] **macro**
- date and time, [D] **Datetime**, [D] **Datetime display formats**, [U] **25.3 Displaying dates and times**
- business calendars, [D] **Datetime business calendars**, [D] **Datetime business calendars creation**
- decimal point, see *decimal symbol*, *setting*
- exporting graphs, see *graph*, *formats for exporting files*, see *file format*
- matrix output, [P] **matlist**
- variable output, [D] **format**, [U] **12.5 Formats: Controlling how data are displayed**
- format** macro function, [P] **macro**
- format** width, [M-5] **fmtwidth()**
- format**, *confirm* subcommand, [P] **confirm**
- formatted data, reading, see *import data*
- FORTRAN, [M-2] **goto**, [M-5] **dsign()**
- forum, [U] **3.2.4 The Stata Forum**
- forvalues** command, [P] **forvalues**
- forward** operator, [DSGE] **Glossary**, [TS] **Glossary**, [U] **11.4.4 Time-series varlists**
- fourfold** tables, [R] **Epitab**
- Fourier transform**, [M-5] **fft()**
- fp**
- generate** command, [R] **fp**
- plot** command, [R] **fp postestimation**
- predict** command, [R] **fp postestimation**
- prefix** command, [R] **fp**, [R] **fp postestimation**
- FPC, see *finite population correction*
- fpfit**, *graph* *twoway* subcommand, [G-2] **graph twoway fpfit**
- fpfitci**, *graph* *twoway* subcommand, [G-2] **graph twoway fpfitci**
- _fput()** function, [M-5] **fopen()**
- fput()** function, [M-5] **fopen()**
- _fputmatrix()** function, [M-5] **fopen()**
- fputmatrix()** function, [M-5] **fopen()**
- fracplot** command, [R] **mfp postestimation**
- fracpred** command, [R] **mfp postestimation**
- fracreg** command, [R] **fracreg**, [R] **fracreg postestimation**
- fraction defective**, [R] **QC**
- fraction missing information**, [MI] **mi estimate**, [MI] **mi predict**, [MI] **mi test**, [MI] **Glossary**

- fractional polynomial regression, [R] **fp**
 multivariable, [R] **mpf**
- fractional response regression, [R] **fracreg**,
 [R] **ivfprobit**, [SVY] **svy estimation**,
 [U] **27.5 Fractional outcomes**
 with endogenous covariates, [R] **ivfprobit**
- fractional sample size, [ADAPT] **Glossary**, see *sample-size*
- fractionally integrated autoregressive moving-average model, [TS] **estat acplot**, [TS] **psdensity**
- frailty, see *shared frailty*
- frailty model, [BAYES] **bayes: streg**, [ME] **mestreg**,
 [ST] **stcox**, [ST] **stcurve**, [ST] **streg**,
 [XT] **xtstreg**
- fralias command, [D] **fralias**
- fralias add command, [D] **fralias**
- fralias describe command, [D] **fralias**
- frame
 change command, [D] **frame change**
 command, [D] **frame pwf**
 copy command, [D] **frame copy**
 create command, [D] **frame create**, [P] **frame post**
 drop command, [D] **frame drop**
 post command, [P] **frame post**
 prefix command, [D] **frame prefix**
 put command, [D] **frame put**
 pwf command, [D] **frame pwf**
 rename command, [D] **frame rename**
- frame, confirm subcommand, [P] **confirm**
- frames, [D] **frames intro**, [D] **frames**, [D] **frame prefix**, [U] **12.10 Data frames**
 copying, [D] **frame copy**
 copying selected variables or observations to,
 [D] **frame put**
 creating, [D] **frame change**, [D] **frame copy**,
 [D] **frame create**, [P] **frame post**
 current, [D] **frame pwf**
 describing, [D] **frames describe**
 displaying names of, [D] **frames dir**
 dropping, [D] **frame drop**, [D] **frames reset**
 linking, [D] **fralias**, [D] **frget**, [D] **frlink**,
 [D] **frunalias**
 listing, [D] **frame pwf**
 loading, [D] **frames use**
 Mata views onto, [D] **frames intro**
 programming advice, [D] **frames intro**
 renaming, [D] **frame rename**
 resetting, [D] **frames reset**
 saving, [D] **frames save**
 with tempnames, [D] **frames intro**
- frames
 command, [D] **frames intro**, [D] **frames**
 describe command, [D] **frames describe**
 dir command, [D] **frames dir**
 reset command, [D] **frames reset**
 save command, [D] **frames save**
 use command, [D] **frames use**
- frames, clear subcommand, [D] **clear**, [D] **frames reset**
- framework, estat subcommand, [SEM] **Intro 7**,
 [SEM] **estat framework**
- _fread() function, [M-5] **fopen()**
- fread() function, [M-5] **fopen()**
- FRED, see *Federal Reserve Economic Data*
- fred import subcommand, [D] **import fred**
- freddescribe command, [D] **import fred**
- fredkey, set subcommand, [D] **import fred**, [R] **set**
- fredsearch command, [D] **import fred**
- free, constraint subcommand, [R] **constraint**
- free parameter, [ME] **Glossary**
- Freeman–Tukey transformation, [META] **meta esize**,
 [META] **meta forestplot**, [META] **meta summarize**, [META] **Glossary**
- frequencies,
 creating dataset of, [D] **contract**
 graphical representation, [G-2] **graph bar**,
 [G-2] **graph pie**, [G-2] **graph twoway histogram**, [R] **histogram**, [R] **kdensity**
 table of, [R] **dtable**, [R] **table oneway**, [R] **table twoway**, [R] **table multiway**, [R] **table summary**, [R] **table**, [R] **tabstat**, [R] **tabulate oneway**, [R] **tabulate twoway**, [R] **tabulate, summarize()**, [SVY] **svy: tabulate oneway**, [SVY] **svy: tabulate twoway**, [XT] **xttab**
- frequency
 mean model size, [BMA] **Glossary**
 model-size distribution, [BMA] **Glossary**
 PIP, [BMA] **Glossary**
 posterior
 inclusion probability, [BMA] **bmaregress**,
 [BMA] **bmastats models**, [BMA] **bmastats pip**
 mean model size, [BMA] **bmaregress**,
 [BMA] **bmastats msize**
 model probability, [BMA] **bmaregress**,
 [BMA] **bmagraph pmp**, [BMA] **bmastats models**, [BMA] **Glossary**
 model-size distribution, [BMA] **bmaregress**,
 [BMA] **bmagraph msize**, [BMA] **bmastats msize**
 weight, [U] **11.1.6 weight**, [U] **20.24.1 Frequency weights**
 [*frequency=exp*] modifier, [U] **11.1.6 weight**,
 [U] **20.24.1 Frequency weights**
- frequency-domain analysis, [TS] **cumpsp**, [TS] **pergram**,
 [TS] **psdensity**, [TS] **Glossary**
- frequentist concept, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**,
 [BAYES] **Glossary**, [MI] **Intro substantive**
- freturrcode() function, [M-5] **ferrortext()**
- frget command, [D] **frames intro**, [D] **frget**
- frlink command, [D] **frames intro**, [D] **frlink**
- from, update subcommand, [R] **update**
- frombase() function, [M-5] **inbase()**
- fromdata, spmatrix subcommand, [SP] **spmatrix fromdata**

- frontier command, [R] **frontier**, [R] **frontier postestimation**
- frontier model, see stochastic frontier model
- frunalias command, [D] **frunalias**
- frval() function, [FN] **Programming functions**
- _frval() function, [FN] **Programming functions**
- fsave, window subcommand, [P] **window programming**
- _fseek() function, [M-5] **fopen()**
- fseek() function, [M-5] **fopen()**
- fstatus() function, [M-5] **fopen()**
- Ftail() function, [FN] **Statistical functions**, [M-5] **normal()**
- _ftell() function, [M-5] **fopen()**
- ftell() function, [M-5] **fopen()**
- ftfreqs() function, [M-5] **fft()**
- ftpad() function, [M-5] **fft()**
- ftperiodogram() function, [M-5] **fft()**
- ftretime() function, [M-5] **fft()**
- _ftruncate() function, [M-5] **fopen()**
- ftruncate() function, [M-5] **fopen()**
- ftunwrap() function, [M-5] **fft()**
- ftwrap() function, [M-5] **fft()**
- full
- conditionals, [BAYES] **Intro**, [BAYES] **bayesmh**, [BAYES] **Glossary**
 - factorial, [U] **11.4.3 Factor variables**
 - Gibbs sampling, see Gibbs sampling
 - model, [PSS-2] **power**, [PSS-2] **power rsquared**, [PSS-5] **Glossary**
 - model space, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **Glossary**
- fullsdiag() function, [M-5] **fullsvd()**
- _fullsvd() function, [M-5] **fullsvd()**
- fullsvd() function, [M-5] **fullsvd()**
- fully conditional specification, [MI] **mi impute**, [MI] **mi impute chained**, [MI] **Glossary**
- fully explored model space, see model enumeration
- function, graph twoway subcommand, [G-2] **graph twoway function**
- functions, [U] **13.3 Functions**
- adding to cluster generate, [MV] **cluster programming subroutines**
 - aggregate, [D] **egen**
 - arguments, [M-1] **Returned args**, also see arguments combinations of parameters, [R] **lincom**, [R] **nlcom**
 - combinatorial, [FN] **Mathematical functions**, see **comb()** function
 - creating dataset of, [D] **collapse**, [D] **obs**
 - cumulative distribution, [R] **cumul**
 - date and time, [FN] **Date and time functions**, [M-5] **date()**, [U] **25.5 Extracting components of dates and times**
 - declarations, [M-2] **Declarations**
 - derivatives and integrals of, [M-5] **deriv()**, [M-5] **Quadrature()**, [R] **dydx**
- functions, *continued*
- estimable, [R] **margins**
 - evaluator program, [R] **gmm**, [R] **nl**, [R] **nlstur**
 - fractional polynomial, [R] **fp**, [R] **mfp**
 - graphing, [D] **range**, [G-2] **graph twoway function**
 - impulse–response, see impulse–response functions
 - index, [R] **logistic postestimation**, [R] **logit postestimation**, [R] **probit postestimation**
 - kernel, see kernel function
 - likelihood, see maximum likelihood estimation
 - linear programming, [M-5] **LinearProgram()**
 - link, [FMM] **fmm: betareg**, [FMM] **fmm: glm**, [R] **betareg**, [R] **glm**
 - macro, [P] **char**, [P] **display**, [P] **macro**, [P] **macro lists**, [P] **serset**
 - Mata, [M-4] **Intro**, [M-5] **Intro**, [M-6] **Glossary**
 - mathematical, [FN] **Mathematical functions**, [M-4] **Intro**
 - matrix, [FN] **Matrix functions**, [M-4] **Matrix**, [P] **matrix define**, [U] **14.8 Matrix functions**
 - maximizing likelihood, see maximum likelihood estimation
 - naming convention, [M-1] **Naming**
 - obtaining help for, [R] **help**
 - optimization, [M-5] **LinearProgram()**, [M-5] **moptimize()**, [M-5] **optimize()**, also see maximum likelihood estimation
 - orthogonalization, [R] **orthog**
 - parameters, [R] **nlcom**
 - passing to functions, [M-2] **ftof**
 - piecewise cubic and piecewise linear, [R] **makespline**
 - power, see power
 - prediction, [R] **predict**, [R] **predictnl**
 - production and cost, [R] **frontier**, [XT] **xtfrontier**
 - programming, [FN] **Programming functions**, [M-4] **Programming**
 - random-number, [D] **generate**, [FN] **Random-number functions**, [M-5] **uniform()**, [R] **set rng**, [R] **set rngstream**, [R] **set seed**
 - statistical, [FN] **Statistical functions**, [M-5] **normal()**
 - string, [FN] **String functions**, [M-4] **String**
 - time-series, [FN] **Selecting time-span functions**
 - trigonometric, [FN] **Trigonometric functions**, [M-5] **sin()**
 - underscore, [M-6] **Glossary**
 - user-defined weighting matrix, see spatial weighting matrix, user-defined
 - variance, [R] **glm**
- funnel plot, [META] **Intro**, [META] **meta**, [META] **meta funnelplot**, [META] **meta bias**, [META] **meta trimfill**, [META] **Glossary**
- funnelplot, meta subcommand, [META] **meta funnelplot**

futility, [ADAPT] **Glossary**
 boundaries, [ADAPT] **Glossary**
 bounds, [ADAPT] **GSD intro**, [ADAPT] **gs**,
 [ADAPT] **gsbounds**, [ADAPT] **gsdesign**,
 [ADAPT] **Glossary**
 critical values, [ADAPT] **Glossary**
 stopping, [ADAPT] **Glossary**
 future history, [ST] **stset**, [ST] **Glossary**
fvbase, **set** subcommand, [R] **set**
fvexpand command, [P] **fvexpand**
fvlabel, **set** subcommand, [R] **set**, [R] **set**
showbaselevels
fvrevar command, [R] **fvrevar**
fvset
 base command, [R] **fvset**
 clear command, [R] **fvset**
 design command, [R] **fvset**
 report command, [R] **fvset**
 mi subcommand, [MI] **mi XXXset**
fvtrack, **set** subcommand, [R] **set**
fvunab command, [P] **unab**
fvwrap, **set** subcommand, [R] **set**, [R] **set**
showbaselevels
fvwrapon, **set** subcommand, [R] **set**, [R] **set**
showbaselevels
[fweight=exp] modifier, [U] **11.1.6 weight**,
 [U] **20.24.1 Frequency weights**
_fwrite() function, [M-5] **fopen()**
fwrite() function, [M-5] **fopen()**

G

g2 inverse of matrix, [P] **matrix define**, [P] **matrix svd**
gain, [TS] **tsfilter**, [TS] **tsfilter bk**, [TS] **tsfilter bw**,
 [TS] **tsfilter cf**, [TS] **tsfilter hp**, [TS] **Glossary**
Galbraith plot, [META] **meta galbraithplot**,
 [META] **Glossary**
galbraithplot, **meta** subcommand, [META] **meta**
galbraithplot
gamma
 density function, [FN] **Statistical functions**,
 [M-5] **normal()**
 incomplete, [FN] **Statistical functions**,
 [M-5] **normal()**
 distribution, [FMM] **fmm: streg**
 cumulative, [FN] **Statistical functions**,
 [M-5] **normal()**
 inverse cumulative, [FN] **Statistical functions**,
 [M-5] **normal()**
 inverse reverse cumulative, [FN] **Statistical**
functions, [M-5] **normal()**
 reverse cumulative, [FN] **Statistical functions**,
 [M-5] **normal()**
 regression, [SEM] **Intro 5**, [SEM] **Glossary**
 survival regression, [FMM] **fmm: streg**,
 [ME] **mestreg**, [XT] **xtstreg**, also see **generalized**
gamma survival regression
gamma() function, [M-5] **factorial()**
gammaden() function, [FN] **Statistical functions**,
 [M-5] **normal()**
gammap() function, [FN] **Statistical functions**,
 [M-5] **normal()**
gammaptail() function, [FN] **Statistical functions**,
 [M-5] **normal()**
gaps, [ST] **stbase**, [ST] **stdescribe**, [ST] **stgen**,
 [ST] **stset**, [ST] **Glossary**
GARCH, see **generalized autoregressive conditional**
heteroskedasticity
Gauss–Hermite quadrature, [IRT] **Glossary**, see
quadrature, **Gauss–Hermite**
Gauss–Seidel method, [M-5] **solvenl()**
Gaussian kernel function, [CAUSAL] **tebalance**
density, [CAUSAL] **teoverlap**, [G-2] **graph**
twoway kdensity, [G-2] **graph twoway lpoly**,
 [G-2] **graph twoway lpolyci**, [R] **ivqregress**,
 [R] **kdensity**, [R] **lpoly**, [R] **npregress kernel**,
 [R] **qreg**
Gaussian regression, [SEM] **Glossary**, also see **linear**
regression
GEE, see **generalized estimating equations**
_geigen_la() function, [M-5] **geigenystem()**
_geigenselect*_la() functions,
 [M-5] **geigenystem()**
geigenystem() function, [M-5] **geigenystem()**
_geigenystem_la() function, [M-5] **geigenystem()**
geigenystemselect*() functions,
 [M-5] **geigenystem()**
Gelman–Rubin convergence diagnostic, [BAYES] **bayes**,
 [BAYES] **bayesmh**, [BAYES] **bayesstats**,
 [BAYES] **bayesstats grubin**, [BAYES] **Glossary**
general interval-censored data, see **case II interval-**
censored data
general linear model, [ME] **mixed**, [MV] **manova**,
 [MV] **mvreg**, [R] **anova**, [R] **loneway**,
 [R] **oneway**, [R] **regress**
generalized
 autoregressive conditional heteroskedasticity,
 [TS] **arch**, [TS] **Glossary**
 eigensystem, [M-5] **geigenystem()**
 eigenvalues, [M-6] **Glossary**
 estimating equations, [XT] **xtgee**, [XT] **Glossary**
 gamma survival regression, [BAYES] **bayes: streg**,
 [ST] **stintreg**, [ST] **streg**
Hessenberg decomposition, [M-5] **ghessenbergd()**
inverse, [M-5] **invsym()**, [P] **matrix define**
 Moore–Penrose, [M-5] **pinv()**
 QR decomposition, [M-5] **qrinv()**
 singular value decomposition, [M-5] **fullsvd()**,
 [M-5] **qrinv()**, [M-5] **svd()**
 solver, [M-4] **Solvers**, [M-5] **svsolve()**
inverse of matrix, [P] **matrix svd**
least squares,
 estimated, see **estimated generalized least squares**
 feasible, see **feasible generalized least squares**
least-squares estimator, [TS] **prais**, [TS] **Glossary**
linear latent and mixed model, [R] **gllamm**

- generalized, *continued*
- linear mixed-effects model, [ME] **me**, [ME] **meglm**, [ME] **Glossary**
 - linear model, [FMM] **fm**, [FMM] **fm**: **glm**, [ME] **Glossary**, [R] **binreg**, [R] **fracreg**, [R] **glm**, [SVY] **svy estimation**, [U] **27.9 Generalized linear models**, [U] **27.15.4 Generalized linear models with panel data**, [XT] **xtgee**, [XT] **Glossary**
 - linear response function, [SEM] **gsem**, [SEM] **Glossary**
 - method of moments, [P] **matrix accum**, [SEM] **Glossary**, [U] **27.24 Generalized method of moments (GMM)**, [XT] **xtabond**, [XT] **xtdpd**, [XT] **xtdpdpsys**, *also see* **gmm** command
 - negative binomial regression, [R] **nbreg**, [SVY] **svy estimation**
 - partial credit model, [IRT] **irt pcm**, [IRT] **Glossary**
 - response variables, [SEM] **Intro 2**, [SEM] **Intro 5**, [SEM] **gsem family-and-link options**
 - responses, combined, [SEM] **Example 34g**
 - Schur decomposition, [M-5] **gschurd()**
 - SEM, [SEM] **Glossary**, *also see* **gsem** command
- generate**,
- cluster** subcommand, [MV] **cluster generate**
 - fp** subcommand, [R] **fp**
 - icd10** subcommand, [D] **icd10**
 - icd10cm** subcommand, [D] **icd10cm**
 - icd10pcs** subcommand, [D] **icd10pcs**
 - icd9** subcommand, [D] **icd9**
 - icd9p** subcommand, [D] **icd9p**
 - sts** subcommand, [ST] **sts generate**
- generate** command, [D] **generate**, [MI] **mi passive**, [MI] **mi xeq**
- generate** data, [D] **dyngen**
- generate** functions, adding, [MV] **cluster programming subroutines**
- generate** variable, [D] **egen**, [D] **generate**, [ST] **stgen**, [ST] **sts generate**
- geographic information system, [SP] **Glossary**
- data, [SP] **Glossary**
- geographic units, [SP] **Intro 2**, [SP] **Glossary**
- get**,
- collect** subcommand, [TABLES] **collect get**
 - constraint** subcommand, [R] **constraint**
 - net** subcommand, [R] **net**
- get()** function, [FN] **Matrix functions**, [P] **matrix define**, [P] **matrix get**
- getmata** command, [D] **putmata**
- getting started, [U] **1 Read this—it will help**, [U] **4 Stata's help and search facilities**
- gettoken** command, [P] **gettoken**
- Geweke–Hajivassiliou–Keane multivariate normal simulator, [M-5] **ghk()**, [M-5] **ghkfast()**
- ggo**, **estat** subcommand, [SEM] **Intro 7**, [SEM] **estat ggo**, [SEM] **Methods and formulas for sem**
- ghalton()** function, [M-5] **halton()**
- _ghessenbergd()** function, [M-5] **ghessenbergd()**
- ghessenbergd()** function, [M-5] **ghessenbergd()**
- _ghessenbergd_la()** function, [M-5] **ghessenbergd()**
- ghk()** function, [M-5] **ghk()**
- ghkfast()** function, [M-5] **ghkfast()**
- ghkfast_li()** function, [M-5] **ghkfast()**
- ghkfast_init()** function, [M-5] **ghkfast()**
- ghkfast_init_***() function, [M-5] **ghkfast()**
- ghkfast_query_***() function, [M-5] **ghkfast()**
- ghk_init()** function, [M-5] **ghk()**
- ghk_init_***() function, [M-5] **ghk()**
- ghk_query_npts()** function, [M-5] **ghk()**
- GHQ, *see* **quadrature**, **Gauss–Hermite**, *see* **Gauss–Hermite quadrature**
- Gibbs sampling, [BAYES] **Intro**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **Glossary**
- GIF, *see* **Graphics Interchange Format**
- ginvariant**, **estat** subcommand, [SEM] **Intro 7**, [SEM] **estat ginvariant**
- GIS, *see* **geographic information system**
- GJR, *see* **threshold autoregressive conditional heteroskedasticity**
- gladder** command, [R] **ladder**
- Glass's Δ , [META] **meta esize**, [META] **Glossary**
- GLLAMM, *see* **generalized linear latent and mixed model**
- gllamm** command, [R] **gllamm**
- GLM, *see* **generalized linear model**
- glm** command, [R] **glm**, [R] **glm postestimation**
- GLME, *see* **generalized linear mixed-effects model**
- GLMM, *see* **generalized linear mixed-effects model**
- Global, class prefix operator, [P] **class**
- global** command, [P] **macro**, [U] **18.3.2 Global macros**, [U] **18.3.10 Advanced global macro manipulation**
- global variable, [M-2] **Declarations**, [M-5] **direxternal()**, [M-5] **findexternal()**, [M-5] **valofexternal()**, [M-6] **Glossary**
- glsaccum**, **matrix** subcommand, [P] **matrix accum**
- GMM, *see* **generalized method of moments**
- gmm** command, [R] **gmm**, [R] **gmm postestimation**
- gnbreg** command, [R] **nbreg**, [R] **nbreg postestimation**
- gof**, **estat** subcommand, [R] **estat gof**, [R] **poisson postestimation**, [SEM] **Intro 7**, [SEM] **estat gof**, [SEM] **Methods and formulas for sem**, [SVY] **estat**
- gofplot**, **estat** subcommand, [ST] **estat gofplot**
- Gompertz survival regression, [BAYES] **bayes: streg**, [ST] **stintreg**, [ST] **streg**
- Gönen and Heller's K , [ST] **stcox postestimation**
- Goodman and Kruskal's gamma, [R] **tabulate twoway**

- goodness of fit, [R] **brier**, [R] **Diagnostic plots**, [R] **estat gof**, [R] **ksmirnov**, [R] **linktest**, [R] **logistic postestimation**, [R] **lrtest**, [R] **poisson postestimation**, [R] **regress postestimation**, [SEM] **Intro 7**, [SEM] **estat eqgof**, [SEM] **estat ggof**, [SEM] **estat gof**, [SEM] **estat lcgof**, [SEM] **Example 3**, [SEM] **Example 4**, [SEM] **Example 51g**, [SEM] **Glossary**, [SVY] **estat**, *also see* deviance residual, *also see* normal distribution and normality, test for
- plot, [ST] **estat gofplot**, [ST] **stintcox postestimation**
- goto, [M-2] **goto**
- Gower coefficient similarity measure, [MV] **measure_option**
- GPCM, *see* generalized partial credit model
- gpcm, irt subcommand, [IRT] **irt pcm**, [IRT] **irt pcm postestimation**
- .gph file, [G-2] **graph manipulation**, [G-4] **Concept: gph files**, [G-4] **Glossary**, [U] **11.6 Filenaming conventions**
- describing contents, [G-2] **graph describe**
- g-prior, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **Glossary**
- graded response model, [IRT] **irt grm**, [IRT] **Glossary**
- grammar, [M-2] **Syntax**
- Granger causality, [CAUSAL] **DID intro**, [CAUSAL] **didregress**, [CAUSAL] **didregress postestimation**, [TS] **vargranger**, [TS] **Glossary**
- granger, estat subcommand, [CAUSAL] **didregress postestimation**
- grangerplot, estat subcommand, [CAUSAL] **didregress postestimation**
- graph
- bar command, [G-2] **graph bar**
 - box command, [G-2] **graph box**
 - close command, [G-2] **graph close**
 - combine command, [G-2] **graph combine**
 - command, [G-2] **graph**
 - copy command, [G-2] **graph copy**
 - describe command, [G-2] **graph describe**
 - dir command, [G-2] **graph dir**
 - display command, [G-2] **graph display**
 - dot command, [G-2] **graph dot**, [G-3] **area_options**
 - drop command, [G-2] **graph drop**
 - export command, [G-2] **graph export**
 - hbar command, [G-2] **graph bar**
 - hbox command, [G-2] **graph box**
 - matrix command, [G-2] **graph matrix**
 - pie command, [G-2] **graph pie**
 - play command, [G-2] **graph play**
 - print command, [G-2] **graph print**, [G-3] **pr_options**
 - query command, [G-2] **graph query**
 - rename command, [G-2] **graph rename**
 - replay command, [G-2] **graph replay**
 - save command, [G-2] **graph save**
- graph, *continued*
- set command, [G-2] **graph set**
 - set print command, [G-2] **graph set**
 - twoway area command, [G-2] **graph twoway area**
 - twoway bar command, [G-2] **graph twoway bar**
 - twoway command, [G-2] **graph twoway**
 - twoway connected command, [G-2] **graph twoway connected**
 - twoway contour command, [G-2] **graph twoway contour**
 - twoway contourline command, [G-2] **graph twoway contourline**
 - twoway dot command, [G-2] **graph twoway dot**
 - twoway dropline command, [G-2] **graph twoway dropline**
 - twoway fptest command, [G-2] **graph twoway fptest**
 - twoway fptestci command, [G-2] **graph twoway fptestci**
 - twoway function command, [G-2] **graph twoway function**
 - twoway histogram command, [G-2] **graph twoway histogram**
 - twoway kdensity command, [G-2] **graph twoway kdensity**
 - twoway lfit command, [G-2] **graph twoway lfit**
 - twoway lfitci command, [G-2] **graph twoway lfitci**
 - twoway line command, [G-2] **graph twoway line**
 - twoway lowess command, [G-2] **graph twoway lowess**
 - twoway lpoly command, [G-2] **graph twoway lpoly**
 - twoway lpolyci command, [G-2] **graph twoway lpolyci**
 - twoway mband command, [G-2] **graph twoway mband**
 - twoway mspline command, [G-2] **graph twoway mspline**
 - twoway pcarrow command, [G-2] **graph twoway pcarrow**
 - twoway pcarrowi command, [G-2] **graph twoway pcarrowi**
 - twoway pccbarrow command, [G-2] **graph twoway pccbarrow**
 - twoway pccapsym command, [G-2] **graph twoway pccapsym**
 - twoway pci command, [G-2] **graph twoway pci**
 - twoway pccscatter command, [G-2] **graph twoway pccscatter**
 - twoway pcspike command, [G-2] **graph twoway pcspike**
 - twoway qfit command, [G-2] **graph twoway qfit**
 - twoway qfitci command, [G-2] **graph twoway qfitci**
 - twoway rarea command, [G-2] **graph twoway rarea**
 - twoway rbar command, [G-2] **graph twoway rbar**
 - twoway rcap command, [G-2] **graph twoway rcap**

graph, *continued*

twoway rcapsym command, [G-2] **graph twoway rcapsym**

twoway rconnected command, [G-2] **graph twoway rconnected**

twoway rline command, [G-2] **graph twoway rline**

twoway rscatter command, [G-2] **graph twoway rscatter**

twoway rspike command, [G-2] **graph twoway rspike**

twoway scatter command, [G-2] **graph twoway scatter**

twoway scatteri command, [G-2] **graph twoway scatteri**

twoway spike command, [G-2] **graph twoway spike**

twoway tsline command, [G-2] **graph twoway tsline**

twoway tsrline command, [G-2] **graph twoway tsrline**

use command, [G-2] **graph use**

graph,

bayesfcst subcommand, [BAYES] **bayesfcst graph**

bayesirf subcommand, [BAYES] **bayesirf graph**

fcst subcommand, [TS] **fcst graph**

irf subcommand, [TS] **irf graph**

ml subcommand, [R] **ml**

sts subcommand, [ST] **sts graph**

graph objects, [G-4] **Glossary**

size of, [G-4] **size**

graph,

added-variable plot, [R] **regress postestimation diagnostic plots**

adjusted Kaplan–Meier survivor curves, [ST] **sts**

adjusted partial residual plot, [R] **regress postestimation diagnostic plots**

alignment of text, [G-4] **alignmentstyle**

angle of text, [G-4] **anglestyle**

appearance, [G-2] **palette**, [G-2] **set scheme**, [G-3] **scheme_option**, [G-4] **Schemes intro**, [G-4] **Scheme economist**, [G-4] **Scheme s1**, [G-4] **Scheme s2**, [G-4] **Scheme sj**, [G-4] **Scheme st**

apply recording, [G-2] **graph play**

area appearance, [G-4] **areastyle**

options, [G-3] **area_options**

aspect ratio option, [G-3] **aspect_option**

augmented component-plus-residual plot, [R] **regress postestimation diagnostic plots**

augmented partial residual plot, [R] **regress postestimation diagnostic plots**

autocorrelations, [TS] **corrgram**

axes selection options, [G-3] **axis_choice_options**

axis appearance, [G-4] **axisstyle**

options, [G-3] **axis_scale_options**

axis label options, [G-3] **axis_label_options**

graph, *continued*

axis range options, [G-3] **axis_scale_options**

axis scale options, [G-3] **axis_scale_options**

axis ticks appearance, [G-4] **ticksetstyle**

options, [G-3] **axis_label_options**

axis title options, [G-3] **axis_title_options**

bar, see **bar chart**

bar appearance options, [G-3] **barlook_options**

bar chart, [G-2] **graph bar**

bar label option, [G-3] **lblabel_option**

baseline cumulative hazard, [ST] **stcurve**, [ST] **sts**, [ST] **sts graph**

baseline failure, [ST] **stcurve**, [ST] **sts**, [ST] **sts graph**

baseline hazard, [ST] **stcurve**, [ST] **sts**, [ST] **sts graph**

baseline survivor, [ST] **stcurve**, [ST] **sts**, [ST] **sts graph**

Bayesian, [BAYES] **bayesgraph**

binary variable cumulative sum, [R] **cusum**

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

box, see **box plot**

box plots, [G-2] **graph box**

by-graphs appearance, [G-4] **bystyle**

CA dimension projection, [MV] **ca postestimation plots**

categorical axis label options, [G-3] **cat_axis_label_options**

categorical axis line options, [G-3] **cat_axis_line_options**

clock position style, [G-4] **clockposstyle**

cluster tree, see **graph, dendrogram**

color, [G-2] **palette**, [G-4] **colorstyle**

background, [G-3] **region_options**, [G-4] **Schemes intro**

fill, [G-3] **region_options**

foreground, [G-4] **Schemes intro**

intensity, [G-4] **intensitystyle**

of bars, [G-3] **barlook_options**

of connecting lines, [G-3] **cline_options**, [G-3] **connect_options**

of lines, [G-3] **line_options**

of markers, [G-3] **marker_options**

of spikes, [G-3] **rspike_options**

of text, [G-3] **textbox_options**

of textbox, [G-3] **textbox_options**

variable control options, [G-3] **colorvar_options**

compass direction style, [G-4] **compassdirstyle**

component-plus-residual, [R] **regress postestimation diagnostic plots**

concentration–time curve, [R] **pk**

conditional mean function, [R] **npregress kernel postestimation**

confidence interval areas, options for appearance, [G-3] **fitarea_options**

connect style, [G-4] **connectstyle**

connecting points options, [G-3] **cline_options**, [G-3] **connect_options**

graph, *continued*

contour plot, [G-2] **graph twoway contour**
 contour-line plot, [G-2] **graph twoway contourline**
 contour-plot legend option, [G-3] **legend_option**
 contrasts, see **graph**, **margins**
 correlogram, [TS] **corrgram**
 Cox predicted survival curve, [ST] **stintcox PH-assumption plots**
 cross-correlogram, [TS] **xcorr**
 cross-sectional time-series data, [XT] **xtdata**, [XT] **xtline**
 cumulative distribution, [R] **cumul**
 cumulative hazard function, [ST] **stcurve**, [ST] **sts graph**
 cumulative spectral density, [TS] **cumsp**
 dendrogram, [MV] **cluster**, [MV] **clustermat**, [MV] **cluster dendrogram**, [MV] **cluster generate**, [MV] **cluster linkage**, [MV] **cluster stop**, [MV] **Glossary**
 density, [CAUSAL] **tebalance density**, [CAUSAL] **tebalance overid**, [CAUSAL] **teoverlap**, [R] **kdensity**
 density-distribution sunflower, [R] **sunflower**
 derivatives, [R] **dydx**, [R] **testnl**
 describing contents, [G-2] **graph describe**
 diagnostic, [R] **Diagnostic plots**
 display, [G-2] **graph display**, [G-2] **graph use**
 dot, see **dot plot**
 dot plot, [G-2] **graph dot**, [G-2] **graph twoway dot**
 drop from memory, [G-2] **graph drop**
 dropped-line plots, [G-2] **graph twoway dropline**
 eigenvalue
 after **discrim lda**, [MV] **discrim lda postestimation**, [MV] **screepplot**
 after **factor**, [MV] **factor postestimation**, [MV] **screepplot**
 after **manova**, [MV] **screepplot**
 after **mca**, [MV] **screepplot**
 after **mds**, [MV] **screepplot**
 after **pca**, [MV] **pca postestimation**, [MV] **screepplot**
 error-bar charts, [R] **serrbar**
 export, [G-2] **graph set**, [G-3] **eps_options**, [G-3] **gif_options**, [G-3] **jpg_options**, [G-3] **pdf_options**, [G-3] **png_options**, [G-3] **svg_options**, [G-3] **tif_options**
 export options, [G-3] **ps_options**
 filled area appearance, [G-4] **shadestyle**
 fitted connecting lines, options for appearance, [G-3] **fcline_options**
 forecasts, [BAYES] **bayesfcst graph**, [TS] **fcst graph**
 formats for exporting, [G-2] **graph export**
 fractional polynomial, [R] **fp postestimation**
 fractional-polynomial prediction plots, [G-2] **graph twoway fpfit**
 confidence intervals, [G-2] **graph twoway fpfitci**
 functions, [D] **obs**, [D] **range**

graph, *continued*

grid lines appearance, [G-4] **gridstyle**
 hazard function, [ST] **ltable**, [ST] **stcurve**, [ST] **sts graph**
 histogram plots, [G-2] **graph twoway histogram**
 histograms, [R] **histogram**, [R] **kdensity**
 impulse–response functions, [BAYES] **bayesirf**, [BAYES] **bayesirf graph**, [BAYES] **bayesirf cgraph**, [BAYES] **bayesirf ograph**, [TS] **irf**, [TS] **irf cgraph**, [TS] **irf graph**, [TS] **irf ograph**
 integrals, [R] **dydx**
 interaction plots, [R] **marginsplot**
 item response theory, [IRT] **irtgraph icc**, [IRT] **irtgraph tcc**, [IRT] **irtgraph iif**, [IRT] **irtgraph tif**, [MV] **biplot**
 Kaplan–Meier survivor curves, [ST] **stcox PH-assumption tests**, [ST] **sts**, [ST] **sts graph**
 kernel density plots, [G-2] **graph twoway kdensity**
 key, [G-3] **legend_option**, [G-3] **legend_options**, [G-4] **Glossary**
 ladder-of-power histograms, [R] **ladder**
 lasso
 BIC plot, [LASSO] **biplot**
 coefficient plot, [LASSO] **coefpath**
 cross-validation function plot, [LASSO] **cvplot**
 legend appearance, [G-4] **legendstyle**
 legend options, [G-3] **legend_options**
 letter-value display, [R] **lv**
 leverage-versus-(squared)-residual, [R] **regress postestimation diagnostic plots**
 line plot function, [G-2] **graph twoway function**
 line plots, [G-2] **graph twoway line**
 time-series, [G-2] **graph twoway tline**
 linear fit prediction plots, [G-2] **graph twoway lfit**
 confidence intervals, [G-2] **graph twoway lfitci**
 lines, [G-4] **Concept: lines**
 added, appearance, [G-4] **addedlinestyle**
 added, appearance options, [G-3] **added_line_options**
 alignment appearance, [G-4] **linealignmentstyle**
 appearance, [G-4] **linestyle**
 appearance options, [G-3] **line_options**
 pattern style, [G-4] **linepatternstyle**
 width, [G-3] **scale_option**, [G-4] **linewidthstyle**
 list, [G-2] **graph dir**
 loading
 after **candisc**, [MV] **candisc**, [MV] **scoreplot**
 after **discrim lda**, [MV] **discrim lda**, [MV] **discrim lda postestimation**, [MV] **scoreplot**
 after **factor**, [MV] **factor postestimation**, [MV] **scoreplot**
 after **pca**, [MV] **pca postestimation**, [MV] **scoreplot**
 local polynomial smooth plots, [G-2] **graph twoway lpoly**
 confidence intervals, [G-2] **graph twoway lpolyci**

graph, *continued*

log–log curve, [ST] **stcox PH-assumption tests**
 log–log survival curve, [ST] **stintcox PH-assumption plots**
 logistic diagnostic, [R] **logistic postestimation, [R] lsens**
 lowess smooth plots, [G-2] **graph twoway lowess**
 lowess smoothing, [R] **lowess**
 manipulation, [G-2] **graph manipulation**
 margins, [G-3] **region_options**, [G-4] **marginstyle**, [U] **20.20 Graphing margins, marginal effects, and contrasts**
 margins plots, [R] **marginsplot**
 marker appearance, [G-4] **markerstyle**
 marker label appearance, [G-4] **markerlabelstyle**
 marker label options, [G-3] **marker_Label_options**
 marker options, [G-3] **marker_options**
 marker shape, [G-4] **symbolstyle**
 marker size, [G-3] **scale_option**, [G-4] **markersizestyle**
 matrix, see **scatterplot matrix**
 MDS configuration, [MV] **mds postestimation plots**
 means and medians, [R] **grmeanby**
 median-band plots, [G-2] **graph twoway mband**
 median-spline plots, [G-2] **graph twoway mspline**
 naming, [G-3] **name_option**
 normal probability, [R] **Diagnostic plots**
 opacity, [G-4] **colorstyle**
 overlap plot, [CAUSAL] **teoverlap**
 paired-coordinate
 arrow plots, [G-2] **graph twoway parrow**
 capped-symbol plots, [G-2] **graph twoway pccapsym**
 scatterplots, [G-2] **graph twoway pscatter**
 spike plots, [G-2] **graph twoway pspike**
 palette display, [G-2] **palette**
 parameterized curves, [D] **range**
 parametric autocorrelation, [TS] **estat acplot**
 parametric autocovariance, [TS] **estat acplot**
 parametric stability, [TS] **estat sbcusum**
 partial correlogram, [TS] **corrgram**
 partial residual, [R] **regress postestimation diagnostic plots**
 partial-regression leverage, [R] **regress postestimation diagnostic plots**
 periodogram, [TS] **pergram**
 pie, see **pie chart**
 play recording, [G-3] **play_option**
 plot appearance, [G-4] **pstyle**
 plot region appearance, [G-4] **plotregionstyle**
 power and sample size, [PSS-2] **power, graph**
 precision and sample size, [PSS-3] **ciwidth, graph**
 print color settings, [G-2] **set printcolor**
 print options, [G-3] **pr_options**, [G-3] **ps_options**

graph, *continued*

procrustes overlay, [MV] **procrustes postestimation**
 profile plots, [R] **marginsplot**
 quadratic prediction plots, [G-2] **graph twoway qfit**
 confidence intervals, [G-2] **graph twoway qfitci**
 quality control, [R] **QC**
 quantile, [R] **Diagnostic plots**
 quantile–normal, [R] **Diagnostic plots**
 quantile–quantile, [R] **Diagnostic plots**
 range plot
 with area shading, [G-2] **graph twoway rarea**
 with bars, [G-2] **graph twoway rbar**
 with capped spikes, [G-2] **graph twoway rcap**
 with capped spikes, options, [G-3] **rcap_options**
 with connected lines, [G-2] **graph twoway rconnected**
 with lines, [G-2] **graph twoway rline**
 with marker symbol capped spikes, [G-2] **graph twoway rcapsym**
 with markers, [G-2] **graph twoway rscatter**
 with spikes, [G-2] **graph twoway rspike**
 with spikes, options, [G-3] **rspike_options**
 region, [G-4] **Glossary**
 region options, [G-3] **region_options**
 regression diagnostic, [R] **regress postestimation diagnostic plots**
 repeat command option, [G-3] **by_option**
 repeated options interpretation, [G-4] **Concept: repeated options**
 residual versus fitted, [R] **regress postestimation diagnostic plots**
 residual versus predictor, [R] **regress postestimation diagnostic plots**
 ring position, [G-4] **ringposstyle**
 ROC curve, [R] **lroc**, [R] **roccomp**, [R] **rocfit postestimation**, [R] **rocregplot**, [R] **roctab**
 rootograms, [R] **spikeplot**
 saving, [G-3] **saving_option**
 scale option, [G-3] **scale_option**
 scatterplot matrix, see **scatterplot matrix**
 scatterplots, [G-2] **graph twoway scatter**
 immediate arguments, [G-2] **graph twoway scatteri**
 scheme
 default, [G-2] **set scheme**
 economist, [G-4] **Scheme economist**
 listing, [G-2] **graph query**
 option, [G-3] **scheme_option**
 overview, [G-4] **Schemes intro**
 s1 family, [G-4] **Scheme s1**
 s2 family, [G-4] **Scheme s2**
 sj, [G-4] **Scheme sj**
 st family, [G-4] **Scheme st**

graph, *continued*

score

after `candisc`, [MV] `candisc`, [MV] `scoreplot`
 after `discrim lda`, [MV] `discrim lda`,
 [MV] `discrim lda postestimation`,
 [MV] `scoreplot`
 after `factor`, [MV] `factor postestimation`,
 [MV] `scoreplot`

after `pca`, [MV] `scoreplot`

scree

after `canon`, [MV] `screepplot`

after `ca`, [MV] `screepplot`

after `discrim lda`, [MV] `discrim lda`
`postestimation`, [MV] `screepplot`

after `factor`, [MV] `factor postestimation`,
 [MV] `screepplot`

after `manova`, [MV] `screepplot`

after `mca`, [MV] `screepplot`

after `mds`, [MV] `screepplot`

after `pca`, [MV] `pca postestimation`,
 [MV] `screepplot`

settings, [G-2] `set graphics`

shade style, [G-4] `shadestyle`

Shepard diagram, [MV] `mds postestimation plots`

size, [G-3] `region_options`

size of objects, [G-4] `size`

smoothing, [R] `kdensity`, [R] `lowess`, [R] `lpoly`

spatial data, [SP] `grmap`

spike plot, [R] `spikeplot`

spike plots, [G-2] `graph twoway spike`

stem-and-leaf, [R] `stem`

style lists, [G-4] `stylelists`

styles, [G-2] `graph query`

sunflower, [R] `sunflower`

suppress option, [G-3] `nodraw_option`

survivor function, [ST] `stcurve`, [ST] `sts graph`

symbol style, [G-4] `symbolstyle`

symmetry, [R] `Diagnostic plots`

text, [G-3] `textbox_options`, [G-4] `text`

text appearance, [G-4] `textstyle`

text justification, [G-4] `justificationstyle`

text size, [G-3] `scale_option`, [G-4] `textsizestyle`

text, options to add, [G-3] `added_text_options`

textbox appearance, [G-4] `textboxstyle`

options, [G-3] `textbox_options`

textbox orientation, [G-4] `orientationstyle`

tick style, [G-4] `tickstyle`

tickset style, [G-4] `ticksetstyle`

time-versus-concentration curve, [R] `pkexamine`

title options, [G-3] `title_options`

transparency, [G-4] `colorstyle`

treatment-effects balance, [CAUSAL] `tebalance`
`box`, [CAUSAL] `tebalance density`,
 [CAUSAL] `tebalance overid`

treatment-effects overlap, [CAUSAL] `teoverlap`

Turnbull's nonparametric survival curve,
 [ST] `stintcox PH-assumption plots`

two-way, see two-way graphs

graph, *continued*

twoway, advanced options, [G-3] `advanced_options`

twoway, options to add plots, [G-3] `addplot_option`

white-noise test, [TS] `wntestb`

Graph Editor, [G-1] `Graph Editor`

apply recording, [G-2] `graph play`

graphical user interface, [IRT] `Control Panel`,

[P] `Dialog programming`, [PSS-2] `GUI`

`(power)`, [PSS-2] `power`, [PSS-3] `GUI (ciwidth)`,

[PSS-3] `ciwidth`, [SEM] `Builder`, [SEM] `Builder`,
`generalized`, [SEM] `Glossary`

examples of, [U] `2 A brief description of Stata`

graphics,

query subcommand, [G-2] `set graphics`, [G-2] `set`
`printcolor`, [G-2] `set scheme`, [R] `query`

`set` subcommand, [G-2] `set graphics`, [R] `set`

Graphics Interchange Format, [G-2] `graph export`,

[G-3] `gif_options`, [G-4] `Glossary`

`grdistances`, `estat` subcommand, [MV] `discrim`
`lda postestimation`, [MV] `discrim qda`
`postestimation`

greater than (or equal) operator, see relational operators

`.grec` file, [U] `11.6 Filenaming conventions`

Greenhouse–Geisser epsilon, [R] `anova`

Greenhouse–Geisser correction, see nonsphericity
 correction

Greenwood confidence intervals, [ST] `sts`

`greport`, `estat` subcommand, [IRT] `estat greport`

grey literature, [META] `Intro`, [META] `Glossary`

grid

definition, [G-4] `gridstyle`, [G-4] `Glossary`

lines, [G-3] `axis_label_options`

without ticks, [G-4] `tickstyle`

`gridstyle`, [G-4] `Glossary`

GRM, see graded response model

`grm`, `irt` subcommand, [IRT] `irt grm`, [IRT] `irt grm`
`postestimation`

`grmap` command, [SP] `Intro 7`, [SP] `grmap`

`grmeanby` command, [R] `grmeanby`

`grmeans`, `estat` subcommand, [MV] `discrim lda`
`postestimation`

`group()`, `egen` function, [D] `egen`

group, `estat` subcommand, [ME] `estat group`,

[ME] `menl postestimation`, [ME] `mixed`

`postestimation`, [META] `estat group`

group invariance test, [SEM] `estat ginvariant`,

[SEM] `Methods and formulas for sem`

group randomized trial, see cluster randomized design

group sequential clinical trial, [ADAPT] `Glossary`

group sequential design, [ADAPT] `Intro`,

[ADAPT] `GSD intro`, [ADAPT] `gs`,

[ADAPT] `gsbounds`, [ADAPT] `gsdesign`,

[ADAPT] `gsdesign onemean`, [ADAPT] `gsdesign`

`twomeans`, [ADAPT] `gsdesign oneproportion`,

[ADAPT] `gsdesign twoproporions`,

[ADAPT] `gsdesign logrank`, [ADAPT] `gsdesign`

`usermethod`, [ADAPT] `Glossary`

group sequential trial, [ADAPT] `Glossary`

group weights, [PSS-2] `power trend`

- group-data regression, [R] **intreg**
- grouped predictors, see in-out group
- grouping variables, generating, [MV] **cluster generate**
- groups, graphs by, [G-3] *by_option groupvar*, [U] **11.4 varname and varlists**
- grsummarize, estat subcommand, [MV] **candisc**, [MV] **discrim estat**
- GRT, see cluster randomized design
- grubin, bayesstats subcommand, [BAYES] **bayesstats grubin**
- gs1 print color mapping, [G-2] **set printcolor**
- gs2 print color mapping, [G-2] **set printcolor**
- gs3 print color mapping, [G-2] **set printcolor**
- gsbounds command, [ADAPT] **gs**, [ADAPT] **gsbounds**
- _gschurd() function, [M-5] **gschurd()**
- gschurd() function, [M-5] **gschurd()**
- _gschurdgroupby() function, [M-5] **gschurd()**
- gschurdgroupby() function, [M-5] **gschurd()**
- _gschurdgroupby_la() function, [M-5] **gschurd()**
- _gschurd_la() function, [M-5] **gschurd()**
- GSD, see group sequential design
- gsdesign
- command, [ADAPT] **gs**, [ADAPT] **gsdesign**, [ADAPT] **gsdesign usermethod**
 - logrank command, [ADAPT] **gsdesign logrank**
 - onemean command, [ADAPT] **gsdesign onemean**
 - oneproportion command, [ADAPT] **gsdesign oneproportion**
 - twomeans command, [ADAPT] **gsdesign twomeans**
 - twoproportions command, [ADAPT] **gsdesign twoproportions**
- gsem command, [SEM] **Builder, generalized**, [SEM] **gsem**, [SEM] **Methods and formulas for gsem**
- examples,
- endogenous treatment effects, [SEM] **Example 46g**
 - finite mixture Poisson, [SEM] **Example 53g**, [SEM] **Example 54g**
 - generalized response, [SEM] **Example 1**, [SEM] **Example 27g**, [SEM] **Example 30g**, [SEM] **Example 31g**, [SEM] **Example 32g**, [SEM] **Example 33g**, [SEM] **Example 34g**, [SEM] **Example 35g**, [SEM] **Example 36g**, [SEM] **Example 37g**, [SEM] **Example 39g**
 - Heckman selection, [SEM] **Example 45g**
 - interval regression, [SEM] **Example 44g**
 - item response theory, [SEM] **Example 28g**, [SEM] **Example 29g**
 - latent class, [SEM] **Example 50g**, [SEM] **Example 51g**
 - latent profile, [SEM] **Example 52g**
 - multilevel, [SEM] **Example 30g**, [SEM] **Example 38g**, [SEM] **Example 39g**, [SEM] **Example 40g**, [SEM] **Example 41g**, [SEM] **Example 42g**
 - survival model, [SEM] **Example 47g**, [SEM] **Example 48g**, [SEM] **Example 49g**
- gsem command, examples, *continued*
- tobit regression, [SEM] **Example 43g**
- options, [SEM] **gsem estimation options**, [SEM] **gsem family-and-link options**, [SEM] **gsem group options**, [SEM] **gsem lclass options**, [SEM] **gsem model description options**, [SEM] **gsem reporting options**, [SEM] **sem and gsem option constraints()**, [SEM] **sem and gsem option covstructure()**, [SEM] **sem and gsem option from()**, [SEM] **sem and gsem option reliability()**, [SEM] **sem and gsem syntax options**
- path notation, [SEM] **gsem path notation extensions**, [SEM] **sem and gsem path notation**
- postestimation, [SEM] **gsem postestimation**
- gsort command, [D] **gsort**
- guessing, [IRT] **Glossary**
- guessing parameter, [IRT] **irt 3pl**
- GUI, see graphical user interface
- ## H
- H^2 statistic, [META] **meta forestplot**, [META] **meta summarize**, [META] **meta regress**, [META] **meta meregress**, [META] **meta mvregress**, [META] **estat heterogeneity (mv)**, [META] **Glossary**
- H2O, [P] **H2O intro**
- _h2oframe command, [P] **H2O intro**
- HAC variance estimate, [R] **binreg**, [R] **glm**, [R] **gmm**, [R] **ivregress**, [R] **nl**, [TS] **lpirf**, [XT] **xtcointtest**, [XT] **xtgls**, [XT] **xtunitroot**
- hadamard() function, [FN] **Matrix functions**, [P] **matrix define**
- Hadamard matrix, [SVY] **svy brr**, [SVY] **Glossary**
- Hadri Lagrange multiplier stationarity test, [XT] **xtunitroot**
- hadri, xtunitroot subcommand, [XT] **xtunitroot**
- halfyear() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- halfyearly() function, [D] **Datetime**, [D] **Datetime conversion**, [FN] **Date and time functions**, [M-5] **date()**
- _halton() function, [M-5] **halton()**
- halton() function, [M-5] **halton()**
- Halton set, [M-5] **halton()**
- Hamann coefficient similarity measure, [MV] **measure_option**
- Hammersley set, [M-5] **halton()**
- Hannan-Quinn information criterion, [TS] **arfimasoc**, [TS] **arimasoc**, [TS] **mswitch**, [TS] **threshold**, [TS] **var**, [TS] **var svar**, [TS] **varsoc**, [TS] **vec**, [TS] **vecrank**
- Hansen's J statistic, [R] **gmm**, [R] **gmm postestimation**, [R] **ivpoisson**, [R] **ivpoisson postestimation**, [R] **ivregress**
- Harbord test, [META] **meta bias**
- Harbord, Egger, and Sterne test, [META] **meta bias**
- hard missing value, [MI] **mi impute**, [MI] **Glossary**

- harmonic mean, [R] **ameans**
 Harrell's *C*, [ST] **stcox postestimation**
 Harris–Tzavalis test, [XT] **xtunitroot**
has_prop() function, [FN] **Programming functions**
 hash functions, [M-5] **hash1()**, [M-6] **Glossary**
 hash tables, [M-5] **asarray()**,
 [M-5] **AssociativeArray()**, [M-6] **Glossary**
hash1() function, [M-5] **hash1()**
 hashing, [M-6] **Glossary**
hasmissing() function, [M-5] **missing()**
 hat matrix, see **projection matrix**, diagonal elements of
hausman command, [R] **hausman**
 Hausman specification test, [R] **hausman**, [XT] **xtreg postestimation**
 Hausman–Taylor estimator, [XT] **xhtaylor**
 Haver Analytics databases, importing from, [D] **import haver**
haver import subcommand, [D] **import haver**
haverdir, **set** subcommand, [D] **import haver**,
 [R] **set**
 hazard, [CAUSAL] **etregress**, [CAUSAL] **Glossary**
 contributions, [ST] **Glossary**
 control-group, [PSS-2] **power exponential**,
 [PSS-2] **power logrank**
 experimental-group, [PSS-2] **power exponential**,
 [PSS-2] **power logrank**
 function, [ADAPT] **Glossary**, [ST] **sts**, [ST] **sts generate**, [ST] **sts list**, [ST] **Glossary**
 graph of, [ST] **Itable**, [ST] **stcurve**, [ST] **sts graph**
 rate, [PSS-2] **power exponential**, [PSS-2] **power logrank**
 ratio, [ADAPT] **Glossary**, [BAYES] **bayes: mestreg**, [BAYES] **bayes: streg**, [CAUSAL] **Glossary**, [FMM] **estat eform**, [ME] **mestreg**, [PSS-2] **power cox**, [PSS-2] **power exponential**, [PSS-2] **power logrank**, [R] **eform_option**, [R] **lincom**, [R] **eri**, [SEM] **estat eform**, [ST] **estat gofplot**, [ST] **stcox**, [ST] **stcox PH-assumption tests**, [ST] **stcox postestimation**, [ST] **stintcox**, [ST] **stintcox PH-assumption plots**, [ST] **stintcox postestimation**, [ST] **stintreg**, [ST] **stintreg postestimation**, [ST] **streg**, [ST] **streg postestimation**, [ST] **sts test**, [ST] **Glossary**
 tables, [ST] **Itable**
 two-sample, [ADAPT] **gsdesign logrank**, [PSS-2] **power exponential**, [PSS-2] **power logrank**
hbar, **graph** subcommand, [G-2] **graph bar**
hbox, **graph** subcommand, [G-2] **graph box**
hddidregress command, [CAUSAL] **hddidregress**, [CAUSAL] **hddidregress postestimation**
 health ratio, [R] **binreg**
heckman command, [R] **heckman**, [R] **heckman postestimation**
 Heckman selection model, see **selection model**
heckprobit command, [R] **heckprobit**, [R] **heckprobit postestimation**
heckpoisson command, [R] **heckpoisson**, [R] **heckpoisson postestimation**
heckprobit command, [R] **heckprobit**, [R] **heckprobit postestimation**
 Hedges's *g*, [META] **meta esize**, [META] **Glossary**
 Helmer contrasts, [R] **contrast**
help, [M-1] **help**
 mata subcommand, [M-3] **mata help**
 view subcommand, [R] **view**
help command, [M-3] **mata help**, [R] **help**, [U] **4 Stata's help and search facilities**
 writing your own, [U] **18.11.6 Writing system help**
help_d, **view** subcommand, [R] **view**
help—I don't know what to do, [U] **3 Resources for learning and using Stata**
 Henze–Zirkler normality test, [MV] **mvtest normality**
 Hermitian
 adjoin, [M-2] **op_transpose**, [M-5] **conj()**
 matrices, [M-5] **issymmetric()**, [M-5] **makesymmetric()**, [M-6] **Glossary**
 transpose, [M-2] **op_transpose**, [M-5] **conj()**
 Hessenberg
 decomposition, [M-5] **hessenbergd()**, [M-6] **Glossary**
 form, [M-6] **Glossary**
 _hessenbergd() function, [M-5] **hessenbergd()**
 hessenbergd() function, [M-5] **hessenbergd()**
 _hessenbergd_la() function, [M-5] **hessenbergd()**
 heterogeneity, [META] **Intro**, [META] **meta forestplot**, [META] **meta summarize**, [META] **meta galbraithplot**, [META] **meta labbeplot**, [META] **meta funnelplot**, [META] **meta bias**, [META] **Glossary**
 parameter, [META] **Glossary**
 test, [R] **Epitab**
heterogeneity, **estat** subcommand, [META] **estat heterogeneity (me)**, [META] **estat heterogeneity (mv)**
 heterogeneous difference-in-differences
 regression, [CAUSAL] **hddidregress**, [CAUSAL] **xthdidregress**
 heteroskedastic
 errors, see **heteroskedastic linear regression**
 linear regression, [BAYES] **bayes: hetregress**, [R] **hetregress**, [R] **ivqregress**, [R] **qreg**, [R] **vwls**, [SVY] **svy estimation**, [U] **27.3.3 Regression with heteroskedastic errors**, also see **robust**, **Huber/White/sandwich estimator of variance**
 ordered
 probit regression, [BAYES] **bayes: hetprobit**, [R] **hetprobit**, [SVY] **svy estimation**
 probit regression, [BAYES] **bayes: hetprobit**, [R] **hetprobit**, [SVY] **svy estimation**

- heteroskedasticity, see HAC variance estimate
- ARCH model, see autoregressive conditional heteroskedasticity model
 - conditional, [R] **regress postestimation time series**
 - GARCH model, see generalized autoregressive conditional heteroskedasticity
 - Newey–West estimator, see Newey–West regression
 - robust variance, see robust, Huber/White/sandwich estimator of variance
 - test, [R] **hetoprobit**, [R] **hetprobit**, [R] **hetregress**, [R] **regress postestimation**, [R] **regress postestimation time series**, [R] **sdtest**
- hetoprobit command, [R] **hetoprobit**, [R] **hetoprobit postestimation**
- hetprobit command, [R] **hetprobit**, [R] **hetprobit postestimation**
- hetregress command, [R] **hetregress**, [R] **hetregress postestimation**
- hettest, estat subcommand, [R] **regress postestimation**
- hexadecimal, [D] **Glossary**
- hexadecimal report, [D] **hexdump**
- hexdump command, [D] **hexdump**
- Heywood
 - case, [MV] **factor**, [MV] **Glossary**
 - solution, [MV] **factor**, [MV] **Glossary**
- hh() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- hhC() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- hidden stored results, see results, stored, hidden or historical
- hierarchical
 - cluster analysis, [MV] **cluster**, [MV] **clustermat**, [MV] **cluster linkage**
 - clustering, [MV] **Glossary**
 - model, [ME] **Glossary**, also see multilevel model
 - regression, [R] **nestreg**, [R] **stepwise**
 - samples, [R] **anova**, [R] **gllamm**, [R] **loneway**, [R] **areg**
- Higgins–Thompson statistic, [META] **estat heterogeneity (me)**, [META] **estat heterogeneity (mv)**
- higher ASCII, see extended ASCII
- higher-level variables, see first-level variables
- higher-order models, see confirmatory factor analysis
- highest posterior density
 - credible interval, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesstats summary**, [BAYES] **Glossary**, [BMA] **bmaregress**, [BMA] **bmappedict**, [BMA] **bmastats**
 - region, [BAYES] **Intro**, [BAYES] **Glossary**
- highest probability model, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmagraph pmp**, [BMA] **bmastats models**, [BMA] **Glossary**
- high-low charts, [G-2] **graph twoway rbar**, [G-2] **graph twoway rcap**, [G-2] **graph twoway rspike**
- high-pass filter, [TS] **tsfilter bw**, [TS] **tsfilter hp**, [TS] **Glossary**
- Hilbert() function, [M-5] **Hilbert()**
- Hildreth–Lu regression, [TS] **prais**
- HILO, [M-5] **byteorder()**
- histogram
 - bayesgraph subcommand, [BAYES] **bayesgraph**
- histogram command, [R] **histogram**
- histogram, graph twoway subcommand, [G-2] **graph twoway histogram**
- histograms, [G-2] **graph twoway histogram**, [R] **histogram**
 - dotplots, [R] **dotplot**
 - kernel density estimator, [R] **kdensity**
 - ladder-of-powers, [R] **ladder**
 - of categorical variables, [R] **histogram**
 - rootograms, [R] **spikeplot**
 - stem-and-leaf, [R] **stem**
- historical stored results, see results, stored, hidden or historical
- histories, [G-2] **graph bar**, [G-2] **graph box**, [G-2] **graph matrix**, [G-2] **graph pie**, [G-2] **graph twoway histogram**, [G-3] **by-option**
- hms() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- Hodrick–Prescott filter, [TS] **tsfilter**, [TS] **tsfilter hp**
- hofd() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- Hogsmead fictional location, [SP] **Intro 2**
- Hogwarts fictional location, [SP] **Intro 2**
- hold,
 - _estimates subcommand, [P] **_estimates**
 - _return subcommand, [P] **_return**
- Holm’s multiple-comparison adjustment, see multiple comparisons, Holm’s method
- Holt–Winters smoothing, [TS] **tssmooth**, [TS] **tssmooth exponential**, [TS] **tssmooth exponential**, [TS] **tssmooth hwinters**, [TS] **tssmooth shwinters**, [TS] **Glossary**
- homogeneity, [META] **Intro**, [META] **meta forestplot**, [META] **Glossary**
 - of variances, [R] **oneway**, [R] **sdtest**
 - test, [META] **meta**, [META] **meta summarize**, [META] **Glossary**, [R] **Epitab**
- homoskedasticity tests, [R] **regress postestimation**
- Horst normalization, see Kaiser normalization
- Hosmer–Lemeshow
 - delta² influence statistic, see delta χ^2 influence statistic
 - delta deviance influence statistic, see delta deviance influence statistic
 - goodness-of-fit test, [R] **estat gof**, [SVY] **estat**
- hot, ssc subcommand, [R] **ssc**
- hotelling command, [MV] **hotelling**

- Hotelling's
 generalized T^2 statistic, [MV] **manova**
 T^2 , [MV] **hotelling**, [MV] **mvtest means**,
 [MV] **Glossary**
- hours() function, [D] **Datetime durations**, [FN] **Date and time functions**, [M-5] **date()**
- hp, tsfilter subcommand, [TS] **tsfilter hp**
- HPD
 credible interval, see **highest posterior density credible interval**
 region, see **highest posterior density region**
- HPM, see **highest probability model**
- HQIC, see **Hannan–Quinn information criterion**
- _hqr() function, [M-5] **qrd()**
- hqr() function, [M-5] **qrd()**
- hqrmultq() function, [M-5] **qrd()**
- hqrmultq1t() function, [M-5] **qrd()**
- _hqr() function, [M-5] **qrd()**
- hqr() function, [M-5] **qrd()**
- _hqr_la() function, [M-5] **qrd()**
- hqr() function, [M-5] **qrd()**
- hqr() function, [M-5] **qrd()**
- hqr() function, [M-5] **qrd()**
- hqr() function, [M-5] **qrd()**
- hqr() function, [M-5] **qrd()**
- HSV values, see **hue, saturation, and value (HSV) values**
- ht, xtunitroot subcommand, [XT] **xtunitroot**
- HTML, [R] **dtable**, [R] **etable**, [RPT] **Dynamic documents intro**, [RPT] **dyndoc**, [RPT] **dyntext**, [RPT] **html2docx**, [RPT] **markdown**, [TABLES] **collect export**, [TABLES] **collect style html**, [U] **21.2 The dynamic document commands**
- html2docx command, [RPT] **html2docx**
- httpproxy, set subcommand, [R] **netio**, [R] **set**
- httpproxyauth, set subcommand, [R] **netio**, [R] **set**
- httpproxyhost, set subcommand, [R] **netio**, [R] **set**
- httpproxyport, set subcommand, [R] **netio**, [R] **set**
- httpproxypw, set subcommand, [R] **netio**, [R] **set**
- httpproxyuser, set subcommand, [R] **netio**, [R] **set**
- https://www.stata.com, [U] **3.2.1 The Stata website (www.stata.com)**
- Huber weighting, [R] **rreg**
- Huber/White/sandwich estimator of variance, see **robust**, **Huber/White/sandwich estimator of variance**
- hue, saturation, and value (HSV) values,
 [G-4] **colorstyle**, [G-4] **Glossary**
- hurdle regression, [R] **churdle**
- Huynh–Feldt epsilon, [R] **anova**
- Hwang–Shih–de Cani bound, [ADAPT] **Glossary**
- Hwang–Shih–de Cani design, [ADAPT] **Glossary**
- hwinters, tssmooth subcommand, [TS] **tssmooth hwinters**
- hybrid
 MH sampler, see **Metropolis–Hastings sampling model**, [IRT] **irt hybrid**, [IRT] **Glossary**
- hybrid, irt subcommand, [IRT] **irt hybrid**, [IRT] **irt hybrid postestimation**
- hyperbolic functions, [FN] **Statistical functions**, [FN] **Trigonometric functions**, [M-5] **normal()**, [M-5] **sin()**
- hypergeometric() function, [FN] **Statistical functions**, [M-5] **normal()**
- hypergeometric,
 cumulative distribution, [FN] **Statistical functions**, [M-5] **normal()**
 probability mass function, [FN] **Statistical functions**, [M-5] **normal()**
- hypergeometricp() function, [FN] **Statistical functions**, [M-5] **normal()**
- hyperparameters, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesmh evaluators**, [BAYES] **bayesgraph**, [BAYES] **Glossary**, [BMA] **Intro**
- hyperprior, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesmh evaluators**, [BAYES] **bayesgraph**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **bmaregress**, [BMA] **Glossary**
- hypertext help, [R] **help**, [U] **4 Stata's help and search facilities**, [U] **18.11.6 Writing system help**
- hypothesis, [ADAPT] **Glossary**, [PSS-5] **Glossary**, also see **null hypothesis and alternative hypothesis test**, [ADAPT] **Glossary**, [PSS-5] **Glossary**, [SEM] **test**, [SEM] **testnl**, also see **null hypothesis and alternative hypothesis testing**, [ADAPT] **Glossary**
- testing, Bayesian, see **Bayesian, hypothesis testing**
- hypothesized value, see **null value**
- I
- I() function, [FN] **Matrix functions**, [M-5] **I()**, [P] **matrix define**
- I(0) process, see **covariance stationary**
- I(1) process, see **first-difference stationary**
- I^2 statistic, [META] **meta forestplot**, [META] **meta summarize**, [META] **meta regress**, [META] **meta meregress**, [META] **meta multilevel**, [META] **meta mvregress**, [META] **estat heterogeneity (me)**, [META] **estat heterogeneity (mv)**, [META] **Glossary**
- ibeta() function, [FN] **Statistical functions**, [M-5] **normal()**
- ibetatail() function, [FN] **Statistical functions**, [M-5] **normal()**
- ic,
 bayesstats subcommand, [BAYES] **bayesstats ic**
 estat subcommand, [R] **estat**, [R] **estat ic**
- ICC, see **item characteristic curve**
- icc,
 estat subcommand, [ME] **estat icc**, [ME] **melogit postestimation**, [ME] **meprobbit postestimation**, [ME] **mixed postestimation**
- irtgraph subcommand, [IRT] **irtgraph icc**
- icc command, [R] **icc**

- icd10
 check command, [D] **icd10**
 clean command, [D] **icd10**
 command, [D] **icd**
 generate command, [D] **icd10**
 lookup command, [D] **icd10**
 query command, [D] **icd10**
 search command, [D] **icd10**
- icd10cm
 check command, [D] **icd10cm**
 clean command, [D] **icd10cm**
 generate command, [D] **icd10cm**
 lookup command, [D] **icd10cm**
 query command, [D] **icd10cm**
 search command, [D] **icd10cm**
 command, [D] **icd**
- icd10pcs
 check command, [D] **icd10pcs**
 clean command, [D] **icd10pcs**
 generate command, [D] **icd10pcs**
 lookup command, [D] **icd10pcs**
 query command, [D] **icd10pcs**
 search command, [D] **icd10pcs**
 command, [D] **icd**
- icd9
 check command, [D] **icd9**
 clean command, [D] **icd9**
 command, [D] **icd**
 generate command, [D] **icd9**
 lookup command, [D] **icd9**
 query command, [D] **icd9**
 search command, [D] **icd9**
- icd9p
 check command, [D] **icd9p**
 clean command, [D] **icd9p**
 command, [D] **icd**
 generate command, [D] **icd9p**
 lookup command, [D] **icd9p**
 query command, [D] **icd9p**
 search command, [D] **icd9p**
- ICE, see *imputation*, *multivariate*, *chained equations*
- ice,
 mi export subcommand, [MI] **mi export**, [MI] **mi export ice**
 mi import subcommand, [MI] **mi import**, [MI] **mi import ice**
- iconv, [D] **unicode convertfile**
- ICU, see *International Components for Unicode*
- ID variable, [SP] **Glossary**, [ST] **Glossary**
- _ID variable, [SP] **spset**, [SP] **Glossary**
- identification, see *model identification*
- identified, [DSGE] **Glossary**
- identifier, class, [P] **class**
- identifier, unique, [D] **isid**
- identity, forecast subcommand, [TS] **forecast identity**
- identity matrix, [M-5] **I()**, [P] **matrix define**
- idiosyncratic error term, [XT] **Glossary**
- idistance spatial weighting matrix, [SP] **Glossary**
- if command, [M-2] **if**, [P] **if**
- if exp qualifier, [P] **syntax**, [U] **11 Language syntax**
- igaussian() function, [FN] **Statistical functions**, [M-5] **normal()**
- igaussanden() function, [FN] **Statistical functions**, [M-5] **normal()**
- igaussiantail() function, [FN] **Statistical functions**, [M-5] **normal()**
- ignorable missing-data mechanism, [MI] **Intro substantive**, [MI] **Glossary**
- IIA, see *independence of irrelevant alternatives*
- i.i.d. assumption, see *independent and identically distributed sampling assumption*
- IIF, see *item information function*
- iif, irtgraph subcommand, [IRT] **irtgraph iif**
- Im() function, [M-5] **Re()**
- Im–Pesaran–Shin test, [XT] **xtunitroot**
- image,
 putdocx subcommand, [RPT] **putdocx paragraph**
 putpdf subcommand, [RPT] **putpdf paragraph**
- image format, [G-2] **graph export**, [G-4] **Glossary**
- imaginary part, [M-5] **Re()**
- immediate command, [G-2] **graph twoway pcarrowi**, [G-2] **graph twoway pci**, [G-2] **graph twoway scatteri**, [P] **display**, [R] **bitest**, [R] **ci**, [R] **Epitab**, [R] **esize**, [R] **prtest**, [R] **sdtest**, [R] **symmetry**, [R] **tabulate twoway**, [R] **ttest**, [R] **zttest**, [U] **18.4.5 Parsing immediate commands**, [U] **19 Immediate commands**, [U] **Glossary**
- implied context, class, [P] **class**
- import
 dbase command, [D] **import dbase**
 delimited command, [D] **import delimited**
 excel command, [D] **import excel**
 fred command, [D] **import fred**
 haver command, [D] **import haver**
 sas command, [D] **import sas**
 sasxport5 command, [D] **import sasxport5**
 sasxport8 command, [D] **import sasxport8**
 spss command, [D] **import spss**
- import data, [D] **import**, [D] **import dbase**, [D] **import delimited**, [D] **import excel**, [D] **import fred**, [D] **import haver**, [D] **import sas**, [D] **import sasxport5**, [D] **import sasxport8**, [D] **import spss**, [D] **infile (fixed format)**, [D] **infile (free format)**, [D] **infix (fixed format)**, [D] **jdbc**, [D] **odbc**, [MI] **mi import**, [MI] **mi import flong**, [MI] **mi import flongsep**, [MI] **mi import ice**, [MI] **mi import nhanes1**, [MI] **mi import wide**, [U] **22 Entering and importing data**, also see *combine data*, also see *input data interactively*
 real-time, [D] **import fred**
- import, spmatrix subcommand, [SP] **spmatrix import**
- importance weight, [U] **11.1.6 weight**, [U] **20.24.4 Importance weights**

- important predictor, see [predictor](#), [important](#)
- imported spatial weighting matrix, [SP] [Glossary](#)
- improper prior, [BAYES] [Intro](#), [BAYES] [bayes](#), [BAYES] [bayesmh](#), [BAYES] [bayesstats ic](#), [BAYES] [Glossary](#)
- impulse–response functions, [BAYES] [bayesirf](#), [BAYES] [bayesirf graph](#), [BAYES] [bayesirf cgraph](#), [BAYES] [bayesirf ograph](#), [BAYES] [bayesirf table](#), [BAYES] [bayesirf ctable](#), [DSGE] [Intro 1](#), [DSGE] [Intro 3b](#), [DSGE] [Intro 3c](#), [DSGE] [Intro 3d](#), [DSGE] [Intro 9a](#), [DSGE] [Intro 9b](#), [DSGE] [dsge postestimation](#), [DSGE] [dsgen postestimation](#), [DSGE] [Glossary](#), [TS] [irf](#), [TS] [irf add](#), [TS] [irf cgraph](#), [TS] [irf create](#), [TS] [irf ctable](#), [TS] [irf describe](#), [TS] [irf drop](#), [TS] [irf graph](#), [TS] [irf ograph](#), [TS] [irf rename](#), [TS] [irf set](#), [TS] [irf table](#), [TS] [lpirf](#), [TS] [lpirf postestimation](#), [TS] [var intro](#), [TS] [varbasic](#), [TS] [vec intro](#), [TS] [Glossary](#)
- imputation
- binary, [MI] [mi impute logit](#)
 - by groups, [MI] [mi impute](#)
 - categorical, [MI] [mi impute mlogit](#), [MI] [mi impute ologit](#)
 - chained equations, [MI] [mi impute intreg](#), [MI] [mi impute logit](#), [MI] [mi impute mlogit](#), [MI] [mi impute nbreg](#), [MI] [mi impute ologit](#), [MI] [mi impute pmm](#), [MI] [mi impute poisson](#), [MI] [mi impute regress](#), [MI] [mi impute truncreg](#)
 - conditional, [MI] [mi impute](#), [MI] [mi impute chained](#), [MI] [mi impute intreg](#), [MI] [mi impute logit](#), [MI] [mi impute mlogit](#), [MI] [mi impute monotone](#), [MI] [mi impute nbreg](#), [MI] [mi impute ologit](#), [MI] [mi impute pmm](#), [MI] [mi impute poisson](#), [MI] [mi impute regress](#), [MI] [mi impute truncreg](#), [MI] [Glossary](#)
 - continuous, [MI] [mi impute pmm](#), [MI] [mi impute regress](#)
 - with a limited range, [MI] [mi impute intreg](#), [MI] [mi impute truncreg](#)
 - count data, [MI] [mi impute nbreg](#), [MI] [mi impute poisson](#)
 - diagnostics, [MI] [mi impute](#)
 - interval regression, [MI] [mi impute intreg](#)
 - interval-censored data, [MI] [mi impute intreg](#)
 - linear regression, [MI] [mi impute regress](#)
 - logistic regression, [MI] [mi impute logit](#)
 - method, [MI] [mi impute](#), [MI] [mi impute usermethod](#)
 - iterative, [MI] [mi impute](#), [MI] [mi impute chained](#), [MI] [mi impute mvn](#)
 - monotone, [MI] [mi impute monotone](#)
 - multivariate, [MI] [mi impute chained](#), [MI] [mi impute monotone](#), [MI] [mi impute mvn](#)
 - proper, [MI] [Intro substantive](#)
- imputation method, *continued*
- univariate, [MI] [mi impute intreg](#), [MI] [mi impute logit](#), [MI] [mi impute mlogit](#), [MI] [mi impute nbreg](#), [MI] [mi impute ologit](#), [MI] [mi impute pmm](#), [MI] [mi impute poisson](#), [MI] [mi impute regress](#), [MI] [mi impute truncreg](#)
 - modeling, [MI] [mi impute](#)
 - monotone, [MI] [mi impute](#), [MI] [mi impute chained](#), [MI] [mi impute monotone](#)
 - multinomial logistic regression, [MI] [mi impute mlogit](#)
 - multiple, [MI] [Intro substantive](#)
 - multivariate,
 - chained equations, [MI] [mi impute](#), [MI] [mi impute chained](#)
 - monotone, [MI] [mi impute](#), [MI] [mi impute intreg](#), [MI] [mi impute logit](#), [MI] [mi impute mlogit](#), [MI] [mi impute monotone](#), [MI] [mi impute nbreg](#), [MI] [mi impute ologit](#), [MI] [mi impute pmm](#), [MI] [mi impute poisson](#), [MI] [mi impute regress](#), [MI] [mi impute truncreg](#)
 - normal, [MI] [mi impute](#), [MI] [mi impute mvn](#)
 - negative binomial regression, [MI] [mi impute nbreg](#)
 - on subsamples, [MI] [mi impute](#)
 - ordered logistic regression, [MI] [mi impute ologit](#)
 - overdispersed count data, [MI] [mi impute nbreg](#)
 - passive, [MI] [mi impute](#), [MI] [mi impute chained](#), [MI] [mi impute regress](#)
 - perfect prediction, [MI] [mi impute](#)
 - Poisson regression, [MI] [mi impute poisson](#)
 - predictive mean matching, [MI] [mi impute](#), [MI] [mi impute pmm](#)
 - recommended number of, [MI] [Intro substantive](#), [MI] [mi estimate](#)
 - regression, [MI] [mi impute](#), [MI] [mi impute regress](#)
 - semiparametric, [MI] [mi impute pmm](#)
 - step, [MI] [Intro substantive](#), [MI] [mi estimate](#)
 - transformations, [MI] [mi impute](#)
 - truncated regression, [MI] [mi impute truncreg](#)
 - univariate, [MI] [mi impute intreg](#), [MI] [mi impute logit](#), [MI] [mi impute mlogit](#), [MI] [mi impute nbreg](#), [MI] [mi impute ologit](#), [MI] [mi impute pmm](#), [MI] [mi impute poisson](#), [MI] [mi impute regress](#), [MI] [mi impute truncreg](#)
 - user-defined, [MI] [mi impute usermethod](#)
- [impute](#), [mi](#) subcommand, [MI] [mi impute](#), [MI] [mi impute chained](#), [MI] [mi impute intreg](#), [MI] [mi impute logit](#), [MI] [mi impute mlogit](#), [MI] [mi impute monotone](#), [MI] [mi impute mvn](#), [MI] [mi impute nbreg](#), [MI] [mi impute ologit](#), [MI] [mi impute pmm](#), [MI] [mi impute poisson](#), [MI] [mi impute regress](#), [MI] [mi impute truncreg](#), [MI] [mi impute usermethod](#)
- imputed data, [MI] [Glossary](#)

- imputed variables, see *variables, multiple-imputation imputed*
- `imtest`, `estat` subcommand, [R] [regress postestimation](#)
- `in range` qualifier, [P] [syntax](#), [U] [11 Language syntax](#)
- `in smcl`, `display` directive, [P] [display](#)
- `in-out`
 - group, [BMA] [bmaregress](#), [BMA] [Glossary](#)
 - predictor, [BMA] [bmaregress](#), [BMA] [Glossary](#)
 - term, [BMA] [bmaregress](#), [BMA] [Glossary](#)
- `inbase()` function, [M-5] [inbase\(\)](#)
- incidence, [ST] [Glossary](#)
 - rate, [ST] [Glossary](#)
 - study, see *cohort study*
- incidence-rate ratio, [R] [reri](#)
 - epidemiological tables, [R] [EpiTab estimation](#),
 - Bayesian, [BAYES] [bayes: gnbreg](#), [BAYES] [bayes: meglm](#), [BAYES] [bayes: menbreg](#), [BAYES] [bayes: mepoisson](#), [BAYES] [bayes: poisson](#), [BAYES] [bayes: tnbgreg](#), [BAYES] [bayes: tpoisson](#), [BAYES] [bayes: xtpoisson](#), [BAYES] [bayes: zinb](#), [BAYES] [bayes: zip](#)
 - displaying exponentiated coefficients, [FMM] [estat eform](#), [R] [eform_option](#), [SEM] [Intro 7](#), [SEM] [estat eform](#), [SEM] [Example 34g](#)
 - multilevel mixed-effects, [ME] [meglm](#), [ME] [menbreg](#), [ME] [mepoisson](#), also see *incidence-rate ratio, estimation, Bayesian*
- negative binomial regression,
 - [FMM] [fmm: nbreg](#), [ME] [menbreg](#), [R] [nbreg](#), [R] [tnbgreg](#), [R] [zinb](#), [XT] [xtnbreg](#), also see *incidence-rate ratio, estimation, Bayesian*
- panel data, [XT] [xtgee](#), [XT] [xtnbreg](#), [XT] [xtpoisson](#)
- Poisson regression,
 - [CAUSAL] [etpoisson](#), [FMM] [fmm: poisson](#), [FMM] [fmm: tpoisson](#), [FMM] [Example 2](#), [LASSO] [dspoisson](#), [LASSO] [popoisson](#), [LASSO] [xpoisson](#), [ME] [mepoisson](#), [R] [cpoisson](#), [R] [expoisson](#), [R] [heckpoisson](#), [R] [ivpoisson](#), [R] [poisson](#), [R] [tpoisson](#), [R] [zip](#), [XT] [xtpoisson](#), also see *incidence-rate ratio, estimation, Bayesian*
- postestimation, [R] [contrast](#), [R] [expoisson postestimation](#), [R] [lincom](#)
 - negative binomial regression, [R] [nbreg postestimation](#), [R] [tnbgreg postestimation](#), [R] [zinb postestimation](#)
 - Poisson regression, [R] [poisson postestimation](#), [R] [tpoisson postestimation](#), [R] [zip postestimation](#)
 - survival analysis, [ST] [stir](#), [ST] [stptime](#), [ST] [stsum](#)
- `include_bitmap`, `set` subcommand, [R] [set](#)
- `include` command, [P] [include](#)
- included covariates, see *covariate selection*
- inclusion
 - map, see *variable-inclusion map*
 - probability, [BMA] [Glossary](#)
- income distributions, [R] [Inequality](#)
- incomplete
 - beta function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - gamma function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - observations, see *dropout*
- increment operator, [M-2] [op_increment](#), [P] [macro](#)
- independence of irrelevant alternatives, [CM] [Glossary](#)
 - assumption, [FMM] [fmm: mlogit](#), [R] [clogit](#), [R] [mlogit](#)
 - relaxing assumption, [CM] [Intro 8](#), [CM] [cmclogit](#), [CM] [cmmixlogit](#), [CM] [cmmprobit](#), [CM] [cmroprobit](#), [CM] [cmxtmixlogit](#), [CM] [mlogit](#)
 - test for, [CM] [nlogit](#), [R] [hausman](#), [R] [suest](#)
- independence test, [R] [correlate](#), [R] [EpiTab](#), [R] [spearman](#), [R] [tabulate twoway](#), [SVY] [svy: tabulate twoway](#)
- independent
 - a posteriori, [BAYES] [Glossary](#)
 - a priori, [BAYES] [Glossary](#)
- independent and identically distributed, [DSGE] [Glossary](#), [TS] [Glossary](#)
- independent and identically distributed sampling assumption, [CAUSAL] [teffects intro](#), [CAUSAL] [teffects intro advanced](#), [CAUSAL] [Glossary](#), [SP] [Glossary](#)
- index of probit and logit, [R] [logit postestimation](#), [R] [predict](#), [R] [probit postestimation](#)
- index search, [R] [search](#), [U] [4 Stata's help and search facilities](#)
- `indexnot()` function, [FN] [String functions](#), [M-5] [indexnot\(\)](#)
- indicator variables, [R] [tabulate oneway](#), [R] [xi](#), [SEM] [Glossary](#), also see *factor variables*
- indicators, [U] [11.4.3 Factor variables](#)
- indirect effects, see *effects, indirect*
- indirect impacts, [SP] [spivregress postestimation](#), [SP] [spregress postestimation](#), [SP] [spxtregress postestimation](#)
- indirect standardization, [R] [dstdize](#)
- individual-level design, [PSS-2] [power](#), [PSS-2] [power twoproportions](#), [cluster](#), [PSS-5] [Glossary](#)
- individual-level treatment effect, [CAUSAL] [Glossary](#), [ERM] [Glossary](#)
- ineligible missing values, [MI] [mi impute](#), [MI] [Glossary](#)
- inequality measures, [R] [Inequality](#)
- inertia, [MV] [Glossary](#), also see *total inertia*
- `inertia`, `estat` subcommand, [MV] [ca postestimation](#)
- inference, [LASSO] [Lasso inference intro](#), [LASSO] [Glossary](#)

- interaction, *continued*
 effects, [PSS-5] **Glossary**
 expansion, [R] **xi**
 plots, [R] **marginsplot**
 test for additive relative risk, [R] **rer**
- intercept, [SEM] **Intro 4**, [SEM] **Glossary**
- interface, query subcommand, [R] **query**
- interim analysis, [ADAPT] **Glossary**
- interim look, [ADAPT] **Glossary**
- internal consistency test, [MV] **alpha**
- internal covariates, [ST] **Glossary**
- International Components for Unicode, [D] **unicode**
- Internet,
 commands to control connections to, [R] **netio**
 installation of updates from, [R] **ado update**,
 [R] **net**, [R] **sj**, [R] **update**, [U] **29 Using the Internet to keep up to date**
 search, [R] **net search**
 Stata, [U] **3.2.1 The Stata website (www.stata.com)**
 Stata Journal, [U] **3.4 The Stata Journal**
 Stata Press, [U] **3.3 Stata Press**
- interpolation, [D] **ipolate**
- interquartile range, [R] **qreg**
- interquartile range, [R] **dtable**, [R] **lv**, [R] **table summary**, [R] **table**, [R] **tabstat**
 generating variable containing, [D] **egen**
 making dataset of, [D] **collapse**
 summarizing, [D] **pctile**
- intraclass correlation, [R] **kappa**
- interrater agreement, [R] **kappa**
- interrupt command execution, [U] **10 Keyboard use**
- interval
 censored, see **censored**
 data, [XT] **Glossary**, *also see interval regression*
 hypothesis test, [BAYES] **Glossary**, *also see Bayesian, hypothesis testing, interval regression*
 regression
 extended, [ERM] **Intro 2**, [ERM] **eintreg**, [ERM] **Example 1b**, [ERM] **Example 1c**
 finite mixture model, [FMM] **fmn: intreg**
 linear model, [R] **intreg**, *also see interval regression, extended*
 random-effects, [ERM] **eintreg**, [XT] **xtintreg**
 structural equation modeling,
 [SEM] **Example 44g**
 survey data, [SVY] **svy estimation**
 survival model, [ST] **stintcox**, [ST] **stintreg**
 test, see **interval hypothesis test**
 variable, [ERM] **Glossary**, *also see censored*
- interval, **bayestest** subcommand,
 [BAYES] **bayestest interval**
- interval-censored data, see **case I interval-censored data**,
 see **case II interval-censored data**
- intervention effects, see **effect size**
- intracluster correlation, [ME] **Glossary**, [PSS-2] **power onemean, cluster**, [PSS-2] **power twomeans, cluster**, [PSS-2] **power oneproportion, cluster**, [PSS-2] **power twoproportions, cluster**, [PSS-2] **power logrank, cluster**, [PSS-5] **Glossary**, [R] **icc**, [R] **prtest**, [R] **ztest**, *also see estat icc command*
- intracluster correlation, see **correlation, intracluster**
- intreg command, [R] **intreg**, [R] **intreg postestimation**
- inv() function, [FN] **Matrix functions**, [P] **matrix define**
- invariance, [IRT] **Glossary**
- invbinomial() function, [FN] **Statistical functions**, [M-5] **normal()**
- invbinomialtail() function, [FN] **Statistical functions**, [M-5] **normal()**
- invcauchy() function, [FN] **Statistical functions**, [M-5] **normal()**
- invcauchytail() function, [FN] **Statistical functions**, [M-5] **normal()**
- invchi2() function, [FN] **Statistical functions**, [M-5] **normal()**
- invchi2tail() function, [FN] **Statistical functions**, [M-5] **normal()**
- invcloglog() function, [FN] **Mathematical functions**, [M-5] **logit()**
- invdunnettprob() function, [FN] **Statistical functions**, [M-5] **normal()**
- inverse
 cumulative
 beta distribution, [FN] **Statistical functions**, [M-5] **normal()**
 binomial function, [FN] **Statistical functions**, [M-5] **normal()**
 χ^2 distribution function, [FN] **Statistical functions**, [M-5] **normal()**
 exponential distribution, [FN] **Statistical functions**, [M-5] **normal()**
 F distribution function, [FN] **Statistical functions**, [M-5] **normal()**
 incomplete gamma function, [FN] **Statistical functions**, [M-5] **normal()**
 inverse Gaussian function, [FN] **Statistical functions**, [M-5] **normal()**
 Weibull distribution, [FN] **Statistical functions**, [M-5] **normal()**
- Gaussian distribution,
 cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 density, [FN] **Statistical functions**, [M-5] **normal()**
 inverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 inverse reverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 reverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**

- inverse, *continued*
- hyperbolic tangent transformation, see Fisher's z transformation
 - matrix, [M-4] **Solvers**, [M-5] **invsym()**, [M-5] **cholinv()**, [M-5] **luinv()**, [M-5] **qrinv()**, [M-5] **pinv()**, [M-5] **solve_tol()**
 - noncentral
 - beta distribution, [FN] **Statistical functions**, [M-5] **normal()**
 - χ^2 distribution function, [FN] **Statistical functions**, [M-5] **normal()**
 - F distribution, [FN] **Statistical functions**, [M-5] **normal()**
 - normal distribution function, [FN] **Statistical functions**, [M-5] **normal()**
 - of matrix, [P] **matrix define**, [P] **matrix svd**
 - reverse cumulative
 - beta distribution, [FN] **Statistical functions**, [M-5] **normal()**
 - binomial function, [FN] **Statistical functions**, [M-5] **normal()**
 - χ^2 distribution function, [FN] **Statistical functions**, [M-5] **normal()**
 - exponential distribution, [FN] **Statistical functions**, [M-5] **normal()**
 - F distribution function, [FN] **Statistical functions**, [M-5] **normal()**
 - incomplete gamma function, [FN] **Statistical functions**, [M-5] **normal()**
 - inverse Gaussian function, [FN] **Statistical functions**, [M-5] **normal()**
 - noncentral χ^2 distribution function, [FN] **Statistical functions**, [M-5] **normal()**
 - t distribution function, [FN] **Statistical functions**, [M-5] **normal()**
 - Weibull distribution, [FN] **Statistical functions**, [M-5] **normal()**
 - inverse-distance matrix, see spatial weighting matrix
 - inverse-probability weighting, [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects ipw**, [CAUSAL] **Glossary**
 - inverse-probability-weighted regression adjustment, [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects ipwra**, [CAUSAL] **Glossary**
 - inverse-variance method, [META] **Glossary**
 - inveponential() function, [FN] **Statistical functions**, [M-5] **normal()**
 - inveponentialtail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invF() function, [FN] **Statistical functions**, [M-5] **normal()**
 - _invfft() function, [M-5] **fft()**
 - invfft() function, [M-5] **fft()**
 - invFtail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invgamma() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invgammaptail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invHilbert() function, [M-5] **Hilbert()**
 - invbeta() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invbetatail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invgaussian() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invgaussiantail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invlaplace() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invlaplacetail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invlogistic() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invlogistictail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invlogit() function, [FN] **Mathematical functions**, [M-5] **logit()**
 - invnbinomial() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invnbinomialtail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invnchi2() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invnchi2tail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invnF() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invnFtail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invnibeta() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invnormal() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invnt() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invnttail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invorder() function, [M-5] **invorder()**
 - invpoisson() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invpoissontail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - _invsym() function, [M-5] **invsym()**
 - invsym() function, [FN] **Matrix functions**, [M-5] **invsym()**, [P] **matrix define**
 - invttail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invtokens() function, [M-5] **invtokens()**
 - invttail() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invttkeyprob() function, [FN] **Statistical functions**, [M-5] **normal()**
 - invvech() function, [FN] **Matrix functions**, [M-5] **vec()**, [P] **matrix define**

- invvecp() function, [FN] **Matrix functions**, [P] **matrix define**
- invweibull() function, [FN] **Statistical functions**, [M-5] **normal()**
- invweibullph() function, [FN] **Statistical functions**, [M-5] **normal()**
- invweibullphtail() function, [FN] **Statistical functions**, [M-5] **normal()**
- invweibulltail() function, [FN] **Statistical functions**, [M-5] **normal()**
- I/O functions, [M-4] **IO**
- ipolate command, [D] **ipolate**
- ips, xtunitroot subcommand, [XT] **xtunitroot**
- IPW, see **inverse-probability weighting**
- ipw, stteffects subcommand, [CAUSAL] **stteffects ipw**
- ipw, teffects subcommand, [CAUSAL] **teffects ipw**
- IPWRA, see **inverse-probability-weighted regression adjustment**
- ipwra, stteffects subcommand, [CAUSAL] **stteffects ipwra**
- ipwra, teffects subcommand, [CAUSAL] **teffects ipwra**
- IQR, see **instrumental-variables regression quantile**, see **interquartile range**
- iqr(), egen function, [D] **egen**
- iqreg command, [R] **qreg**, [R] **qreg postestimation**
- ir command, [R] **Epitab**
- irecode() function, [FN] **Programming functions**
- IRF, see **impulse-response functions**
- DSGE model, [BAYES] **bayes: dsge postestimation**
- vector autoregressive model, [BAYES] **bayes: var postestimation**
- irf, [TS] **irf**, [TS] **lpirf**
- add command, [TS] **irf add**
- cgraph command, [TS] **irf cgraph**
- create command, [TS] **irf create**
- ctable command, [TS] **irf ctable**
- describe command, [TS] **irf describe**
- drop command, [TS] **irf drop**
- graph command, [TS] **irf graph**
- ograph command, [TS] **irf ograph**
- rename command, [TS] **irf rename**
- set command, [TS] **irf set**
- table command, [TS] **irf table**
- .irf file, [U] **11.6 Filenaming conventions**
- iri command, [R] **Epitab**
- IRLS, see **iterated, reweighted least squares**
- IRR, see **incidence-rate ratio**
- irr, estat subcommand, [CAUSAL] **mediate postestimation**
- IRT, see **item response theory**
- irt
- 1pl command, [IRT] **irt 1pl**, [IRT] **irt 1pl postestimation**
- 2pl command, [IRT] **irt 2pl**, [IRT] **irt 2pl postestimation**
- 3pl command, [IRT] **irt 3pl**, [IRT] **irt 3pl postestimation**
- command, [IRT] **irt**, [IRT] **Control Panel**, [IRT] **irt, group()**, [IRT] **irt, group() postestimation**, [IRT] **irt constraints**
- gpcm command, [IRT] **irt pcm**, [IRT] **irt pcm postestimation**
- grm command, [IRT] **irt grm**, [IRT] **irt grm postestimation**
- hybrid command, [IRT] **irt hybrid**, [IRT] **irt hybrid postestimation**
- nrm command, [IRT] **irt nrm**, [IRT] **irt nrm postestimation**
- pcm command, [IRT] **irt pcm**, [IRT] **irt pcm postestimation**
- rsm command, [IRT] **irt rsm**, [IRT] **irt rsm postestimation**
- irtgraph
- icc command, [IRT] **irt**, [IRT] **irtgraph icc**
- iif command, [IRT] **irt**, [IRT] **irtgraph iif**
- tcc command, [IRT] **irt**, [IRT] **irtgraph tcc**
- tif command, [IRT] **irt**, [IRT] **irtgraph tif**
- .isa built-in class function, [P] **class**
- isalias macro function, [P] **macro**
- isascii() function, [M-5] **isascii()**
- iscomplex() function, [M-5] **isreal()**
- isdiagonal() function, [M-5] **isdiagonal()**
- isfleeting() function, [M-5] **isfleeting()**
- isid command, [D] **isid**
- isleapsecond() function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- isleapyear() function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- .isofclass built-in class function, [P] **class**
- ispointer() function, [M-5] **isreal()**
- isreal() function, [M-5] **isreal()**
- isrealvalues() function, [M-5] **isrealvalues()**
- issamefile() function, [M-5] **issamefile()**
- isstring() function, [M-5] **isreal()**
- issymmetric() function, [FN] **Matrix functions**, [M-5] **issymmetric()**, [P] **matrix define**
- issymmetriconly() function, [M-5] **issymmetric()**
- istdize command, [R] **dstdize**
- istmt, [M-1] **How**, [M-6] **Glossary**
- isview() function, [M-5] **isview()**

- item, [IRT] **Glossary**
 characteristic curve, [IRT] **irt**, [IRT] **irtgraph icc**, [IRT] **Glossary**
 information function, [IRT] **irt**, [IRT] **irtgraph iif**, [IRT] **Glossary**
 location, [IRT] **Glossary**
 response function, [IRT] **irt**, [IRT] **Glossary**
 response theory, [IRT] **irt**, [IRT] **Glossary**, [SEM] **Intro 5**, [SEM] **Example 28g**, [SEM] **Example 29g**, also see differential item functioning
 Control Panel, [IRT] **Control Panel**
 for multiple groups, [IRT] **irt**, **group()**
 graph, [IRT] **irtgraph icc**, [IRT] **irtgraph tcc**, [IRT] **irtgraph iif**, [IRT] **irtgraph tif**
 models, [IRT] **irt**, [IRT] **irt 1pl**, [IRT] **irt 2pl**, [IRT] **irt 3pl**, [IRT] **irt grm**, [IRT] **irt nrm**, [IRT] **irt pcm**, [IRT] **irt rsm**
 models, multiple, [IRT] **irt hybrid**
 iterated principal-factor method, [MV] **factor**, [MV] **Glossary**
 iterated, reweighted least squares, [R] **binreg**, [R] **glm**, [R] **reg3**, [R] **sureg**
 iterations,
 bisection method, [ADAPT] **Glossary**, [PSS-2] **power**, [PSS-5] **Glossary**
 controlling the maximum number of, [R] **set iter**
 Newton's method, [PSS-2] **power**, [PSS-3] **ciwidth**
 iterlog, set subcommand, [R] **set**, [R] **set iter**
 ivfprobit command, [R] **ivfprobit**, [R] **ivfprobit postestimation**
 ivpoisson command, [R] **ivpoisson**, [R] **ivpoisson postestimation**
 ivprobit command, [R] **ivprobit**, [R] **ivprobit postestimation**
 IVQR, see instrumental-variables regression quantile
 ivqregress command, [R] **ivqregress**, [R] **ivqregress postestimation**
 ivregress command, [R] **ivregress**, [R] **ivregress postestimation**
 ivtobit command, [R] **ivtobit**, [R] **ivtobit postestimation**
 [iweight=exp] modifier, [U] **11.1.6 weight**, [U] **20.24.4 Importance weights**
- J**
- $J \times 2$ contingency table, [PSS-2] **power trend**, [PSS-5] **Glossary**
 J() function, [M-5] **J()**, [M-2] **void**, [M-6] **Glossary**, [FN] **Matrix functions**, [P] **matrix define**
 Jaccard coefficient similarity measure, [MV] **measure_option**
 jackknife, [SEM] **Glossary**
 estimation, [R] **jackknife**, [SVY] **jackknife_options**, [SVY] **svy jackknife**, [SVY] **Variance estimation**, [SVY] **Glossary**
 residuals, [R] **regress postestimation**
 standard errors, [R] **vce_option**, [SVY] **svy jackknife**, [SVY] **Variance estimation**, [XT] **vce_options**
 jackknife_options, [SVY] **jackknife_options**
 jackknife prefix command, [R] **jackknife**, [R] **jackknife postestimation**
 Jackson–White–Riley
 method, [META] **Glossary**
 statistic, [META] **estat heterogeneity (mv)**
 Jarque–Bera statistic, [TS] **varnorm**, [TS] **vecnorm**
 Java, [P] **Java intro**, [P] **Java integration**, [P] **Java plugin**, [P] **Java utilities**, [P] **javacall**
 java
 clear command, [P] **Java integration**
 command, [P] **Java integration**
 initialize command, [P] **Java utilities**
 query command, [P] **Java utilities**
 set heapmax command, [P] **Java utilities**
 set home command, [P] **Java utilities**
 java, query subcommand, [R] **query**
 java_heapmax, set subcommand, [P] **Java utilities**, [R] **set**
 java_home, set subcommand, [P] **Java utilities**, [R] **set**
 javacall command, [P] **javacall**
 JavaScript, [RPT] **dyntext**
 JCA, see joint correspondence analysis
 jdbc
 add command, [D] **jdbc**
 connect command, [D] **jdbc**
 describe command, [D] **jdbc**
 exec command, [D] **jdbc**
 insert command, [D] **jdbc**
 list command, [D] **jdbc**
 load command, [D] **jdbc**
 remove command, [D] **jdbc**
 showdbs command, [D] **jdbc**
 showtables command, [D] **jdbc**
 Jeffreys noninformative prior, [MI] **mi impute mvn**
 Jeffreys prior, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **Glossary**, [BMA] **bmaregress**
 jeffreys, prior() suboption, [BAYES] **bayesmh evaluators**
 join datasets, see combine data
 join matrix, [P] **matrix rowjoinbyname**
 join operator, [M-2] **op_join**
 joinby command, [D] **joinby**, [U] **23 Combining datasets**

joining time-span records, [ST] **stsplit**

joint

- correspondence analysis, [MV] **mca**, [MV] **mca postestimation**, [MV] **Glossary**
- inclusion probability, [BMA] **bmastats jointness**, [BMA] **Glossary**
- inference, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmastats jointness**, [BMA] **Glossary**
- noninclusion probability, [BMA] **bmastats jointness**, [BMA] **Glossary**
- normality, see normality assumption, joint
- posterior distribution, [BAYES] **Intro**, [BAYES] **bayesmh**, [BAYES] **Glossary**

Joint Photographic Experts Group format, [G-2] **graph export**, [G-3] **jpg_options**, [G-4] **Glossary**

jointness, [BMA] **bmaregress**, [BMA] **bmastats jointness**, [BMA] **Glossary**

- measures, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmastats jointness**, [BMA] **Glossary**

jointness, **bmastats** subcommand, [BMA] **bmastats jointness**

Jonckheere–Terpstra test for trend, [R] **npntrend**

JPEG, see Joint Photographic Experts Group format

`_jumble()` function, [M-5] **sort()**

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

justification of text, [G-3] **textbox_options**

justificationstyle, [G-4] **Glossary**

K

Kaiser–Meyer–Olkin sampling adequacy, [MV] **factor postestimation**, [MV] **pca postestimation**, [MV] **Glossary**

Kaiser normalization, [MV] **factor postestimation**, [MV] **pca postestimation**, [MV] **rotate**, [MV] **rotatemat**

Kalman

- filter, [DSGE] **Glossary**, [TS] **arma**, [TS] **dfactor**, [TS] **dfactor postestimation**, [TS] **sspace**, [TS] **sspace postestimation**, [TS] **ucm**, [TS] **ucm postestimation**, [TS] **Glossary**
- forecast, [TS] **dfactor postestimation**, [TS] **sspace postestimation**, [TS] **ucm postestimation**
- smoothing, [TS] **dfactor postestimation**, [TS] **sspace postestimation**, [TS] **ucm postestimation**

Kao test, [XT] **xtcointtest**

kao, **xtcointtest** subcommand, [XT] **xtcointtest**

kap command, [R] **kappa**

Kaplan–Meier

- product-limit estimate, [ST] **sts**, [ST] **sts generate**, [ST] **sts graph**, [ST] **sts list**, [ST] **sts test**, [ST] **Glossary**
- survivor function, [ST] **ltable**, [ST] **stcox PH-assumption tests**, [ST] **sts**

- kappa** command, [R] **kappa**
- kapwgt** command, [R] **kappa**
- kdensity**,
 - bayesgraph** subcommand, [BAYES] **bayesgraph**
 - kdensity** command, [R] **kdensity**
 - kdensity**, **graph** **twoway** subcommand, [G-2] **graph twoway kdensity**
- keep** command, [D] **drop**
- keep variables or observations, [D] **drop**
- Kendall’s tau, [R] **spearman**, [R] **tabulate twoway**
- Kenward–Roger DDF, see denominator degrees of freedom, Kenward–Roger

kernel

- kdensity** smoothing, [R] **kdensity**
- function, [CAUSAL] **tebalance density**, [CAUSAL] **teoverlap**, [G-2] **graph twoway kdensity**, [G-2] **graph twoway lpoly**, [G-2] **graph twoway lpolyci**, [R] **ivqregress**, [R] **kdensity**, [R] **lpoly**, [R] **npregress kernel**, [R] **qreg**
- regression, [R] **npregress kernel**
- weighted local polynomial, [R] **lpoly**

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

keyboard

- entry, [U] **10 Keyboard use**
- search, [U] **4 Stata’s help and search facilities**

Keynesian model, see New Keynesian model

K-fold cross-validation, [LASSO] **Glossary**

kilometers, [SP] **spdistance**

Kim–DeMets bound, [ADAPT] **Glossary**

Kim–DeMets design, [ADAPT] **Glossary**

Kish design effects, [R] **loneway**, [SVY] **estat**

kiss32, see random-number generator

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

kmeans, [MV] **Glossary**

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

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

kmedians, [MV] **Glossary**

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

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

KMO, see Kaiser–Meyer–Olkin sampling adequacy

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

kmp_blocktime, **set** subcommand, [R] **set**

KNN, see *k*th-nearest neighbor

knn, **discrim** subcommand, [MV] **discrim knn**

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

Kolmogorov–Smirnov test, [R] **ksmirnov**

KR-20, [MV] **alpha**

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

- Kruskal stress, [MV] **mds postestimation**,
[MV] **Glossary**
- Kruskal–Wallis test, [R] **kwallis**
- ksmirnov command, [R] **ksmirnov**
- ktau command, [R] **spearman**
- k*th-nearest neighbor, [MV] **discrim knn**,
[MV] **Glossary**
- Kuder–Richardson Formula 20, [MV] **alpha**
- Kulczyński coefficient similarity measure,
[MV] **measure_option**
- kurt(), **egen** function, [D] **egen**
- kurtosis, [CM] **cmsummarize**, [MV] **mvtest normality**,
[R] **dtable**, [R] **lv**, [R] **pksumm**, [R] **regress**
postestimation, [R] **sktest**, [R] **summarize**,
[R] **table summary**, [R] **table**, [R] **tabstat**,
[TS] **varnorm**, [TS] **vecnorm**
- kwallis command, [R] **kwallis**
- ## L
- L1-norm value, [R] **qreg**
- L'Abbé plot, [META] **meta labbepplot**,
[META] **Glossary**
- labbepplot, **meta** subcommand, [META] **meta**
labbepplot
- label,
 snapshot subcommand, [D] **snapshot**
 v1 subcommand, [D] **v1 create**
- label
 copy command, [D] **label**
 data command, [D] **label**, [U] **12.6 Dataset,**
 variable, and value labels
 define command, [D] **label**, [U] **12.6 Dataset,**
 variable, and value labels
 dir command, [D] **label**
 drop command, [D] **label**
 language command, [D] **label language**,
 [U] **12.6 Dataset, variable, and value labels**
 list command, [D] **label**, [U] **12.6 Dataset,**
 variable, and value labels
 save command, [D] **label**
 values command, [D] **label**, [U] **12.6 Dataset,**
 variable, and value labels
 variable command, [D] **label**, [U] **12.6 Dataset,**
 variable, and value labels
- label data, [D] **describe**, [D] **edit**, [D] **label**, [D] **label**
language, [D] **notes**, [D] **varmanage**,
[U] **12.6 Dataset, variable, and value labels**
 in other languages, [U] **12.6.4 Labels in other**
 languages
- label dim, **collect** subcommand, [TABLES] **collect**
label
- label drop, **collect** subcommand, [TABLES] **collect**
label
- label levels, **collect** subcommand,
[TABLES] **collect label**
- label list, **collect** subcommand, [TABLES] **collect**
label
- label macro function, [P] **macro**
- label save, **collect** subcommand, [TABLES] **collect**
label
- label use, **collect** subcommand, [TABLES] **collect**
label
- label values, [P] **macro**, [U] **12.6 Dataset, variable,**
and value labels, [U] **13.11 Label values**
- labelbook command, [D] **labelbook**
- labels,
 axis, [G-3] **axis_label_options**
 creating, [D] **edit**, [D] **varmanage**
 editing, [D] **edit**, [D] **varmanage**
 marker, [G-3] **marker_label_options**
- ladder command, [R] **ladder**
- ladder of powers, [R] **ladder**
- lag coefficient, [BAYES] **Glossary**
- lag operator, [DSGE] **Glossary**, [TS] **Glossary**,
[U] **11.4.4 Time-series varlists**
- lag polynomial, [TS] **Glossary**
- lag-polynomial matrix, [TS] **Glossary**
- lag-decay parameter, [BAYES] **Glossary**
- lag-exclusion statistics, [TS] **varwle**
- lagged values, [U] **11.4.4 Time-series varlists**,
[U] **13 Functions and expressions**,
[U] **13.7 Explicit subscripting**,
[U] **13.10.1 Generating lags, leads, and**
differences
- lag-order selection statistics, [BAYES] **bayes: var**,
[TS] **arfimasoc**, [TS] **arimasoc**, [TS] **var intro**,
[TS] **var**, [TS] **var svar**, [TS] **varsoc**, [TS] **vec**
intro
- Lagrange multiplier test, [PSS-5] **Glossary**, [R] **regress**
postestimation time series, [TS] **varlmar**,
[TS] **veclmar**, *also see score test*
- lags, *see lagged values, see spatial lags*
- lambda, [LASSO] **Glossary**
- Lance and Williams's formula, [MV] **cluster**
- language, [D] **unicode locale**
 syntax, [P] **syntax**, [U] **11 Language syntax**
- language, **label** subcommand, [D] **label language**
- languages, multiple, [D] **label language**
- LAPACK, [M-1] **LAPACK**, [M-5] **cholesky()**,
[M-5] **cholinv()**, [M-5] **cholsolve()**,
[M-5] **eigensystem()**, [M-5] **eigensystemselect()**,
[M-5] **fullsvd()**, [M-5] **ghessenbergd()**,
[M-5] **lapack()**, [M-5] **lud()**, [M-5] **luinv()**,
[M-5] **lusolve()**, [M-5] **qrd()**, [M-5] **qrinv()**,
[M-5] **qrsolve()**, [M-5] **svd()**, [M-5] **svsolve()**,
[M-6] **Glossary**
- lapack, **query** subcommand, [R] **query**
- lapack_mk1, **set** subcommand, [M-1] **LAPACK**,
[R] **set**
- lapack_mk1_cnr, **set** subcommand, [M-1] **LAPACK**,
[R] **set**

- Laplace
 density, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 distribution,
 cumulative, [FN] [Statistical functions](#),
 [M-5] [normal\(\)](#)
 inverse cumulative, [FN] [Statistical functions](#),
 [M-5] [normal\(\)](#)
 inverse reverse cumulative, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 reverse cumulative, [FN] [Statistical functions](#),
 [M-5] [normal\(\)](#)
- laplace() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- laplaceden() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- laplacetail() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- Laplacian approximation, [ME] [me](#), [ME] [mecloglog](#), [ME] [meglm](#), [ME] [meintreg](#), [ME] [melogit](#), [ME] [menbreg](#), [ME] [meologit](#), [ME] [meoprobit](#), [ME] [mepoisson](#), [ME] [meprobit](#), [ME] [mestreg](#), [ME] [metobit](#), [ME] [Glossary](#), [R] [Estimation options](#), [SEM] [Intro 12](#), [SEM] [Methods and formulas for gsem](#)
- large-strata limiting model, [META] [Glossary](#)
- lasso, [LASSO] [Lasso intro](#), [LASSO] [Lasso inference intro](#), [LASSO] [Collinear covariates](#), [LASSO] [Glossary](#), [U] [27.30 Lasso inference](#), [LASSO] [Lasso inference intro](#), [LASSO] [dslogit](#), [LASSO] [dspoisson](#), [LASSO] [dsregress](#), [LASSO] [Inference examples](#), [LASSO] [Inference requirements](#), [LASSO] [lasso inference postestimation](#), [LASSO] [lasso options](#), [LASSO] [poivregress](#), [LASSO] [pologit](#), [LASSO] [popoisson](#), [LASSO] [poregress](#), [LASSO] [xpoivregress](#), [LASSO] [xpologit](#), [LASSO] [xpopoisson](#), [LASSO] [xporegress](#)
 options, [LASSO] [lasso options](#)
 postestimation, [LASSO] [bicplot](#), [LASSO] [coefpath](#), [LASSO] [cvplot](#), [LASSO] [estimates store](#), [LASSO] [lasso postestimation](#), [LASSO] [lassocoeff](#), [LASSO] [lasso fitting](#), [LASSO] [lassogof](#), [LASSO] [lasso inference postestimation](#), [LASSO] [lassoinfo](#), [LASSO] [lassoknots](#), [LASSO] [lassoselect](#)
 prediction and model selection, [LASSO] [Collinear covariates](#), [LASSO] [elasticnet](#), [LASSO] [lasso](#), [LASSO] [lasso postestimation](#), [LASSO] [lasso examples](#), [LASSO] [lasso fitting](#), [LASSO] [sqrtlasso](#)
 selection, see [covariate selection](#)
- lasso command, [LASSO] [lasso](#), [LASSO] [lasso postestimation](#), [LASSO] [lasso examples](#)
- lassocoeff command, [LASSO] [lassocoeff](#)
- lassogof command, [LASSO] [lassogof](#)
- lassoinfo command, [LASSO] [lassoinfo](#)
- lassoknots command, [LASSO] [lassoknots](#)
- lassoselect command, [LASSO] [lassoselect](#)
- lastdayofmonth() function, [D] [Datetime relative dates](#), [FN] [Date and time functions](#), [M-5] [date\(\)](#)
- lastdowofmonth() function, [D] [Datetime relative dates](#), [FN] [Date and time functions](#), [M-5] [date\(\)](#)
- lastweekdayofmonth() function, [D] [Datetime relative dates](#), [FN] [Date and time functions](#), [M-5] [date\(\)](#)
- latent
 class, [FMM] [fmm](#), [FMM] [Glossary](#)
 goodness-of-fit statistics, [SEM] [estat lcgof](#), [SEM] [Example 51g](#)
 marginal means, [FMM] [estat lemean](#), [SEM] [estat lemean](#)
 marginal probabilities, [FMM] [estat lcprob](#), [SEM] [estat lcprob](#)
 class analysis, [SEM] [Intro 2](#), [SEM] [Intro 5](#), [SEM] [Glossary](#)
 class model, [SEM] [Intro 5](#), [SEM] [Example 50g](#), [SEM] [Glossary](#)
 cluster model, [SEM] [Glossary](#)
 growth model, [SEM] [Intro 5](#), [SEM] [Example 18](#), [SEM] [Glossary](#)
 profile analysis, [SEM] [Example 52g](#)
 profile model, [SEM] [Example 52g](#), [SEM] [Glossary](#)
 roots, [M-5] [eigensystem\(\)](#)
 space, [IRT] [Glossary](#)
 trait, [IRT] [Glossary](#), also see [item response theory models](#)
 variable, [FMM] [Glossary](#), [SEM] [Intro 4](#), [SEM] [Glossary](#)
- L^AT_EX, [R] [dtable](#), [R] [etable](#), [RPT] [dyntext](#), [TABLES] [collect export](#)
- Latin-square designs, [MV] [manova](#), [R] [anova](#), [R] [pkshape](#)
- latitude, see [coordinate system](#)
- lattice data, [SP] [Intro](#), [SP] [Glossary](#), also see [area data](#)
- LAV, see [least absolute value](#)
- Lawley–Hotelling trace statistic, [MV] [canon](#), [MV] [manova](#), [MV] [mvtest means](#), [MV] [Glossary](#)
- layout, collect subcommand, [TABLES] [collect layout](#)
- lceffects, estat subcommand, [SVY] [estat lcgof](#), estat subcommand, [SEM] [estat lcgof](#), [SEM] [Example 51g](#)
- lemean, estat subcommand, [FMM] [estat lemean](#), [SEM] [estat lemean](#), [SEM] [Example 50g](#), [SEM] [Example 53g](#), [SEM] [Example 54g](#)
- lcprob, estat subcommand, [FMM] [estat lcprob](#), [SEM] [estat lcprob](#), [SEM] [Example 50g](#), [SEM] [Example 53g](#), [SEM] [Example 54g](#), [SEM] [Methods and formulas for sem](#)
- LDA, see [linear discriminant analysis](#)
- lda, discrim subcommand, [MV] [discrim lda](#)

- 1d1() function, [M-5] **ldf()**
- lead
 operator, see forward operator
 values, see lagged values
- leap seconds, [TS] **tsset**
- least
 absolute
 deviation, [R] **qreg**
 residual, [R] **qreg**
 value, [R] **qreg**
- squares, see linear regression
 deviations, see linear regression
 generalized, see feasible generalized least squares
 means, [R] **margins**, [R] **marginsplot**,
 [U] **20.16.1 Obtaining estimated marginal means**
- leave one out, [MV] **discrim**, [MV] **discrim estat**, [MV] **discrim knn**, [MV] **discrim knn postestimation**, [MV] **discrim lda**, [MV] **discrim lda postestimation**, [MV] **discrim qda**, [MV] **discrim qda postestimation**, [MV] **Glossary**
- leave-one-out meta-analysis, [META] **Intro**, [META] **meta forestplot**, [META] **meta summarize**, [META] **Glossary**
- left eigenvectors, [M-5] **eigensystem()**, [M-6] **Glossary**
- left-censored, [CAUSAL] **Glossary**, [ERM] **Glossary**, [ST] **Glossary**, also see imputation, interval-censored data
- _lefteigensystem()** function, [M-5] **eigensystem()**
- lefteigensystem()** function, [M-5] **eigensystem()**
- lefteigensystemselect*()** functions, [M-5] **eigensystemselect()**
- leftgeigensystem()** function, [M-5] **geigensystem()**
- leftgeigensystemselect*()** function, [M-5] **geigensystem()**
- left-hand-side variable, [ERM] **Glossary**
- left-truncation, [CAUSAL] **Glossary**, [ST] **Glossary**
- legend, [G-3] **clegend_option**, [G-3] **legend_options**, [G-4] **Glossary**
 use with **by()**, [G-3] **by_option**, [G-3] **clegend_option**, [G-3] **legend_options**
- legendstyle**, [G-4] **Glossary**
- length, [M-5] **abs()**, [M-5] **rows()**, [M-5] **strlen()**, [M-5] **ustrlen()**, [M-5] **udstrlen()**
- length()** function, [M-5] **rows()**
- length of string function, [FN] **String functions**
- less than (or equal) operator, see relational operators
- letter values, [R] **lv**
- level command and value, [P] **macro**
- level**, **set** subcommand, [R] **level**, [R] **set**
- levels, [U] **11.4.3 Factor variables**
- levelsof**, **collect** subcommand, [TABLES] **collect levelsof**
- levelsof** command, [P] **levelsof**
- Levene's robust test statistic, [R] **sdtest**
- leverage, [R] **logistic postestimation**, [R] **regress postestimation diagnostic plots**
- leverage-versus-(squared)-residual plot, [R] **regress postestimation diagnostic plots**
- Levin–Lin–Chu test, [XT] **xtunitroot**
- _LEx**, [SEM] **sem** and **gsem option covstructure()**
- lexis command, [ST] **stsplit**
- lexis diagram, [ST] **stsplit**
- lfit**, **graph twoway** subcommand, [G-2] **graph twoway lfit**
- lfitci**, **graph twoway** subcommand, [G-2] **graph twoway lfitci**
- Li–Racine kernel function, [R] **npregress kernel**
- libraries, [M-1] **How**, [M-3] **lmbuild**, [M-3] **mata mlib**, [M-3] **mata which**
- license, [R] **about**
- life tables, [ST] **ltable**, [ST] **sts**, [ST] **Glossary**
- likelihood, see maximum likelihood estimation
- likelihood displacement value, [ST] **stcox postestimation**, [ST] **Glossary**
- likelihood-ratio
 χ^2 of association, [R] **tabulate twoway test**, [ADAPT] **Glossary**, [DSGE] **Intro 8**, [DSGE] **Glossary**, [PSS-2] **power twoproportions**, [PSS-5] **Glossary**, [R] **lrtest**, [SEM] **lrtest**, [SEM] **Methods and formulas for sem**, [U] **20.13.3 Likelihood-ratio tests**
- Likert summative scales, [MV] **alpha**
- limited dependent variables
 Bayesian estimation, [BAYES] **bayes: betareg**, [BAYES] **bayes: binreg**, [BAYES] **bayes: biprobit**, [BAYES] **bayes: clogit**, [BAYES] **bayes: cloglog**, [BAYES] **bayes: glm**, [BAYES] **bayes: gn-breg**, [BAYES] **bayes: heckoprobit**, [BAYES] **bayes: heckprobit**, [BAYES] **bayes: hetoprobit**, [BAYES] **bayes: hetprobit**, [BAYES] **bayes: intreg**, [BAYES] **bayes: logistic**, [BAYES] **bayes: logit**, [BAYES] **bayes: mecloglog**, [BAYES] **bayes: meglm**, [BAYES] **bayes: melogit**, [BAYES] **bayes: menbreg**, [BAYES] **bayes: meologit**, [BAYES] **bayes: meoprobit**, [BAYES] **bayes: mepoisson**, [BAYES] **bayes: neprobit**, [BAYES] **bayes: mlogit**, [BAYES] **bayes: mprobit**, [BAYES] **bayes: nbreg**, [BAYES] **bayes: ologit**, [BAYES] **bayes: oprobit**, [BAYES] **bayes: poisson**, [BAYES] **bayes: probit**, [BAYES] **bayes: streg**, [BAYES] **bayes: tnbreg**, [BAYES] **bayes: tobit**, [BAYES] **bayes: tpoisson**, [BAYES] **bayes: truncreg**, [BAYES] **bayes: xtlogit**, [BAYES] **bayes: xtmlogit**, [BAYES] **bayes: xtnbreg**, [BAYES] **bayes: xtologit**, [BAYES] **bayes: xtoprobit**, [BAYES] **bayes: xtpoisson**, [BAYES] **bayes: xtprobit**, [BAYES] **bayes: zinb**,

- limited dependent variables, Bayesian analysis, *continued*
 [BAYES] **bayes: zologit**,
 [BAYES] **bayes: zioprobit**, [BAYES] **bayes: zip**
- beta regression, [R] **betareg**
- Brier score decomposition, [R] **brier**
- censored Poisson regression, [R] **cpoisson**
- choice model
 conditional logit, [CM] **cmclglogit**
 mixed logit, [CM] **cmmixlogit**,
 [CM] **cmxtmixlogit**
 multinomial probit, [CM] **cmmprobit**
 nested logistic, [CM] **nlogit**
 panel data, [CM] **cmxtmixlogit**
 rank-ordered logistic, [CM] **cmrologit**
 rank-ordered probit, [CM] **cmroprobit**
- complementary log–log regression, [R] **cloglog**
- cumulative sum, [R] **cusum**
- extended regression model, [ERM] **eintreg**,
 [ERM] **eoprobit**, [ERM] **eprobit**
- finite mixture model, [FMM] **fmml: betareg**,
 [FMM] **fmml: cloglog**, [FMM] **fmml: glm**,
 [FMM] **fmml: intreg**, [FMM] **fmml: logit**,
 [FMM] **fmml: mlogit**, [FMM] **fmml: nbreg**,
 [FMM] **fmml: ologit**, [FMM] **fmml: oprobit**,
 [FMM] **fmml: poisson**, [FMM] **fmml: probit**,
 [FMM] **fmml: streg**, [FMM] **fmml: tobit**,
 [FMM] **fmml: tpoisson**, [FMM] **fmml: truncreg**,
 [FMM] **Example 2**
- generalized linear model, [R] **glm**
 for binomial family, [R] **binreg**
- interval regression, [R] **intreg**
- item response theory, [IRT] **Control Panel**, [IRT] **irt**
1pl, [IRT] **irt 2pl**, [IRT] **irt 3pl**, [IRT] **irt grm**,
 [IRT] **irt nrm**, [IRT] **irt pcm**, [IRT] **irt rsm**,
 [IRT] **irt hybrid**
- linear regression, truncated, [R] **truncreg**
- logistic regression, [R] **logistic**, [R] **logit**
 conditional, [R] **clogit**
 exact, [R] **exlogistic**
 multinomial, [R] **mlogit**
 ordered, [R] **ologit**
 skewed, [R] **scobit**
 stereotype, [R] **slogit**
 zero-inflated ordered, [R] **ziologit**
- multilevel mixed-effects model, [ME] **meclglog**,
 [ME] **meglm**, [ME] **meintreg**, [ME] **melogit**,
 [ME] **menbreg**, [ME] **meologit**,
 [ME] **meoprobit**, [ME] **mepoisson**,
 [ME] **meprobit**, [ME] **mestreg**, [ME] **metobit**
- multinomial
 logistic regression, [R] **mlogit**
 probit regression, [R] **mprobit**
- negative binomial regression, [R] **nbreg**
 truncated, [R] **tnbreg**
 zero-inflated, [R] **zinb**
- limited dependent variables, *continued*
 panel-data model, [ERM] **eoprobit**, [ERM] **eprobit**,
 [ERM] **Example 9**, [XT] **xtcloglog**, [XT] **xtgee**,
 [XT] **xtlogit**, [XT] **xtmlogit**, [XT] **xtnbreg**,
 [XT] **xtologit**, [XT] **xtoprobit**, [XT] **xtpoisson**,
 [XT] **xtprobit**, [XT] **xtstreg**
- Poisson regression, [R] **poisson**
 exact, [R] **expoisson**
 truncated, [R] **tpoisson**
 with endogenous covariates, [R] **ivpoisson**
 with sample selection, [R] **heckpoisson**
 zero-inflated, [R] **zip**
- probit regression, [R] **probit**
 bivariate, [R] **biprobit**
 heteroskedastic, [R] **hetprobit**
 multinomial, [R] **mprobit**
 ordered, [R] **heckoprobit**, [R] **hetoprobit**,
 [R] **oprobit**
 with endogenous covariates, [R] **ivprobit**
 with sample selection, [R] **heckprobit**
 zero-inflated ordered, [R] **zioprobit**
- ROC analysis estimation, [R] **rocfitt**, [R] **rocreg**
- survey data, [SVY] **svy estimation**
- survival analysis, [ST] **stcox**, [ST] **stcrreg**,
 [ST] **stintcox**, [ST] **stintreg**, [ST] **streg**
- tobit model, [R] **tobit**
- treatment effect, [CAUSAL] **etpoisson**
- truncated
 linear regression, [R] **truncreg**
 negative binomial regression, [R] **tnbreg**
 Poisson regression, [R] **tpoisson**
- zero-inflated
 negative binomial regression, [R] **zinb**
 ordered logistic regression, [R] **ziologit**
 ordered probit regression, [R] **zioprobit**
 Poisson regression, [R] **zip**
- limits, [D] **describe**, [D] **memory**, [M-1] **Limits**,
 [R] **Limits**, [U] **6 Managing memory**
 numerical and string, [P] **creturn**
 system, [P] **creturn**
- lincom command, [R] **lincom**, [SEM] **Intro 7**,
 [SEM] **estat stdize**, [SEM] **lincom**, [SVY] **svy**
postestimation
- Lindstrom–Bates algorithm, [ME] **menl**, [ME] **Glossary**
- line, definition, [G-4] **linestyle**
- line, **graph twoway** subcommand, [G-2] **graph**
twoway line
- linealignmentstyle*, [G-4] **Glossary**
- linear
 combinations, [SVY] **estat**, [SVY] **svy**
postestimation
 forming, [P] **matrix score**
 of parameters, [R] **lincom**, [U] **20.14 Obtaining**
linear combinations of coefficients
 discriminant analysis, [MV] **candisc**, [MV] **discrim**
lda, [MV] **Glossary**

linear, *continued*

DSGE, [BAYES] **bayes: dsge**,
 [BAYES] **bayes: dsgenl**, [DSGE] **dsge**

filter, [TS] **tsfilter**, [TS] **tsfilter cf**, [TS] **tssmooth ma**, [TS] **Glossary**

form, [ME] **Glossary**

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

interpolation and extrapolation, [D] **ipolate**

logit model, [PSS-2] **power trend**

mixed-effects model, [ME] **me**, [ME] **mixed**,
 [ME] **Glossary**, [META] **meta multilevel Bayesian**, [BAYES] **bayes: mixed**

optimization, [M-5] **LinearProgram()**

prediction, see multiple imputation, prediction

programming, [M-5] **LinearProgram()**

random-effects Bayesian, [BAYES] **bayes: xtreg**

regression, [R] **regress**, [U] **27.3.2 Linear regression**

analysis of variance, [R] **anova**

Bayesian, [BAYES] **bayes: binreg**,
 [BAYES] **bayes: glm**,
 [BAYES] **bayes: heckman**,
 [BAYES] **bayes: hetregress**,
 [BAYES] **bayes: intreg**,
 [BAYES] **bayes: mvreg**,
 [BAYES] **bayes: regress**,
 [BAYES] **bayes: tobit**,
 [BAYES] **bayes: truncreg**

Bayesian model averaging, [BMA] **BMA commands**, [BMA] **bmaregress**

censored outcomes, [R] **churdle**,
 [R] **intreg**, [R] **tobit**, [R] **truncreg**,
 [U] **27.3.5 Regression with censored or truncated outcomes**

constrained, [R] **cnsreg**

elastic net, [LASSO] **elasticnet**

errors-in-variables, [R] **eivreg**

extended regression model, [ERM] **Intro 2**,
 [ERM] **eintreg**, [ERM] **eregress**,
 [ERM] **Example 1a**, [ERM] **Example 2a**,
 [ERM] **Example 2b**, [ERM] **Example 2c**

finite mixture
 model, [FMM] **fmm**, [FMM] **fmm: glm**,
 [FMM] **fmm: intreg**, [FMM] **fmm: ivregress**,
 [FMM] **fmm: regress**, [FMM] **fmm: tobit**,
 [FMM] **fmm: truncreg**, [FMM] **Example 1a**,
 [FMM] **Example 1b**, [FMM] **Example 1c**,
 [FMM] **Example 1d**

generalized linear model, see generalized linear model

generalized method of moments, [R] **gmm**

Heckman selection model, [R] **heckman**,
 [XT] **xheckman**

heteroskedastic errors, see heteroskedastic linear regression

imputation, see imputation, regression

linear regression, *continued*

instrumental-variable, [LASSO] **poivregress**,
 [LASSO] **xpoivregress**, [R] **ivregress**,
 [R] **ivtobit**

lasso, [LASSO] **Lasso inference intro**,
 [LASSO] **dsregress**, [LASSO] **Inference examples**, [LASSO] **lasso**,
 [LASSO] **poivregress**, [LASSO] **poregress**,
 [LASSO] **sqrtlasso**, [LASSO] **xpoivregress**,
 [LASSO] **xporegress**

multilevel, [META] **meta multilevel**

multilevel mixed-effects, [ME] **meintreg**,
 [ME] **metobit**

multivariate, [META] **meta meregress**,
 [META] **meta mvregress**, [MV] **mvreg**

ordinary least-squares, [R] **regress**

panel data, [BAYES] **bayes: xtreg**,
 [ERM] **eintreg**, [ERM] **eregress**,
 [ERM] **Example 7**, [ERM] **Example 8a**,
 [ERM] **Example 8b**, [XT] **xtabond**,
 [XT] **xtdpd**, [XT] **xtdpdsys**, [XT] **xtfrontier**,
 [XT] **xtgee**, [XT] **xtgls**, [XT] **xheckman**,
 [XT] **xhtaylor**, [XT] **xtintreg**, [XT] **xtivreg**,
 [XT] **xtpcse**, [XT] **xtrc**, [XT] **xtreg**,
 [XT] **xtregar**, [XT] **xttobit**, *also see* panel data

power and sample size, [PSS-2] **power**,
 [PSS-2] **power oneslope**, [PSS-2] **power rsquared**, [PSS-2] **power pcorr**

quantile, [R] **ivqregress**, [R] **qreg**

random-coefficients model, see random-coefficients model

robust, [R] **rreg**

seemingly unrelated, [R] **sureg**

spatial autoregressive model, [SP] **spivregress**,
 [SP] **spregress**, [SP] **spxtregress**

stochastic frontier, [R] **frontier**

structural equation modeling, [SEM] **Intro 5**,
 [SEM] **Example 6**, [SEM] **Glossary**

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

three-stage least-squares, [R] **reg3**

time series, [TS] **newey**, [TS] **prais**

treatment effects, [CAUSAL] **etregress**,
 [CAUSAL] **mediate**, [CAUSAL] **teffects ra**

truncated outcomes, see linear regression, censored outcomes

with dummy-variable set, [R] **areg**

splines, [R] **makespline**

test, see estimation, test after

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

linear, **churdle** subcommand, [R] **churdle**

linear-by-linear test for trend, [R] **nptrend**

linearization, see linearized variance estimator

log likelihood, [ME] **Glossary**

method, [ME] **menl**, [ME] **Glossary**

linearized
 model, [DSGE] **Glossary**

variance estimator, [SVY] **Variance estimation**,
 [SVY] **Glossary**

- LinearProgram() function, [M-5] **LinearProgram()**
- linegap, set subcommand, [R] **set**
- linepalette, palette subcommand, [G-2] **palette**
- linepatternstyle, [G-4] **Glossary**
- lines
- adding, [G-2] **graph twoway lfitt**, [G-3] **added_line_options**, [G-4] **Glossary**
 - alignment, [G-4] **linealignmentstyle**
 - appearance, [G-3] **fcline_options**, [G-3] **line_options**, [G-4] **linestyle**
 - connecting points, [G-3] **cline_options**, [G-3] **connect_options**, [G-4] **connectstyle**
 - dashed, [G-4] **linepatternstyle**
 - dotted, [G-4] **linepatternstyle**
 - fitted connecting, [G-3] **fcline_options**
 - grid, [G-3] **axis_label_options**, [G-4] **linestyle**
 - long, in do-files and ado-files, [P] **#delimit**, [U] **18.11.2 Comments and long lines in ado-files**
 - patterns, [G-4] **linepatternstyle**
 - suppressing, [G-4] **linestyle**
 - thickness, [G-4] **linewidthstyle**
- linesize, set subcommand, [R] **log**, [R] **set**
- linestyle, [G-4] **Glossary**
- linewidthstyle, [G-4] **Glossary**
- link data, [D] **fralias**, [D] **frget**, [D] **frlink**, [D] **frunalias**
- link function, [ME] **Glossary**, [SEM] **Glossary**, [XT] **Glossary**
- beta regression, [BAYES] **bayes: betareg**, [FMM] **fmn: betareg**, [R] **betareg**
 - generalized linear model, [BAYES] **bayes: glm**, [FMM] **fmn: glm**, [R] **binreg**, [R] **glm**
 - with panel data, [XT] **xtcloglog**, [XT] **xtgee**, [XT] **xtlogit**, [XT] **xtmlogit**, [XT] **xtnbreg**, [XT] **xtpoisson**, [XT] **xtprobit**, [XT] **xtrreg**
 - multilevel mixed-effects model, [ME] **meglm**
 - structural equation modeling, [SEM] **Methods and formulas for gsem**
- link test, [R] **linktest**
- link, net subcommand, [R] **net**
- linkage, [MV] **cluster**, [MV] **clustermat**, [MV] **cluster linkage**, [MV] **Glossary**
- linkages, [D] **fralias**, [D] **frget**, [D] **frlink**, [D] **frunalias**
- linktest command, [R] **linktest**
- list
- data, [D] **edit**, [D] **list**
 - estimation results, see **results**, listing
 - macro expanded functions, [P] **macro lists**
 - manipulation, [P] **macro lists**
 - strings, [U] **12.4.13 How to see the full contents of a strL or a str# variable**
 - subscripts, see **subscripts**
 - values of a variable, [P] **levelsof**
- list,
- cluster subcommand, [MV] **cluster utility**
 - estat subcommand, [MV] **discrim estat**, [MV] **discrim knn postestimation**, [MV] **discrim lda postestimation**, [MV] **discrim logistic**, [MV] **discrim qda postestimation**
 - char subcommand, [P] **char**
 - constraint subcommand, [R] **constraint**
 - creturn subcommand, [P] **return**
 - duplicates subcommand, [D] **duplicates**
 - ereturn subcommand, [P] **ereturn**, [P] **return**, [R] **Stored results**
 - forecast subcommand, [TS] **forecast list**
 - jdbc subcommand, [D] **jdbc**
 - label subcommand, [D] **label**
 - macro subcommand, [P] **macro**
 - matrix subcommand, [P] **matrix utility**
 - notes subcommand, [D] **notes**
 - odbc subcommand, [D] **odbc**
 - program subcommand, [P] **program**
 - return subcommand, [P] **return**, [R] **Stored results**
 - scalar subcommand, [P] **scalar**
 - snapshot subcommand, [D] **snapshot**
 - sreturn subcommand, [P] **return**, [R] **Stored results**
 - ssd subcommand, [SEM] **ssd**
 - sts subcommand, [ST] **sts list**
 - sysdir subcommand, [P] **sysdir**
 - timer subcommand, [P] **timer**
 - vl subcommand, [D] **vl list**
- list command, [D] **list**
- list macro function, [P] **macro lists**
- liststruct() function, [M-5] **liststruct()**
- listwise deletion, [MI] **Intro substantive**, [MI] **mi estimate**, [MI] **Glossary**
- llc, xtunitroot subcommand, [XT] **xtunitroot**
- Lmatrix() function, [M-5] **Lmatrix()**
- LMAX value, [ST] **stcox postestimation**, [ST] **Glossary**
- lmbuild command, [M-3] **lmbuild**
- LME, see **linear mixed-effects model**
- ln() function, [FN] **Mathematical functions**, [M-5] **exp()**
- ln1m() function, [FN] **Mathematical functions**, [M-5] **exp()**
- ln1p() function, [FN] **Mathematical functions**, [M-5] **exp()**
- lncauchyden() function, [FN] **Statistical functions**, [M-5] **normal()**
- lnfactorial() function, [FN] **Mathematical functions**, [M-5] **factorial()**
- lngamma() function, [FN] **Mathematical functions**, [M-5] **factorial()**
- lnigammaden() function, [FN] **Statistical functions**, [M-5] **normal()**
- lnigaussianden() function, [FN] **Statistical functions**, [M-5] **normal()**

- lniwishartden() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - lnlaplaceden() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - lnmvnormalden() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - lnnormal() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - lnnormalden() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - lnskew0 command, [R] [lnskew0](#)
 - lnwishartden() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - load,
 - bcal subcommand, [D] [bcal](#)
 - jdbc subcommand, [D] [jdbc](#)
 - odbc subcommand, [D] [odbc](#)
 - load data, see [import data](#), see [input data interactively](#), see [read data from disk](#), see [use data](#)
 - loading, [MV] [Glossary](#)
 - loading plot, [MV] [scoreplot](#), [MV] [Glossary](#)
 - loadingplot command, [MV] [discrim lda postestimation](#), [MV] [factor postestimation](#), [MV] [pca postestimation](#), [MV] [scoreplot](#)
 - loadings, estat subcommand, [MV] [ca postestimation](#), [MV] [canon postestimation](#), [MV] [discrim lda](#), [MV] [discrim lda postestimation](#), [MV] [pca postestimation](#)
 - local
 - independence, [IRT] [Glossary](#)
 - linear, [R] [lpoly](#)
 - polynomial, [R] [lpoly](#)
 - polynomial smoothing, [G-2] [graph twoway lpoly](#), [G-2] [graph twoway lpolyci](#)
 - projection, [TS] [lpirf](#)
 - local
 - ++ command, [P] [macro](#)
 - command, [P] [macro](#)
 - command, [P] [macro](#), [U] [18.3.1 Local macros](#), [U] [18.3.9 Advanced local macro manipulation](#)
 - local,
 - ereturn subcommand, [P] [ereturn](#), [P] [return](#)
 - return subcommand, [P] [return](#)
 - sreturn subcommand, [P] [return](#)
 - Local, class prefix operator, [P] [class](#)
 - local-constant kernel regression, [R] [npregress kernel](#)
 - locale, [D] [unicode](#), [D] [unicode locale](#), [D] [Glossary](#), [P] [Glossary](#), [U] [Glossary](#)
 - collation, [D] [unicode collator](#)
 - locale_functions, set subcommand, [P] [set locale_functions](#), [R] [set](#)
 - locale_ui, set subcommand, [P] [set locale_ui](#), [R] [set](#)
 - localization, [D] [unicode locale](#)
 - local-linear kernel regression, [R] [npregress kernel](#)
 - locally weighted smoothing, [R] [lowess](#)
 - location,
 - data containing, [SP] [Intro 5](#)
 - measures of, see [measures of location](#)
 - specifying in graphs, [G-4] [clockposstyle](#), [G-4] [compassdirstyle](#), [G-4] [ringposstyle](#)
 - locksplitters, set subcommand, [R] [set log](#)
 - log
 - files, see [log command](#)
 - printing, [R] [translate](#)
 - hazard-rate, [ADAPT] [gsdesign logrank](#), [PSS-2] [power exponential](#), [PSS-2] [power logrank](#)
 - hazard-ratio, [ADAPT] [gsdesign logrank](#), [ADAPT] [Glossary](#), [PSS-2] [power cox](#), [PSS-2] [power exponential](#), [PSS-2] [power logrank](#)
 - likelihood, [BAYES] [Intro](#), [BAYES] [Bayesian commands](#), [BAYES] [bayesmh](#), [FMM] [fmm](#), [SEM] [Methods and formulas for gsem](#), [SEM] [Methods and formulas for sem](#)
 - odds-ratio, [META] [meta summarize](#)
 - predictive-score, [BMA] [Intro](#), [BMA] [BMA commands](#), [BMA] [bmaregress](#), [BMA] [BMA postestimation](#), [BMA] [bmapredict](#), [BMA] [bmastats](#), [BMA] [bmastats lps](#), [BMA] [Glossary](#)
 - risk-ratio, [META] [meta summarize](#)
 - scales, [G-3] [axis_scale_options](#)
 - transformations, [R] [boxcox](#), [R] [lnskew0](#)
- log
 - close command, [R] [log](#)
 - command, [R] [log](#), [R] [view](#), [U] [15 Saving and printing output—log files](#), [U] [16.1.2 Comments and blank lines in do-files](#)
 - off command, [R] [log](#)
 - on command, [R] [log](#)
 - query command, [R] [log](#)
 - using command, [R] [log](#)
- .log file, [U] [11.6 Filenaming conventions](#)
- log() function, [FN] [Mathematical functions](#), [M-5] [exp\(\)](#)
- log-log plot, [ST] [stcox PH-assumption tests](#)
- log-log survival plot, [ST] [stintcox PH-assumption plots](#)
- log10() function, [FN] [Mathematical functions](#), [M-5] [exp\(\)](#)
- log1m() function, [FN] [Mathematical functions](#), [M-5] [exp\(\)](#)
- log1p() function, [FN] [Mathematical functions](#), [M-5] [exp\(\)](#)
- logarithms, [FN] [Mathematical functions](#), [M-5] [exp\(\)](#), [M-5] [matexpsym\(\)](#)
- logical operators, [M-2] [op_colon](#), [M-2] [op_logical](#), [U] [13.2.4 Logical operators](#)

- logistic
- density,
 - mean μ , scale s , [FN] **Statistical functions**, [M-5] **normal()**
 - standard, [FN] **Statistical functions**, [M-5] **normal()**
 - discriminant analysis, [MV] **discrim logistic**, [MV] **Glossary**
 - distribution,
 - cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 - inverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 - regression, [FMM] **fmm**
 - regression imputation, see *imputation, logistic regression*
- logistic and logit regression, [LASSO] **Lasso inference intro**, [LASSO] **dslogit**, [LASSO] **elasticnet**, [LASSO] **Inference examples**, [LASSO] **lasso**, [LASSO] **pologit**, [LASSO] **xpologit**, [R] **logistic**, [R] **logit**, [U] **27.4.1 Logistic, probit, and complementary log-log regression**
- Bayesian estimation, [BAYES] **bayes: logistic**, [BAYES] **bayes: logit**, [BAYES] **bayes: xtlogit**, [BAYES] **bayes: zilogit**
- complementary log-log, [FMM] **fmm: cloglog**, [R] **cloglog**
- conditional, [BAYES] **bayes: clogit**, [CM] **cmclogit**, [CM] **cmrologit**, [R] **clogit**, [U] **27.4.2 Conditional logistic regression**
- exact, [R] **xlogistic**
- finite mixture model, [FMM] **fmm: logit**
- multinomial, [FMM] **fmm: mlogit**
- fixed-effects, [R] **clogit**, [XT] **xtlogit**, [XT] **xtmlogit**, [XT] **xtstreg**
- fractional polynomial, [R] **fp**
- generalized estimating equations, [XT] **xtgee**
- generalized linear model, [FMM] **fmm: glm**, [R] **glm**
- item response theory, [IRT] **irt 1pl**, [IRT] **irt 2pl**, [IRT] **irt 3pl**, [IRT] **irt hybrid**
- multinomial, [IRT] **irt nrm**, [IRT] **irt hybrid**
- mixed, [CM] **cmmixlogit**, [CM] **cmxtmixlogit**
- mixed-effects, [ME] **melogit**, also see *ordered logistic regression*
- Bayesian, [BAYES] **bayes: melogit**
- multinomial, [BAYES] **bayes: mlogit**, [CM] **cmclogit**, [FMM] **fmm: mlogit**, [IRT] **irt nrm**, [IRT] **irt hybrid**, [R] **clogit**, [R] **mlogit**, [SVY] **svy estimation**
- nested, [CM] **nlogit**
- ordered, [BAYES] **bayes: zilogit**, [FMM] **fmm: zlogit**, [IRT] **irt grm**, [IRT] **irt pcm**, [IRT] **irt rsm**, [IRT] **irt hybrid**, [R] **ologit**, [R] **zilogit**
- polytomous, see *logistic and logit regression, multinomial*
- population-averaged, [XT] **xtgee**, [XT] **xtlogit**, [XT] **xtstreg**
- logistic and logit regression, *continued*
- random-effects, [XT] **xtlogit**, [XT] **xtmlogit**, [XT] **xtlogit**, [XT] **xtstreg**
 - rank-ordered, [CM] **cmrologit**
 - skewed, [R] **scobit**
 - stereotype, [R] **slogit**
 - structural equation modeling, [SEM] **Intro 5**, [SEM] **Example 33g**, [SEM] **Example 34g**, [SEM] **Glossary**
 - multinomial, [SEM] **Example 37g**, [SEM] **Example 41g**
 - survey data, [SVY] **svy estimation**
 - zero-inflated ordered, [BAYES] **bayes: zilogit**, [R] **zilogit**
- logistic command, [R] **logistic**, [R] **logistic postestimation**
- logistic, *discrim* subcommand, [MV] **discrim logistic**
- logistic() function, [FN] **Statistical functions**, [M-5] **normal()**
- logisticden() function, [FN] **Statistical functions**, [M-5] **normal()**
- logistictail() function, [FN] **Statistical functions**, [M-5] **normal()**
- logit command, [R] **logit**, [R] **logit postestimation**
- logit() function, [FN] **Mathematical functions**, [M-5] **logit()**
- logit regression, see *logistic and logit regression log-linear model*,
- [BAYES] **bayes: glm**, [BAYES] **bayes: poisson**, [BAYES] **bayes: tpoisson**, [BAYES] **bayes: xtpoisson**, [BAYES] **bayes: zip**, [CAUSAL] **etpoisson**, [DSGE] **Glossary**, [FMM] **fmm: glm**, [FMM] **fmm: poisson**, [FMM] **fmm: tpoisson**, [FMM] **Example 2**, [R] **cpoisson**, [R] **expoisson**, [R] **glm**, [R] **heckpoisson**, [R] **ivpoisson**, [R] **poisson**, [R] **tpoisson**, [R] **zip**, [SVY] **svy estimation**
- loglogistic survival regression, [BAYES] **bayes: streg**, [FMM] **fmm: streg**, [SEM] **Example 48g**, [ST] **stintreg**, [ST] **streg**
- logmsg, set subcommand, [R] **log**, [R] **set**
- lognormal survival regression, [BAYES] **bayes: streg**, [FMM] **fmm: streg**, [ST] **stintreg**, [ST] **streg**
- logrank,
 - gsdesign subcommand, [ADAPT] **gsdesign logrank**
 - power subcommand, [PSS-2] **power logrank**, [PSS-2] **power logrank, cluster**
- log-rank test, [PSS-2] **power logrank**, [ST] **sts test**
- cluster randomized design, [PSS-2] **power logrank, cluster**
- logtype, set subcommand, [R] **log**, [R] **set**
- LOHI, [M-5] **byteorder()**
- loneway command, [R] **loneway**
- long, [D] **Data types**, [U] **12.2.2 Numeric storage types**
- long data format, [D] **Glossary**
- conversion to wide, [D] **reshape**

- long lines in ado-files and do-files, [P] **#delimit**, [U] **18.11.2 Comments and long lines in ado-files**
- long, reshape subcommand, [D] **reshape**
- long strings, see *string variables*, long
- longitude, see *coordinate system*
- longitudinal
- data, [D] **assertnested**, [ERM] **Glossary**, [MI] **mi estimate**, [XT] **Glossary**, also see *panel data studies*, see *cohort study*
 - survey data, [SVY] **svy estimation**, [TABLES] **Example 7**
- long-memory process, [TS] **arfima**, [TS] **Glossary**
- LOO, see *leave one out*
- look, [ADAPT] **Glossary**
- lookfor command, [D] **lookfor**
- lookup,
- icd10 subcommand, [D] **icd10**
 - icd10cm subcommand, [D] **icd10cm**
 - icd10pcs subcommand, [D] **icd10pcs**
 - icd9 subcommand, [D] **icd9**
 - icd9p subcommand, [D] **icd9p**
- loop, [M-2] **do**, [M-2] **for**, [M-2] **while**, [P] **continue**, [P] **foreach**, [P] **forvalues**, [P] **while**
- continuing, [M-2] **continue**
 - endless, see *endless loop*
 - exiting, [M-2] **break**
 - use of semicolons in, [M-2] **Semicolons**
- looping, [P] **Glossary**
- Lorenz curve, [R] **Inequality**
- loss, [MV] **Glossary**
- loss to follow-up, [ADAPT] **Glossary**
- lost to follow up, see *follow-up*, *loss to*
- Lotus 1-2-3, importing from, see *spreadsheets*
- lower
- ASCII, see *plain ASCII*
 - asymptote, [IRT] **Glossary**
 - one-sided
 - confidence interval, [PSS-3] **ciwidth**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth pairedmeans**, [PSS-3] **ciwidth onevariance**, [PSS-5] **Glossary**
 - test, [ADAPT] **Glossary**, [PSS-5] **Glossary**, also see *one-sided test (power)*
 - one-tailed test, [ADAPT] **Glossary**, [PSS-5] **Glossary**, also see *one-sided test (power)*
- lowercase-string functions, [FN] **String functions**, [M-5] **strupper()**, [M-5] **ustrupper()**, also see *titlecase*
- _lowertriangle()** function, [M-5] **lowertriangle()**
- lowertriangle()** function, [M-5] **lowertriangle()**
- lower-triangular matrix, see *triangular matrix*
- lowess, see *locally weighted smoothing*
- smoothing, [G-2] **graph twoway lowess**, [R] **lowess**
- lowess command, [R] **lowess**
- lowess, **graph twoway** subcommand, [G-2] **graph twoway lowess**
- lowest-level group, [ME] **Glossary**
- lpirf command, [TS] **lpirf**, [TS] **lpirf postestimation**
- lpoly command, [R] **lpoly**
- lpoly, **graph twoway** subcommand, [G-2] **graph twoway lpoly**
- lpolyci, **graph twoway** subcommand, [G-2] **graph twoway lpolyci**
- LPS, see *log predictive-score*
- lps, **bmastats** subcommand, [BMA] **bmastats lps**
- L-R plots, [R] **regress postestimation diagnostic plots**
- LRECLs, [D] **infile (fixed format)**
- lroc command, [R] **lroc**
- lrtest command, [R] **lrtest**, [SEM] **Example 10**, [SEM] **Example 39g**, [SEM] **lrtest**
- ls command, [D] **dir**
- lsens command, [R] **lsens**
- lstat command, see *estat classification command*
- lstretch, **set** subcommand, [R] **set**
- ltable command, [ST] **ltable**
- LU decomposition, [M-5] **lud()**
- _lud()** function, [M-5] **lud()**
 - lud()** function, [M-5] **lud()**
 - _lud_la()** function, [M-5] **lud()**
 - _luinv()** function, [M-5] **luinv()**
 - luinv()** function, [M-5] **luinv()**
 - _luinv_la()** function, [M-5] **luinv()**
 - _luinv_lapacke()** function, [M-5] **luinv()**
 - _lusolve()** function, [M-5] **lusolve()**
 - lusolve()** function, [M-5] **lusolve()**
 - _lusolve_la()** function, [M-5] **lusolve()**
- lv command, [R] **lv**
- lval*, [M-2] **op_assignment**, [M-6] **Glossary**
- lvalue*, class, [P] **class**
- lvr2plot command, [R] **regress postestimation diagnostic plots**
- ## M
- M*, [MI] **mi impute**, [MI] **Glossary**
- size recommendations, [MI] **Intro substantive**, [MI] **mi estimate**
- m*, [MI] **Glossary**
- MA, see *moving average model*
- ma, **tssmooth** subcommand, [TS] **tssmooth ma**
- Mac,
- keyboard use, [U] **10 Keyboard use**
 - pause, [P] **sleep**
 - specifying filenames, [U] **11.6 Filenaming conventions**
- machine precision, [M-5] **epsilon()**, [M-6] **Glossary**
- macro
- dir** command, [P] **macro**
 - drop** command, [P] **macro**
 - list** command, [P] **macro**
 - shift** command, [P] **macro**
- macro functions, [P] **char**, [P] **display**, [P] **macro**, [P] **macro lists**, [P] **setset**

- macro substitution, [M-1] **Ado**, [P] **macro**,
[U] **18.3 Macros**
class, [P] **class**
- macros, [D] **vl**, [D] **vl create**, [D] **vl drop**, [D] **vl list**, [D] **vl rebuild**, [D] **vl set**, [P] **creturn**, [P] **macro**, [P] **scalar**, [P] **syntax**, [P] **Glossary**, [U] **18.3 Macros**, *also see* **e()** stored results
- macval() macro expansion function, [P] **macro**
- MAD, *see* minimum absolute deviation
- mad(), **egen** function, [D] **egen**
- Mahalanobis
distance, [MV] **Glossary**
transformation, [MV] **discrim knn**, [MV] **Glossary**
- main effects, [MV] **manova**, [PSS-5] **Glossary**, [R] **anova**
- main equation, [ERM] **Glossary**
- makecns command, [P] **makecns**
- makespline command, [R] **makespline**
- _makesymmetric()** function, [M-5] **makesymmetric()**
- makesymmetric()** function, [M-5] **makesymmetric()**
- man command, [R] **help**
- manage, window subcommand, [P] **window programming**, [P] **window manage**
- MANCOVA, *see* multivariate analysis of variance
- manifest variables, [SEM] **Glossary**
- manipulation,
graph, [G-2] **graph manipulation**
matrix, [M-4] **Manipulation**
- Mann–Whitney two-sample statistics, [R] **ranksum**
- MANOVA, *see* multivariate analysis of variance
- manova command, [MV] **manova**, [MV] **manova postestimation**
- manova, estat subcommand, [MV] **discrim lda postestimation**
- manovatest command, [MV] **manova postestimation**
- Mantel–Cox method, [ST] **stmc**
- Mantel–Haenszel
method, [META] **Glossary**, [ST] **stmh**
test, [PSS-5] **Glossary**, [R] **Epitab**, [ST] **stir**
- map strings to numbers, [D] **destring**, [D] **encode**, [D] **label**, *also see* **real()** function, *also see* **strtooreal()** function
- maps, [M-5] **asarray()**, [M-5] **AssociativeArray()**
- MAR, *see* missing at random, *see* missing values
- margin of error, *see* confidence-interval half-width
- marginal
distribution, Bayesian, [BAYES] **Intro**, [BAYES] **bayesmh**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **bmaregress**
effects, [CM] **margins**, [R] **margins**, [R] **marginsplot**, [U] **20.16 Obtaining marginal means, adjusted predictions, and predictive margins**, [U] **20.20 Graphing margins, marginal effects, and contrasts**
homogeneity, [PSS-2] **power**, [PSS-2] **power pairedproportions**, [PSS-2] **power mcc**, [PSS-5] **Glossary**
homogeneity, test of, [R] **symmetry**
- marginal, *continued*
inference, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmastats jointness**, [BMA] **bmastats models**, [BMA] **Glossary**
likelihood, Bayesian, [BAYES] **Intro**, [BAYES] **bayesmh**, [BAYES] **bayesstats ic**, [BAYES] **bayestest model**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **bmaregress**
means, [CM] **margins**, [R] **contrast**, [R] **margins**, [R] **margins contrast**, [R] **margins pwcompare**, [R] **marginsplot**, [R] **pwcompare**, [U] **20.16 Obtaining marginal means, adjusted predictions, and predictive margins**
posterior distribution, Bayesian, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**, [BAYES] **bayesgraph**, [BAYES] **bayesstats ess**, [BAYES] **bayesstats grubin**, [BAYES] **bayesstats summary**, [BAYES] **bayestest interval**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **bmaregress**, [BMA] **bmacoefsample**
proportion, *see* proportions, marginal
- margins** command, [CM] **Intro 1**, [CM] **margins**, [ERM] **Intro 7**, [R] **margins**, [R] **margins postestimation**, [R] **margins contrast**, [R] **margins pwcompare**, [R] **marginsplot**, [SEM] **Intro 7**, [SVY] **svy postestimation**, [U] **20.16 Obtaining marginal means, adjusted predictions, and predictive margins**
- margins, size of, [G-4] **marginstyle**
- margins test, [CM] **margins**, [R] **margins**, [R] **pwcompare**
- marginsplot command, [R] **marginsplot**, [U] **20.20 Graphing margins, marginal effects, and contrasts**
- marginstyle**, [G-4] **Glossary**
- mark command, [P] **mark**
- Markdown, [R] **dtable**, [R] **etable**, [RPT] **Dynamic documents intro**, [RPT] **Dynamic tags**, [RPT] **dyndoc**, [RPT] **dyntext**, [RPT] **markdown**, [RPT] **Glossary**, [TABLES] **collect export**, [U] **21.2 The dynamic document commands**
- markdown command, [RPT] **markdown**
- marker labels, [G-3] **marker_label_options**, [G-4] **markerlabelstyle**
- markerlabelstyle**, [G-4] **Glossary**
- markers, [G-3] **marker_options**, [G-4] **Glossary**, *also see* marker labels
resizing, [G-3] **scale_option**
shape of, [G-4] **symbolstyle**
size of, [G-4] **markersizestyle**
- markersizestyle**, [G-4] **Glossary**
- markerstyle**, [G-4] **Glossary**
- markin command, [P] **mark**
- marking observations, [P] **mark**
- markout command, [P] **mark**
- Markov chain, [BAYES] **Glossary**, [TS] **mswitch**

- Markov chain Monte Carlo, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesmh evaluators**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmacoefsample**, [MI] **mi impute**, [MI] **mi impute mvn**, [MI] **Glossary**
- convergence of, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **Bayesian postestimation**, [BAYES] **bayesgraph**, [BAYES] **bayesstats ess**, [BAYES] **bayesstats grubin**, [BMA] **BMA commands**, [BMA] **bmaregress**, [MI] **mi impute**, [MI] **mi impute chained**, [MI] **mi impute mvn**
- mixing of, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**, [BAYES] **Bayesian postestimation**, [BAYES] **bayesgraph**, [BAYES] **bayesstats ess**, [BAYES] **bayesstats grubin**, [BAYES] **Glossary**
- model composition, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **Glossary**
- model parameter sample, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmacoefsample**
- model sample, [BMA] **BMA commands**, [BMA] **bmaregress**
- parameter trace files, [MI] **mi ptrace**
- replicates, [BAYES] **bayespredict**, [BAYES] **Glossary**
- sample size, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**, [BAYES] **Glossary**, [BMA] **bmaregress**, [BMA] **bmacoefsample**
- sampling, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesmh evaluators**, [BAYES] **Bayesian postestimation**, [BAYES] **bayesgraph**, [BAYES] **bayesstats summary**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmacoefsample**
- standard error, see Monte Carlo standard error
- Markov-switching model, [TS] **mswitch**
- marksample command, [P] **mark**
- Marquardt algorithm, [M-5] **moptimize()**, [M-5] **optimize()**
- martingale residual, [ST] **stcox postestimation**, [ST] **stintcox postestimation**, [ST] **stintreg postestimation**, [ST] **streg postestimation**
- mass, [MV] **Glossary**
- Mata, see matrices (via Mata matrix language)
- mata
- clear command, [M-3] **mata clear**
 - describe command, [M-3] **mata describe**
 - drop command, [M-3] **mata drop**
 - help command, [M-3] **mata help**
 - invocation command, [M-3] **mata**
 - matdescribe command, [M-3] **mata matsave**
 - matsave command, [M-3] **mata matsave**
 - matuse command, [M-3] **mata matsave**
 - memory command, [M-3] **mata memory**
 - mllib add command, [M-3] **mata mllib**
 - mllib create command, [M-3] **mata mllib**
 - mllib index command, [M-3] **mata mllib**
 - mllib query command, [M-3] **mata mllib**
 - mosave command, [M-3] **mata mosave**
 - query command, [M-3] **mata set**, [R] **set**
 - rename command, [M-3] **mata rename**
 - set matacache command, [M-3] **mata set**, [R] **set**
 - set matafavor command, [M-3] **mata set**, [M-5] **favorspeed()**, [R] **set**
 - set matalibs command, [M-3] **mata set**, [R] **set**
 - set matalnum command, [M-3] **mata set**, [R] **set**
 - set matamofirst command, [M-3] **mata set**, [R] **set**
 - set mataoptimize command, [M-3] **mata set**, [R] **set**
 - set matasolveto1 command, [M-3] **mata set**, [R] **set**
 - set matastrict command, [M-1] **Ado**, [M-2] **Declarations**, [M-3] **mata set**, [R] **set**
 - stata command, [M-3] **mata stata**
 - which command, [M-3] **mata which**
- mata, clear subcommand, [D] **clear**
- mata, query subcommand, [R] **query**
- .mata source code file, [M-1] **Source**, [M-3] **lmbuild**, [M-3] **mata mllib**, [M-6] **Glossary**, [U] **11.6 Filenaming conventions**
- Mata views onto frames, [D] **frames intro**
- matafromsp, spmatrix subcommand, [SP] **spmatrix matafromsp**
- matched
- 2x2 tables, [PSS-2] **power mcc**
 - case-control data, [R] **clogit**, [R] **Epitab**, [R] **symmetry**, [ST] **stoccc**
 - case-control study, [PSS-2] **power**, [PSS-2] **power mcc**
 - study, [PSS-2] **power**, [PSS-2] **power mcc**, [PSS-5] **Glossary**
- matched-pairs test, [R] **signrank**, [R] **ttest**, [R] **ztest**
- matching
- 1:M, [PSS-2] **power**
 - coefficient, [MV] **Glossary**
 - coefficient similarity measure, [MV] **measure_option**
 - configuration, [MV] **Glossary**
 - estimator, [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects nnmatch**, [CAUSAL] **teffects psmatch**, [CAUSAL] **Glossary**
- matcproc command, [P] **makecns**
- matdescribe, mata subcommand, [M-3] **mata matsave**
- _matexpsym() function, [M-5] **matexpsym()**
- matexpsym() function, [M-5] **matexpsym()**

- mathematical functions, [FN] **Mathematical functions**, [M-4] **Mathematical**, [M-4] **Scalar**, [M-4] **Solvers**, [M-4] **Standard**, [P] **matrix define**, [U] **13.3 Functions**
- matlist command, [P] **matlist**
- matlogsym() function, [M-5] **matexpsym()**
- matlogsym() function, [M-5] **matexpsym()**
- matmissing() function, [FN] **Matrix functions**, [P] **matrix define**
- matname command, [P] **matrix mkmat**
- matpowersym() function, [M-5] **matpowersym()**
- matpowersym() function, [M-5] **matpowersym()**
- mat_put_rr command, [P] **matrix get**
- matrices (via Mata matrix language), [M-4] **Intro**, [M-6] **Glossary**, *also see* matrices (via Stata commands)
- error messages, [M-5] **error()**, *also see* **traceback log**
- for Mata information, [M-1] **Intro**, [M-3] **Intro functions**
- alphabetical list, [M-5] **Intro**
 - I/O, [M-4] **IO**
 - manipulation, [M-4] **Manipulation**
 - mathematical, [M-4] **Mathematical**
 - matrix, [M-4] **Matrix**
 - programming, [M-4] **Programming**
 - scalar, [M-4] **Scalar**
 - solvers, [M-4] **Solvers**
 - standard, [M-4] **Standard**
 - stata, [M-4] **Stata**
 - statistical, [M-4] **Statistical**
 - string, [M-4] **String**
 - utility, [M-4] **Utility**
- language definition, [M-2] **Intro**
- classes, [M-2] **class**
 - pointers, [M-2] **pointers**
 - structures, [M-2] **struct**
 - syntax, [M-2] **Syntax**
- norm, [M-5] **norm()**
- variables, moving between Mata and Stata, [D] **putmata**
- spatial autoregression, [SP] **spmatrix matafromsp**, [SP] **spmatrix spfrommata**
- matrices (via Stata commands), [P] **matrix**, [U] **14 Matrix expressions**, *also see* matrices (via Mata matrix language)
- accessing internal, [P] **matrix get**
 - accumulating, [P] **matrix accum**
 - appending rows and columns, [P] **matrix define**
 - Cholesky decomposition, [P] **matrix define**
 - coefficient matrices, [P] **ereturn**
 - constrained estimation, [P] **makecns**
 - copying, [P] **matrix define**, [P] **matrix get**, [P] **matrix mkmat**
 - correlation, [MV] **pca**, [P] **matrix define**
 - matrices (via Stata commands), *continued*
 - covariance, [MV] **pca**
 - covariance matrix of estimators, [P] **ereturn**, [P] **matrix get**
 - cross-product, [P] **matrix accum**
 - determinant, [P] **matrix define**
 - diagonals, [P] **matrix define**
 - displaying, [P] **matlist**, [P] **matrix utility**
 - dissimilarity, [MV] **matrix dissimilarity**, [MV] **Glossary**, [P] **matrix dissimilarity**
 - distances, [MV] **matrix dissimilarity**, [P] **matrix dissimilarity**
 - dropping, [P] **matrix utility**
 - eigenvalues, [P] **matrix eigenvalues**, [P] **matrix syeigen**
 - eigenvectors, [P] **matrix syeigen**
 - elements, [P] **matrix define**
 - estimation results, [P] **ereturn**, [P] **_estimates functions**, [FN] **Matrix functions**, [P] **matrix define**
 - identity, [P] **matrix define**
 - input, [P] **matrix define**, [U] **14.4 Inputting matrices by hand**
 - inversion, [P] **matrix define**, [P] **matrix svd**
 - Kronecker product, [P] **matrix define**
 - linear combinations with data, [P] **matrix score**
 - listing, [P] **matlist**, [P] **matrix utility**
 - namespace and conflicts, [P] **matrix**, [P] **matrix define**
 - number of rows and columns, [P] **matrix define**
 - operators such as addition, [P] **matrix define**, [U] **14.7 Matrix operators**
 - orthonormal basis, [P] **matrix svd**
 - partitioned, [P] **matrix define**
 - performing constrained estimation, [P] **makecns**
 - posting estimation results, [P] **ereturn**, [P] **_estimates**
 - renaming, [P] **matrix utility**
 - row and column names, [P] **ereturn**, [P] **matrix define**, [P] **matrix mkmat**, [P] **matrix rownames**, [U] **14.2 Row and column names**
 - rows and columns, [P] **matrix define**
 - saving matrix, [P] **matrix mkmat**
 - scoring, [P] **matrix score**
 - similarity, [MV] **matrix dissimilarity**, [P] **matrix dissimilarity**
 - store variables as matrix, [P] **matrix mkmat**
 - submatrix extraction, [P] **matrix define**
 - submatrix substitution, [P] **matrix define**
 - subscripting, [P] **matrix define**, [U] **14.9 Subscripting**
 - sweep operator, [P] **matrix define**
 - temporary names, [P] **matrix**
 - trace, [P] **matrix define**
 - transposing, [P] **matrix define**
 - variables, make into matrix, [P] **matrix mkmat**
 - zero, [P] **matrix define**

matrix

accum command, [P] **matrix accum**
 colejoin command, [P] **matrix rownames**
 coljoinbyname command, [P] **matrix rowjoinbyname**
 colnames command, [P] **matrix rownames**
 commands, introduction, [P] **matrix**
 define command, [P] **matrix define**
 dir command, [P] **matrix utility**
 dissimilarity command, [MV] **matrix dissimilarity**, [P] **matrix dissimilarity**
 drop command, [P] **matrix utility**
 eigenvalues command, [P] **matrix eigenvalues**
 glsaccum command, [P] **matrix accum**
 input command, [P] **matrix define**
 list command, [P] **matrix utility**
 opaccum command, [P] **matrix accum**
 rename command, [P] **matrix utility**
 roweq command, [P] **matrix rownames**
 rowjoinbyname command, [P] **matrix rowjoinbyname**
 rownames command, [P] **matrix rownames**
 score command, [P] **matrix score**
 svd command, [P] **matrix svd**
 syeigen command, [P] **matrix syeigen**
 vecaccum command, [P] **matrix accum**

matrix, [M-2] **Declarations**

matrix,

- bayesgraph subcommand, [BAYES] **bayesgraph**
- clear subcommand, [D] **clear**
- confirm subcommand, [P] **confirm**
- ereturn subcommand, [P] **ereturn**, [P] **return**
- graph subcommand, [G-2] **graph matrix**
- return subcommand, [P] **return**

matrix model parameter, [BAYES] **Glossary**, *also see Bayesian, model parameters*

matrix programming language, *see matrices (via Mata matrix language)*

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

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

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

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

max(), egen function, [D] **egen**

max() function, [FN] **Mathematical functions**, [M-5] **minmax()**

maxbezierpath, set subcommand, [R] **set**

maxbyte() function, [FN] **Programming functions**

maxdb, set subcommand, [R] **db**, [R] **set**

maxdouble() function, [FN] **Programming functions**, [M-5] **mindouble()**

maxfloat() function, [FN] **Programming functions**

maximization, [M-5] **LinearProgram()**, [M-5] **moptimize()**, [M-5] **optimize()**

maximization technique explained, [R] **Maximize**, [R] **ml**

maximize, ml subcommand, [R] **ml**

maximum

creating dataset of, [D] **collapse**
 function, [D] **egen**, [FN] **Mathematical functions**, [FN] **Programming functions**, [M-5] **mindouble()**, [M-5] **minindex()**, [M-5] **minmax()**
 information, [ADAPT] **Glossary**
 length of string, [M-1] **Limits**
 likelihood, [SEM] **Intro 4**, [SEM] **Methods and formulas for gsem**, [SEM] **Methods and formulas for sem**, [SEM] **Glossary**
 estimation, [R] **Maximize**, [R] **ml**, [R] **mlexp**
 estimation, nonparametric, [ST] **stintcox**, [ST] **Glossary**
 factor method, [MV] **factor**, [MV] **Glossary**
 restricted, [ME] **menl**, [ME] **mixed**
 with missing values, [SEM] **Example 26**, [SEM] **Glossary**

limits, [R] **Limits**

number of observations, [D] **memory**, [U] **6 Managing memory**

number of variables, [D] **describe**, [D] **memory**, [U] **6 Managing memory**

pseudolikelihood estimation, [SVY] **ml for svy**, [SVY] **Variance estimation**

restricted likelihood, [ME] **menl**, [ME] **mixed**

sample size, [ADAPT] **Glossary**

size of dataset, [U] **6 Managing memory**

size of matrix, [M-1] **Limits**

value dissimilarity measure, [MV] **measure_option**

value to be stored, [FN] **Programming functions**, [M-5] **mindouble()**

values, reporting, [CM] **csummarize**, [R] **dtable**, [R] **lv**, [R] **summarize**, [R] **table**

maxindex() function, [M-5] **minindex()**

maxint() function, [FN] **Programming functions**

maxiter, set subcommand, [R] **set**, [R] **set iter**

maxlong() function, [FN] **Programming functions**

max_memory, set subcommand, [D] **memory**, [R] **set**

max_preservemem, set subcommand, [P] **preserve**, [R] **set**

maxvar, set subcommand, [D] **memory**, [R] **set**

mband, graph twoway subcommand, [G-2] **graph twoway mband**

MC3, see Markov chain Monte Carlo model composition

MCA, *see multiple correspondence analysis*

mca command, [MV] **mca**, [MV] **mca postestimation**, [MV] **mca postestimation plots**

MCAGH, see quadrature, mode-curvature adaptive Gauss–Hermite

MCAGHQ, *see mode-curvature adaptive Gauss–Hermite quadrature*

mcaplot command, [MV] **mca postestimation plots**

mcaprojection command, [MV] **mca postestimation plots**

MCAR, *see missing completely at random*

mcc command, [R] **Epitab**

- mcc**, power subcommand, [PSS-2] **power mcc**
mcci command, [R] **Epitab**
 MCE, see Monte Carlo error
 McFadden's choice model, [CM] **cmclogit**
 MCMC, see Markov chain Monte Carlo
 McNemar's test, [PSS-2] **power pairedproportions**, [PSS-5] **Glossary**, [R] **clogit**, [R] **Epitab**
 MCSE, see Monte Carlo standard error
 MDES, see minimum detectable effect size
mdev(), egen function, [D] **egen**
 MDS, see multidimensional scaling
mds command, [MV] **mds**, [MV] **mds postestimation**, [MV] **mds postestimation plots**
mdsconfig command, [MV] **mds**, [MV] **mds postestimation plots**
mdslong command, [MV] **mds postestimation**, [MV] **mds postestimation plots**, [MV] **mdslong**
mdsmat command, [MV] **mds postestimation plots**, [MV] **mdsmat**
mdssh Shepard command, [MV] **mds postestimation plots**
mdy() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
mdyhms() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
mean command, [R] **mean**, [R] **mean postestimation**
 mean contrasts, see contrasts
mean(), egen function, [D] **egen**
mean() function, [M-5] **mean()**
 mean model size, [BMA] **bmaregress**, [BMA] **bmastats msize**, [BMA] **Glossary**
 mean–variance adaptive Gauss–Hermite quadrature, see quadrature, mean–variance adaptive Gauss–Hermite
means, [ADAPT] **gsdesign**, [PSS-2] **power**, [PSS-3] **ciwidth**
 across variables, not observations, [D] **egen**
 arithmetic, geometric, and harmonic, [R] **ameans**
 confidence interval and standard error, [R] **ci**
 control-group, [PSS-2] **power twomeans**, [PSS-4] **Unbalanced designs**
 correlated, see means, paired
 creating
 dataset of, [D] **collapse**
 variable containing, [D] **egen**
 displaying, [CM] **cmsummarize**, [R] **ameans**, [R] **dtable**, [R] **summarize**, [R] **table summary**, [R] **table**, [R] **tabstat**, [R] **tabulate**, **summarize()**, [XT] **xtsum**
 estimating, [R] **mean**, [U] 27.2 **Means, proportions, and related statistics**
 experimental-group, [PSS-2] **power twomeans**, [PSS-4] **Unbalanced designs**
 graphing, [R] **grmeanby**
 independent, see means, two-sample
 marginal, [CM] **margins**, [R] **margins**
 multiple-sample, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**
 means, *continued*
 one-sample, [ADAPT] **gsdesign onemean**, [ADAPT] **gsdesign twomeans**, [PSS-2] **power onemean**, [PSS-3] **ciwidth onemean**, [PSS-4] **Unbalanced designs**
 cluster randomized design, [PSS-2] **power onemean, cluster**
 paired, [PSS-2] **power pairedmeans**, [PSS-3] **ciwidth pairedmeans**
 pairwise comparisons of, [R] **pwmean**
 pharmacokinetic data, [R] **pksumm**
 robust, [R] **rreg**
 survey data, [SVY] **svy estimation**
 testing equality of, see equality test of means
 two-sample, [PSS-2] **power twomeans**, [PSS-2] **power pairedmeans**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth pairedmeans**, [PSS-4] **Unbalanced designs**
 cluster randomized design, [PSS-2] **power twomeans, cluster**
means,
 ci subcommand, [R] **ci**
 cii subcommand, [R] **ci**
 mvtest subcommand, [MV] **mvtest means**
meanvariance() function, [M-5] **mean()**
 measure, [MV] **Glossary**
 measured with error, [ERM] **Glossary**
 measurement
 component, [SEM] **Glossary**
 error, [ERM] **Intro 3**, [ERM] **Glossary**, [MV] **alpha**, [R] **vwls**, [SEM] **Intro 5**, [SEM] **Example 1**, [SEM] **Example 27g**
 model, [SEM] **Intro 5**, [SEM] **Example 1**, [SEM] **Example 3**, [SEM] **Example 20**, [SEM] **Example 27g**, [SEM] **Example 30g**, [SEM] **Example 31g**, [SEM] **Glossary**
 variables, [SEM] **Glossary**, also see indicator variables
measures, cluster subcommand, [MV] **cluster programming utilities**
measures of
 association, [R] **tabulate twoway**
 central tendency, see measures of location
 dispersion, see percentiles, displaying, see standard deviations, displaying, see variance, displaying, see interquartile range, see range of data
 inequality, [R] **Inequality**
 location, [R] **dtable**, [R] **lv**, [R] **summarize**, [R] **table summary**, [R] **table**, [R] **tabstat**, [R] **tabulate**, **summarize()**, [XT] **xtsum**, also see means, also see medians
 spread, see measures of dispersion
mcloglog command, [ME] **mcloglog**, [ME] **mcloglog postestimation**
median command, [R] **ranksum**
median(), egen function, [D] **egen**
 median probability model, [BMA] **bmaregress**, [BMA] **bmastats models**, [BMA] **Glossary**
 median regression, [R] **ivqregress**, [R] **qreg**

- median test, [R] **ranksum**
- medianlinkage,
 - clustermat subcommand, [MV] **cluster linkage**
 - cluster subcommand, [MV] **cluster linkage**
- median-linkage clustering, [MV] **cluster**,
[MV] **clustermat**, [MV] **cluster linkage**,
[MV] **Glossary**
- medians,
 - creating
 - dataset of, [D] **collapse**
 - variable containing, [D] **egen**
 - displaying, [CM] **cmsummarize**, [D] **ptile**,
[R] **centile**, [R] **dtable**, [R] **lv**, [R] **summarize**,
[R] **table summary**, [R] **table**, [R] **tabstat**
 - graphing, [R] **grmeanby**
 - testing equality of, see *equality test of medians*
- mediate command, [CAUSAL] **mediate**,
[CAUSAL] **mediate postestimation**
- mediation model, [SEM] **Intro 5**, [SEM] **Example 42g**
- mediator, [CAUSAL] **Glossary**
- MEFF, see *misspecification effects*
- MEFT, see *misspecification effects*
- meglm command, [ME] **meglm**, [ME] **meglm postestimation**
- meintreg command, [ME] **meintreg**, [ME] **meintreg postestimation**
- melogit command, [ME] **melogit**, [ME] **melogit postestimation**
- member
 - function, [M-2] **class**
 - program, [P] **class**
 - variable, [M-2] **class**, [P] **class**
- memory
 - requirements, estimating for flongsep, [MI] **mi convert**
 - settings, [P] **creturn**
 - utilization, [M-1] **Limits**, [M-3] **mata memory**
- memory,
 - mata subcommand, [M-3] **mata memory**
 - query subcommand, [D] **memory**, [R] **query**
- memory,
 - clearing, [D] **clear**
 - determining and resetting limits, [D] **describe**,
[D] **memory**
 - managing, [U] **6 Managing memory**
 - reducing utilization, [D] **compress**, [D] **encode**,
[D] **recast**, [P] **discard**
- memory command, [D] **memory**, [U] **6 Managing memory**
- menbreg command, [ME] **menbreg**, [ME] **menbreg postestimation**
- menl command, [ME] **menl**, [ME] **menl postestimation**
- menu, window subcommand, [P] **window programming**, [P] **window menu**
- menus, programming, [P] **Dialog programming**,
[P] **window programming**, [P] **window open**,
[P] **window manage**, [P] **window menu**,
[P] **window push**, [P] **window stopbox**
- meologit command, [ME] **meologit**, [ME] **meologit postestimation**
- meoprobit command, [ME] **meoprobit**,
[ME] **meoprobit postestimation**
- mepoisson command, [ME] **mepoisson**,
[ME] **mepoisson postestimation**
- meprobit command, [ME] **meprobit**, [ME] **meprobit postestimation**
- meregress, meta subcommand, [META] **meta meregress**, [META] **meta me postestimation**
- merge command, [D] **merge**, [U] **23 Combining datasets**
- merge data, see *combine data*
- merge, mi subcommand, [MI] **mi merge**
- _merge** variable, [D] **merge**
- merged-explicit* options, [G-4] **Concept: repeated options**, [G-4] **Glossary**
- merged-implicit* options, [G-4] **Concept: repeated options**, [G-4] **Glossary**
- Mersenne Twister, see *random-number generator*
- messages and return codes, see *error messages and return codes*
- mestreg command, [ME] **mestreg**, [ME] **mestreg postestimation**
- meta
 - bias command, [META] **meta bias**
 - clear command, [META] **meta update**
 - command, [META] **meta**, [META] **meta data**
 - esize command, [META] **meta esize**
 - forestplot command, [META] **meta forestplot**
 - funnelplot command, [META] **meta funnelplot**
 - galbraithplot command, [META] **meta galbraithplot**
 - labbeplot command, [META] **meta labbeplot**
 - meregress command, [META] **meta meregress**,
[META] **meta me postestimation**
 - multilevel command, [META] **meta multilevel**
 - mvregress command, [META] **meta mvregress**
 - query command, [META] **meta update**
 - regress command, [META] **meta regress**,
[META] **meta regress postestimation**,
[META] **meta mvregress postestimation**
 - set command, [META] **meta set**
 - summarize command, [META] **meta summarize**
 - trimfill command, [META] **meta trimfill**
 - update command, [META] **meta update**
- meta data, [META] **meta data**, [META] **meta set**,
[META] **meta update**, [META] **Glossary**
- meta settings, [META] **meta**, [META] **meta data**,
[META] **meta set**, [META] **meta update**,
[META] **Glossary**
- meta-analysis, [BAYES] **bayesmh**, [META] **Intro**,
[META] **meta**, [META] **meta data**,
[META] **meta esize**, [META] **meta set**,
[META] **meta update**, [META] **meta forestplot**,
[META] **meta summarize**, [META] **meta galbraithplot**, [META] **meta labbeplot**,
[META] **meta regress**, [META] **meta regress postestimation**, [META] **estat bubbleplot**,

meta-analysis, *continued*

[META] meta funnelplot, [META] meta bias, [META] meta trimfill, [META] meta meregress, [META] meta multilevel, [META] meta mvregress, [META] Glossary, [U] 27.18 Meta-analysis

common-effect, [META] meta esize, [META] meta set, [META] meta update, [META] meta forestplot, [META] meta summarize, [META] meta galbraithplot, [META] meta labbeplot, [META] meta funnelplot, [META] meta bias, [META] meta trimfill
 inverse-variance method, [META] meta esize, [META] meta update, [META] meta forestplot, [META] meta summarize, [META] meta galbraithplot, [META] meta labbeplot, [META] meta funnelplot
 Mantel–Haenszel method, [META] meta esize, [META] meta update, [META] meta forestplot, [META] meta summarize, [META] meta galbraithplot, [META] meta labbeplot, [META] meta funnelplot

cumulative, see cumulative meta-analysis

effect-size

binary outcomes, log odds-ratio, [META] meta esize, [META] meta update
 binary outcomes, log risk-ratio, [META] meta esize, [META] meta update
 binary outcomes, Peto’s log odds-ratio, [META] meta esize, [META] meta update
 binary outcomes, risk difference, [META] meta esize, [META] meta update
 continuous outcomes, Cohen’s *d*, [META] meta esize, [META] meta update
 continuous outcomes, Glass’s Δ , [META] meta esize, [META] meta update
 continuous outcomes, Hedges’s *g*, [META] meta esize, [META] meta update
 continuous outcomes, mean difference, [META] meta esize, [META] meta update

fixed-effects, [META] meta esize, [META] meta set, [META] meta update, [META] meta forestplot, [META] meta summarize, [META] meta galbraithplot, [META] meta labbeplot, [META] meta regress, [META] meta funnelplot, [META] meta bias, [META] meta trimfill, [META] meta mvregress

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

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

meta-analysis, *continued*

random-effects, [META] meta esize, [META] meta set, [META] meta update, [META] meta forestplot, [META] meta summarize, [META] meta galbraithplot, [META] meta labbeplot, [META] meta regress, [META] meta funnelplot, [META] meta bias, [META] meta trimfill, [META] meta meregress, [META] meta multilevel, [META] meta mvregress

DerSimonian–Laird method, [META] meta esize, [META] meta set, [META] meta update, [META] meta forestplot, [META] meta summarize, [META] meta galbraithplot, [META] meta labbeplot, [META] meta regress, [META] meta funnelplot, [META] meta bias, [META] meta trimfill
 empirical Bayes method, [META] meta esize, [META] meta set, [META] meta update, [META] meta forestplot, [META] meta summarize, [META] meta galbraithplot, [META] meta labbeplot, [META] meta regress, [META] meta funnelplot, [META] meta bias, [META] meta trimfill

Hedges method, [META] meta esize, [META] meta set, [META] meta update, [META] meta forestplot, [META] meta summarize, [META] meta galbraithplot, [META] meta labbeplot, [META] meta regress, [META] meta funnelplot, [META] meta bias, [META] meta trimfill

Hunter–Schmidt method, [META] meta esize, [META] meta set, [META] meta update, [META] meta forestplot, [META] meta summarize, [META] meta galbraithplot, [META] meta labbeplot, [META] meta regress, [META] meta funnelplot, [META] meta bias, [META] meta trimfill

Jackson–White–Riley method, [META] meta mvregress

maximum likelihood method, [META] meta esize, [META] meta set, [META] meta update, [META] meta forestplot, [META] meta summarize, [META] meta galbraithplot, [META] meta labbeplot, [META] meta regress, [META] meta funnelplot, [META] meta bias, [META] meta trimfill, [META] meta meregress, [META] meta multilevel, [META] meta mvregress

restricted maximum likelihood method, [META] meta esize, [META] meta set, [META] meta update, [META] meta forestplot, [META] meta summarize, [META] meta galbraithplot, [META] meta labbeplot, [META] meta regress, [META] meta funnelplot, [META] meta bias, [META] meta trimfill, [META] meta meregress, [META] meta multilevel, [META] meta mvregress

meta-analysis, random-effects, *continued*

Sidik–Jonkman method, [META] **meta esize**,
[META] **meta set**, [META] **meta update**,
[META] **meta forestplot**, [META] **meta
summarize**, [META] **meta galbraithplot**,
[META] **meta labbeplot**, [META] **meta
regress**, [META] **meta funnelplot**,
[META] **meta bias**, [META] **meta trimfill**

meta-regression, [META] **Intro**, [META] **meta**,
[META] **meta regress**, [META] **meta regress
postestimation**, [META] **meta meregress**,
[META] **meta multilevel**, [META] **meta
mvregress**, [META] **Glossary**

method, [M-2] **class**, [SEM] **Glossary**

methodological heterogeneity, [META] **Intro**,
[META] **Glossary**

metobit command, [ME] **metobit**, [ME] **metobit
postestimation**

metric scaling, [MV] **Glossary**, *also see*
multidimensional scaling

Metropolis–Hastings

algorithm, [BAYES] **Intro**, [BAYES] **Bayesian
commands**, [BAYES] **bayes**, [BAYES] **bayesmh**,
[BAYES] **bayesmh evaluators**,
[BAYES] **Glossary**, [BMA] **Intro**,
[BMA] **BMA commands**, [BMA] **bmaregress**,
[BMA] **bmacoefsample**

sampling, [BAYES] **Intro**, [BAYES] **Bayesian
commands**, [BAYES] **bayes**, [BAYES] **bayesmh**,
[BAYES] **bayesmh evaluators**,
[BAYES] **Glossary**, [BMA] **Intro**,
[BMA] **BMA commands**, [BMA] **bmaregress**,
[BMA] **bmacoefsample**

mfp prefix command, [R] **mfp**, [R] **mfp postestimation**

MGARCH, *see* multivariate GARCH model

mgarch

ccc command, [TS] **mgarch ccc**, [TS] **mgarch ccc
postestimation**

dcc command, [TS] **mgarch dcc**, [TS] **mgarch dcc
postestimation**

dvech command, [TS] **mgarch dvech**, [TS] **mgarch
dvech postestimation**

vcc command, [TS] **mgarch vcc**, [TS] **mgarch vcc
postestimation**

MH

algorithm, *see* Metropolis–Hastings algorithm

sampling, *see* Metropolis–Hastings sampling

mhodds command, [R] **Epitab**

mi

add command, [MI] **mi add**

append command, [MI] **mi append**
command, [MI] **Intro**, [MI] **Styles**, [MI] **Workflow**

convert command, [MI] **mi convert**

copy command, [MI] **mi copy**, [MI] **Styles**

describe command, [MI] **mi describe**

erase command, [MI] **mi erase**, [MI] **Styles**

mi, *continued*

estimate command, [MI] **mi estimate**,
[MI] **mi estimate using**, [MI] **mi estimate
postestimation**, [MI] **mi test**

estimate postestimation, [MI] **mi estimate
postestimation**, [MI] **mi predict**, [MI] **mi test**

expand command, [MI] **mi expand**

export

ice command, [MI] **mi export**, [MI] **mi export
ice**

nhanes1 command, [MI] **mi export**, [MI] **mi
export nhanes1**

extract command, [MI] **mi extract**, [MI] **mi
replace0**

fvset command, [MI] **mi XXXset**

import

flog command, [MI] **mi import**, [MI] **mi
import flog**

flogsep command, [MI] **mi import**, [MI] **mi
import flogsep**

ice command, [MI] **mi import**, [MI] **mi import
ice**

nhanes1 command, [MI] **mi import**, [MI] **mi
import nhanes1**

wide command, [MI] **mi import**, [MI] **mi
import wide**

impute command, [MI] **mi impute**, [MI] **mi impute
chained**, [MI] **mi impute intreg**, [MI] **mi impute
logit**, [MI] **mi impute mlogit**, [MI] **mi impute
monotone**, [MI] **mi impute mvn**, [MI] **mi
impute nbreg**, [MI] **mi impute ologit**, [MI] **mi
impute pmm**, [MI] **mi impute poisson**, [MI] **mi
impute regress**, [MI] **mi impute truncreg**,
[MI] **mi impute usermethod**

merge command, [MI] **mi merge**

misstable command, [MI] **mi misstable**

passive command, [MI] **mi passive**

predict command, [MI] **mi estimate
postestimation**, [MI] **mi predict**

predictnl command, [MI] **mi estimate
postestimation**, [MI] **mi predict**

ptrace command, [MI] **mi ptrace**

query command, [MI] **mi describe**

register command, [MI] **mi set**

rename command, [MI] **mi rename**

replace0 command, [MI] **mi replace0**

reset command, [MI] **mi reset**

reshape command, [MI] **mi reshape**

select command, [MI] **mi select**, *also see* **mi
extract command**

set command, [MI] **mi set**

st command, [MI] **mi XXXset**

stjoin command, [MI] **mi stsplit**

streset command, [MI] **mi XXXset**

stset command, [MI] **mi XXXset**

stsplit command, [MI] **mi stsplit**

svyset command, [MI] **mi XXXset**

mi, *continued*

test command, [MI] **mi estimate postestimation**, [MI] **mi test**
 testtransform command, [MI] **mi estimate postestimation**, [MI] **mi test**
 tsset command, [MI] **mi XXXset**
 unregister command, [MI] **mi set**
 unset command, [MI] **mi set**
 update command, [MI] **mi update**, [MI] **noupdate option**
 varying command, [MI] **mi varying**
 xeq command, [MI] **mi xeq**
 xtset command, [MI] **mi XXXset**

mi data, [MI] **Glossary**

mi() function, see `missing()` function

MICE, see multivariate imputation, chained equations

Microsoft

Access, importing from, [D] **odbc**

Automation, [P] **Automation**

Excel, [M-5] **xl()**

dates, [D] **Datetime values from other software**

exporting data to, [D] **import excel**

importing data from, [D] **import excel**, [D] **odbc**

writing results to, [R] **dtable**, [R] **etable**,

[RPT] **putexcel**, [RPT] **putexcel advanced**,

[U] **21.3 The putdocx, putpdf, and putexcel commands**

Office, [M-5] **_docx*()**, [M-5] **xl()**

Windows, see **Windows**

Word, [M-5] **_docx*()**, [R] **dtable**, [R] **etable**,

[RPT] **docx2pdf**, [RPT] **Dynamic documents**

intro, [RPT] **dyndoc**, [RPT] **html2docx**,

[RPT] **markdown**, [RPT] **putdocx intro**,

[RPT] **putdocx begin**, [RPT] **putdocx**

collect, [RPT] **putdocx pagebreak**,

[RPT] **putdocx paragraph**, [RPT] **putdocx table**,

[TABLES] **collect export**, [U] **21.2 The dynamic**

document commands, [U] **21.3 The putdocx,**

putpdf, and putexcel commands

midsummaries, [R] **lv**

mild outliers, [R] **lv**

miles, [SP] **spdistance**

Mills's ratio, [R] **heckman**, [R] **heckman**

postestimation

MIMIC models, see multiple indicators and multiple causes model

min(), **egen** function, [D] **egen**

min() function, [FN] **Mathematical functions**,

[M-5] **minmax()**

minbyte() function, [FN] **Programming functions**

mindices, **estat** subcommand, [SEM] **Intro 7**,

[SEM] **estat mindices**, [SEM] **Methods and formulas for sem**

mindouble() function, [FN] **Programming functions**,

[M-5] **mindouble()**

minfloat() function, [FN] **Programming functions**

minimization, [M-5] **LinearProgram()**,

[M-5] **moptimize()**, [M-5] **optimize()**

minimum

absolute deviation, [R] **qreg**

creating dataset of, [D] **collapse**

detectable effect size, [PSS-2] **power**, [PSS-5] **Glossary**

detectable value, [PSS-5] **Glossary**

entropy rotation, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**

function, [D] **egen**, [FN] **Mathematical functions**, [FN] **Programming functions**, [M-5] **mindouble()**, [M-5] **minindex()**, [M-5] **minmax()**

squared deviations, [R] **areg**, [R] **cnsreg**, [R] **nl**, [R] **regress**, [R] **regress postestimation**

values, reporting, [CM] **cmsummarize**, [R] **dtable**, [R] **lv**, [R] **summarize**, [R] **table**

minindex() function, [M-5] **minindex()**

minint() function, [FN] **Programming functions**

Minkowski dissimilarity measure,

[MV] **measure_option**

minlong() function, [FN] **Programming functions**

minmax() function, [M-5] **minmax()**

min_memory, **set** subcommand, [D] **memory**, [R] **set Minnesota**

factor covariance, [BAYES] **Glossary**

prior, [BAYES] **bayes: var**, [BAYES] **Glossary**

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

misclassification rate, [MV] **Glossary**, also see discriminant analysis

missing at random, [ERM] **Glossary**, [MI] **Intro substantive**, [MI] **mi impute**, [MI] **Glossary**

missing completely at random, [ERM] **Glossary**, [MI] **Intro substantive**, [MI] **Glossary**

missing data, [MI] **Intro substantive**, also see missing values

arbitrary pattern, [MI] **Intro substantive**, [MI] **mi impute**, [MI] **mi impute chained**, [MI] **mi impute mvn**, [MI] **Glossary**

monotone pattern, [MI] **Intro substantive**, [MI] **mi impute**, [MI] **mi impute chained**, [MI] **mi impute monotone**, [MI] **mi impute mvn**, [MI] **Glossary**

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

missing not at random, [ERM] **Intro 4**, [ERM] **Glossary**, [MI] **Intro substantive**, [MI] **Glossary**

missing observations, see dropout

missing on observables, [ERM] **Intro 4**

missing values, [M-5] **missing()**, [M-5] **missingof()**,

[M-5] **editmissing()**, [M-5] **_fillmissing()**,

[D] **Missing values**, [R] **misstable**,

[SEM] **Example 26**, [SP] **Intro 2**,

[U] **12.2.1 Missing values**, [U] **13 Functions and expressions**

counting, [D] **codebook**, [D] **inspect**

encoding and decoding, [D] **mvencode**

extended, [D] **mvencode**

- missing values, *continued*
 hard and soft, [MI] **Glossary**
 ineligible, [MI] **Glossary**
 pattern of, [MI] **mi misstable**
 replacing, [D] **merge**
- missingness, [ERM] **Glossary**
 pattern, see **pattern of missingness**
- missingof() function, [M-5] **missingof()**
- misspecification effects, [SVY] **estat**, [SVY] **Glossary**
- misstable
 for mi data, [MI] **mi misstable**
 nested command, [R] **misstable**
 patterns command, [R] **misstable**
 summarize command, [R] **misstable**
 tree command, [R] **misstable**
- misstable, mi subcommand, [MI] **mi misstable**
- mixed
 design, [MV] **manova**, [PSS-5] **Glossary**, [R] **anova**
 model, see **multilevel model**
- mixed command, [ME] **mixed**, [ME] **mixed postestimation**
- mixed-effects model, [ME] **Glossary**, *also see* **multilevel model**
- mixed-treatment studies, see **multiple-treatment studies**
- mixing of Markov chain, see **Markov chain Monte Carlo**, **mixing of Carlo**
- mkdir command, [D] **mkdir**
- _mkdir() function, [M-5] **chdir()**
- mkdir() function, [M-5] **chdir()**
- mkf command, [D] **frame create**
- mkmat command, [P] **matrix mkmat**
- ML, see **maximum likelihood**
- ml
 check command, [R] **ml**
 clear command, [R] **ml**
 command, [SVY] **ml for svy**
 count command, [R] **ml**
 display command, [R] **ml**
 footnote command, [R] **ml**
 graph command, [R] **ml**
 init command, [R] **ml**
 maximize command, [R] **ml**
 model command, [R] **ml**
 plot command, [R] **ml**
 query command, [R] **ml**
 report command, [R] **ml**
 score command, [R] **ml**
 search command, [R] **ml**
 trace command, [R] **ml**
- MLE, see **maximum likelihood estimation**
- mlevel command, [R] **ml**
- mlexp command, [R] **mlexp**, [R] **mlexp postestimation**
- mllib
 add, mata subcommand, [M-3] **mata mlib**
 create, mata subcommand, [M-3] **mata mlib**
 index, mata subcommand, [M-3] **mata mlib**
 query, mata subcommand, [M-3] **mata mlib**
 .mllib library file, [M-1] **How**, [M-3] **lmbuild**, [M-3] **mata describe**, [M-3] **mata mlib**, [M-3] **mata set**, [M-3] **mata which**, [M-6] **Glossary**, [U] **11.6 Filenaming conventions**
- mlmatbysum command, [R] **ml**
- mlmatsum command, [R] **ml**
- MLMV, see **maximum likelihood with missing values**
- mlogit command, [R] **mlogit**, [R] **mlogit postestimation**
- mlong MI data style, [MI] **Styles**, [MI] **Glossary**
 technical description, [MI] **Technical**
- mlsum command, [R] **ml**
- mlvecsum command, [R] **ml**
- mm() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- .mmat matrix file, [M-3] **mata matsave**, [U] **11.6 Filenaming conventions**
- mmC() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- MNAR, see **missing not at random**
- MNP, see **outcomes**, **multinomial**
- .mo object code file, [M-1] **How**, [M-3] **mata mosave**, [M-3] **mata which**, [M-6] **Glossary**, [U] **11.6 Filenaming conventions**
- mod() function, [FN] **Mathematical functions**, [M-5] **mod()**
- mode(), **egen** function, [D] **egen**
- mode-curvature adaptive Gauss–Hermite quadrature, see **quadrature**, **mode-curvature adaptive Gauss–Hermite**
- model
 averaging, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **Glossary**
 coefficients test, [R] **lrtest**, [R] **test**, [R] **testnl**, [SVY] **svy postestimation**
 comparison, Bayesian, see **Bayesian**, **model comparison**
 distribution, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmagraph pmp**, [BMA] **bmastats models**, [BMA] **Glossary**
 enumeration, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **Glossary**
 hypothesis testing, see **Bayesian**, **hypothesis testing identification**, [DSGE] **Intro 6**, [SEM] **Intro 4**, [SEM] **Intro 12**
 interpretation, [ERM] **Intro 7**
 parameter, see **Bayesian**, **model parameters**
 parameter sample, see **Markov chain Monte Carlo**, **model parameter sample**
 posterior, see **posterior model distribution**

- model, *continued*
- posterior probability, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayestest model**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmagraph**, [BMA] **bmagraph pmp**, [BMA] **bmastats models**
 - prior, see prior model distribution
 - prior probability, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmagraph pmp**, [BMA] **bmastats models**
 - probability, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmagraph pmp**, [BMA] **bmastats models**, [BMA] **Glossary**
 - sample, see Markov chain Monte Carlo, model sample
 - simplification test, [SEM] **Example 8**, [SEM] **Example 10**
 - size, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmagraph msize**, [BMA] **bmastats msize**, [BMA] **Glossary**
 - solution, [DSGE] **Glossary**
 - space, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmagraph pmp**, [BMA] **Glossary**
 - specification test, see specification test
 - uncertainty, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **Glossary**
- model, bayestest subcommand, [BAYES] **bayestest model**
- model, ml subcommand, [R] **ml**
- model-size distribution, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmagraph**, [BMA] **bmagraph msize**, [BMA] **bmastats msize**, [BMA] **Glossary**
- model-consistent expectation, [DSGE] **Glossary**
- model-implied covariances and correlations, [SEM] **Example 11**
- modeling
- fractions, [FMM] **fm: betareg**, [R] **betareg**
 - proportions, [FMM] **fm: betareg**, [R] **betareg**
 - rates, [FMM] **fm: betareg**, [R] **betareg**
- models, bmastats subcommand, [BMA] **bmastats models**
- moderator, [META] **Intro**, [META] **meta**, [META] **meta regress**, [META] **estat bubbleplot**, [META] **meta bias**, [META] **meta meregress**, [META] **meta multilevel**, [META] **meta mvregress**, [META] **Glossary**
- modern scaling, [MV] **mds**, [MV] **mdslong**, [MV] **mdsmat**, [MV] **Glossary**
- modification, file, [D] **filefilter**
- modification indices, [SEM] **estat mindices**, [SEM] **Example 5**, [SEM] **Methods and formulas for sem**, [SEM] **Glossary**
- modified MC3, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **Glossary**
- modify data, [D] **generate**, *also see edit data*
- modify, vl subcommand, [D] **vl create**
- modulus function, [FN] **Mathematical functions**, [M-5] **mod()**
- modulus transformations, [R] **boxcox**
- modf() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- moments (of a distribution), [SEM] **Glossary**
- monadic operator, [M-2] **Syntax**, [M-6] **Glossary**
- monotone imputation, see imputation, monotone
- monotone-missing pattern, [MI] **mi impute monotone**, [MI] **Glossary**, [R] **misstable**
- monotonicity, see pattern of missingness
- Monte Carlo
- error, [MI] **mi estimate**, [MI] **mi estimate using**, [MI] **Glossary**
 - simulations, [P] **frame post**, [P] **postfile**, [R] **permute**, [R] **simulate**
 - standard error, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesstats summary**, [BAYES] **Glossary**, [BMA] **bmappedict**, [BMA] **bmastats**
- month() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**, [U] **25.5 Extracting components of dates and times**
- monthly() function, [D] **Datetime**, [D] **Datetime conversion**, [FN] **Date and time functions**, [M-5] **date()**
- Moore–Penrose inverse, [M-5] **pinv()**
- _moptimize() function, [M-5] **moptimize()**
- moptimize() function, [M-5] **moptimize()**
- moptimize_ado_cleanup() function, [M-5] **moptimize()**
- _moptimize_evaluate() function, [M-5] **moptimize()**
- moptimize_evaluate() function, [M-5] **moptimize()**
- moptimize_init() function, [M-5] **moptimize()**
- moptimize_init_*() functions, [M-5] **moptimize()**
- moptimize_query() function, [M-5] **moptimize()**
- moptimize_result_*() functions, [M-5] **moptimize()**
- moptimize_util_*() functions, [M-5] **moptimize()**
- morán, estat subcommand, [SP] **estat morán**
- Moran's test of residual correlation with nearby residuals, [SP] **estat morán**
- Mordor fictional location, [SP] **Intro 2**
- more command and parameter, [P] **macro**, [P] **more**, [R] **more**, [U] **7 –more– conditions**, [U] **16.1.6 Preventing –more– conditions**
- more() function, [M-5] **more()**
- more, set subcommand, [R] **more**, [R] **set**, [U] **7 –more– conditions**
- mortality table, see life tables
- mosave, mata subcommand, [M-3] **mata mosave**
- move, vl subcommand, [D] **vl set**

- moving average
- model, [TS] **arch**, [TS] **arfima**, [TS] **arima**, [TS] **sspace**, [TS] **ucm**
 - process, [TS] **Glossary**
 - smoother, [TS] **tssmooth**, [TS] **tssmooth ma**
- MPM, see median probability model
- mprobit command, [R] **mprobit**, [R] **mprobit postestimation**
- mreldif() function, [FN] **Matrix functions**, [M-5] **reldif()**, [P] **matrix define**
- mreldifre() function, [M-5] **reldif()**
- mreldifsym() function, [M-5] **reldif()**
- msize
- bmagraph** subcommand, [BMA] **bmagraph msize**
 - bmastats** subcommand, [BMA] **bmastats msize**
- msofhours() function, [D] **Datetime durations**, [FN] **Date and time functions**, [M-5] **date()**
- msofminutes() function, [D] **Datetime durations**, [FN] **Date and time functions**, [M-5] **date()**
- msofseconds() function, [D] **Datetime durations**, [FN] **Date and time functions**, [M-5] **date()**
- mspline, **graph twoway** subcommand, [G-2] **graph twoway mspline**
- mswitch command, [TS] **mswitch**, [TS] **mswitch postestimation**
- mt64, see random-number generator
- MTMM, see multitrait–multimethod data and matrices
- multiarm trial, [ST] **Glossary**
- multidimensional scaling, [MV] **mds**, [MV] **mds postestimation plots**, [MV] **mdslong**, [MV] **mdsmat**, [MV] **Glossary**
- configuration plot, [MV] **Glossary**, see configuration plot
- multilevel
- data, [MI] **mi estimate**
 - heterogeneity statistics, [META] **estat heterogeneity (me)**
 - latent variable, [SEM] **Intro 2**, [SEM] **gsem path notation extensions**
 - meta-analysis, [META] **Glossary**
 - meta-regression, [META] **Intro**, [META] **meta**, [META] **meta meregress**, [META] **meta multilevel**, [META] **meta me postestimation**, [META] **estat group**, [META] **estat heterogeneity (me)**, [META] **estat recovariance**, [META] **Glossary**
- model, [BAYES] **bayes**,
- [BAYES] **bayesmh**, [BAYES] **bayes: mecloglog**, [BAYES] **bayes: meglm**, [BAYES] **bayes: meintreg**, [BAYES] **bayes: melogit**, [BAYES] **bayes: menbreg**, [BAYES] **bayes: meologit**, [BAYES] **bayes: meoprobit**, [BAYES] **bayes: mepoisson**, [BAYES] **bayes: meprobit**, [BAYES] **bayes: mestreg**, [BAYES] **bayes: meto-bit**, [BAYES] **bayes: mixed**, [ME] **me**, [ME] **mecloglog**, [ME] **meglm**, [ME] **meintreg**, [ME] **melogit**, [ME] **menbreg**, [ME] **menl**,
- multilevel model, *continued*
- [ME] **meologit**, [ME] **meoprobit**, [ME] **mepoisson**, [ME] **meprobit**, [ME] **mestreg**, [ME] **metobit**, [ME] **mixed**, [META] **meta multilevel**, [R] **glamm**, [SEM] **Intro 5**, [SEM] **Example 30g**, [SEM] **Example 38g**, [SEM] **Example 39g**, [SEM] **Example 40g**, [SEM] **Example 41g**, [SEM] **Example 42g**, [SEM] **Glossary**, [U] **27.16 Multilevel mixed-effects models**
 - regression, [META] **meta meregress**, [META] **meta multilevel**
- multilevel, meta subcommand, [META] **meta multilevel**, [META] **meta me postestimation**
- multinomial
- logistic regression, [FMM] **fmm**, [SEM] **Intro 2**, [SEM] **Intro 5**, [SEM] **Example 37g**, [SEM] **Example 41g**, [SEM] **Glossary**, [SVY] **svy estimation**
 - logistic regression imputation, see imputation, multinomial logistic regression
 - outcome model, see outcomes, multinomial
 - probit regression, [SVY] **svy estimation**
- multiple comparisons, [R] **contrast**, [R] **margins**, [R] **pwcompare**, [R] **pwmean**, [MV] **mvreg**, [R] **anova postestimation**, [R] **correlate**, [R] **oneway**, [R] **regress postestimation**, [R] **roccomp**, [R] **spearman**, [R] **test**, [R] **testnl**, [R] **tetrachoric**
- Bonferroni's method, [R] **contrast**, [R] **margins**, [R] **pwcompare**, [R] **pwmean**, [R] **anova postestimation**, [R] **correlate**, [R] **oneway**, [R] **regress postestimation**, [R] **roccomp**, [R] **spearman**, [R] **test**, [R] **testnl**, [R] **tetrachoric**
- Duncan's method, [R] **pwcompare**, [R] **pwmean**
- Dunnnett's method, [R] **pwcompare**, [R] **pwmean**
- Holm's method, [R] **anova postestimation**, [R] **regress postestimation**, [R] **test**, [R] **testnl**
- multiple-range method, see Dunnnett's method subentry
- Scheffé's method, [R] **contrast**, [R] **margins**, [R] **pwcompare**, [R] **pwmean**, [R] **oneway**
- Šidák's method, [R] **contrast**, [R] **margins**, [R] **pwcompare**, [R] **pwmean**, [R] **anova postestimation**, [R] **correlate**, [R] **oneway**, [R] **regress postestimation**, [R] **roccomp**, [R] **spearman**, [R] **test**, [R] **testnl**, [R] **tetrachoric**
- Studentized-range method, see Tukey's method subentry
- Student–Newman–Keuls's method, [R] **pwcompare**, [R] **pwmean**
- Tukey's method, [R] **pwcompare**, [R] **pwmean**
- multiple correlation, [SEM] **Glossary**
- multiple correspondence analysis, [MV] **mca**, [MV] **mca postestimation plots**, [MV] **Glossary**

- multiple imputation, [MI] **Intro substantive**, [MI] **Intro**, [MI] **Styles**, [MI] **Workflow**, [U] **27.32 Multiple imputation**
- analysis step, [MI] **Intro substantive**, [MI] **mi estimate**, [MI] **mi estimate using**, [MI] **mi estimate postestimation**, [MI] **mi test estimation**, [MI] **Estimation**
- imputation step, [MI] **Intro substantive**, [MI] **mi impute**, [MI] **mi impute usermethod**
- inference, [MI] **Intro substantive**
- pooling step, [MI] **Intro substantive**, [MI] **mi estimate**, [MI] **mi estimate using**
- prediction, [MI] **mi predict**
- theory, [MI] **Intro substantive**
- multiple indicators and multiple causes model, [SEM] **Intro 5**, [SEM] **Example 10**, [SEM] **Example 36g**, [SEM] **Glossary**
- multiple languages, [D] **label language**
- multiple partial correlation, [PSS-5] **Glossary**
- multiple regression, see **linear regression**
- multiple subgroup analyses, [META] **meta forestplot**, [META] **Glossary**
- multiple-range multiple-comparison adjustment, see **multiple comparisons**, **Dunnnett's method**
- multiple-endpoint studies, [META] **meta mvregress**, [META] **Glossary**
- multiple-failure st data, [BAYES] **bayes: streg**, [FMM] **fm: streg**, [ST] **stbase**, [ST] **stci**, [ST] **stcox**, [ST] **stcox postestimation**, [ST] **stcurve**, [ST] **stdescribe**, [ST] **stfill**, [ST] **stgen**, [ST] **stir**, [ST] **stmc**, [ST] **stmh**, [ST] **stptime**, [ST] **strate**, [ST] **streg**, [ST] **streg postestimation**, [ST] **sts**, [ST] **sts generate**, [ST] **sts graph**, [ST] **sts list**, [ST] **sts test**, [ST] **stset**, [ST] **stsplit**, [ST] **stsum**
- multiple-record interval-censored data, [ST] **stcurve**, [ST] **stintcox**, [ST] **stintcox postestimation**, see **interval-censored data**
- multiple-record st data, [BAYES] **bayes: streg**, [CAUSAL] **Glossary**, [FMM] **fm: streg**, [ST] **stbase**, [ST] **stci**, [ST] **stcox**, [ST] **stcox postestimation**, [ST] **stcrreg**, [ST] **stcrreg postestimation**, [ST] **stcurve**, [ST] **stdescribe**, [ST] **stfill**, [ST] **stgen**, [ST] **stir**, [ST] **stmc**, [ST] **stmh**, [ST] **stptime**, [ST] **strate**, [ST] **streg**, [ST] **streg postestimation**, [ST] **sts**, [ST] **sts generate**, [ST] **sts graph**, [ST] **sts list**, [ST] **sts test**, [ST] **stset**, [ST] **stsplit**, [ST] **stsum**, [ST] **stvary**, see **st data**
- multiple-sample
- means, see **means**, **multiple-sample**
- study, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**
- test, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**
- independent samples, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**
- means, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**
- multiple-treatment studies, [META] **meta mvregress**, [META] **Glossary**
- multiplication operator, see **arithmetic operators**
- multiplicative dispersion parameter, [META] **Intro**, [META] **meta regress**, [META] **meta bias**, [META] **Glossary**
- multiplicative heteroskedastic regression, [R] **hetregress**
- multiplicative heteroskedasticity, [TS] **arch**
- multiplicative meta-regression, [META] **Intro**, [META] **meta regress**, [META] **meta regress postestimation**, [META] **meta bias**, [META] **Glossary**
- multistage clustered sampling, [SVY] **Survey**, [SVY] **svydescribe**, [SVY] **svyset**
- multitrait–multimethod data and matrices, [SEM] **Intro 5**, [SEM] **Example 17**
- multivalued treatment effect, [CAUSAL] **mediate**, [CAUSAL] **teffects aipw**, [CAUSAL] **teffects ipw**, [CAUSAL] **teffects ipwra**, [CAUSAL] **teffects multivalued**, [CAUSAL] **teffects ra**, [CAUSAL] **Glossary**, [ERM] **Glossary**
- multivariable fractional polynomial regression, [R] **mfpr**
- multivariate
- analysis of variance, [MV] **manova**, [MV] **Glossary**
- Behrens–Fisher problem, [MV] **mvtest means**
- biplot, see **biplot**
- canonical
- correlations, [MV] **canon**
- discriminant analysis, [MV] **candisc**
- cluster analysis, see **cluster analysis**
- correspondence analysis, see **correspondence analysis**
- Cronbach's alpha, [MV] **alpha**
- discriminant analysis, see **discriminant analysis**
- factor analysis, see **factor analysis**
- GARCH model, [TS] **mgarch**, [TS] **Glossary**
- constant conditional correlation, [TS] **mgarch vcc**
- diagonal vech, [TS] **mgarch dvech**
- dynamic conditional correlation, [TS] **mgarch dcc**
- varying conditional correlation, [TS] **mgarch vcc**
- heterogeneity statistics, [META] **estat heterogeneity (mv)**
- imputation, see **imputation**, **multivariate**
- imputation using chained equations, see **imputation**, **multivariate**, **chained equations**
- kurtosis, [MV] **mvtest normality**
- logistic variable imputation, see **imputation**, **multivariate**
- meta-analysis, [META] **Glossary**
- meta-regression, [META] **Intro**, [META] **meta**, [META] **meta mvregress**, [META] **meta mvregress postestimation**, [META] **estat heterogeneity (mv)**, [META] **estat recovariance**, [META] **estat sd**, [META] **Glossary**
- multidimensional scaling, see **multidimensional scaling**

- multivariate, *continued*
- normal, [MV] **mvtest normality**
 - distribution, [M-5] **mvnormal()**
 - distribution derivative, [M-5] **mvnormal()**
 - probability, [M-5] **mvnormal()**
 - normal imputation, see *imputation*, *multivariate normal*
 - normal simulator, [M-5] **ghk()**, [M-5] **ghkfast()**
 - principal component analysis, see *principal component analysis*
 - regression, [META] **meta mvregress**, [MV] **mvreg**, [MV] **Glossary**, [U] **27.22 Multivariate analysis**
 - Bayesian, see *Bayesian regression*, *multivariate bivariate probit*, [BAYES] **bayes: biprobit**, [R] **biprobit**
 - imputation, see *imputation*, *multivariate structural equation modeling*, [SEM] **Example 12**, [SEM] **Glossary**
 - three-stage least squares, [R] **reg3**
 - Zellner's seemingly unrelated, [R] **nlsur**, [R] **sureg**
 - skewness, [MV] **mvtest normality**
 - test, [MV] **hotelling**, [MV] **mvtest**
 - time series,
 - dynamic stochastic
 - general equilibrium, [BAYES] **bayes: dsge**, [BAYES] **bayes: dsngen**, [DSGE] **Intro**, [DSGE] **dsge**, [DSGE] **dsngen**
 - dynamic-factor models, [TS] **dfactor**
 - local-projection IRFs, [TS] **lpirf**
 - MGARCH models, see *multivariate GARCH model*
 - state-space models, [TS] **sspace**
 - structural vector autoregressive models, [TS] **var svar**
 - vector autoregressive models, [TS] **var**, [TS] **varbasic**
 - vector error-correction models, [TS] **vec**
 - time-series estimators,
 - vector autoregressive models, [BAYES] **bayes: var**
- MVAGH, see *quadrature*, *mean–variance adaptive Gauss–Hermite*
- MVAGHQ, see *quadrature*, *mean–variance adaptive Gauss–Hermite*
- mvdecode command, [D] **mvencode**
- mvencode command, [D] **mvencode**
- MVN imputation, see *imputation*, *multivariate normal*
- mvnormal() function, [M-5] **mvnormal()**
- mvnormalcv() function, [M-5] **mvnormal()**
- mvnormalcvderiv() function, [M-5] **mvnormal()**
- mvnormalcvderivqp() function, [M-5] **mvnormal()**
- mvnormalcvqp() function, [M-5] **mvnormal()**
- mvnormalderiv() function, [M-5] **mvnormal()**
- mvnormalderivqp() function, [M-5] **mvnormal()**
- mvnormalqp() function, [M-5] **mvnormal()**
- mvreg command, [MV] **mvreg**, [MV] **mvreg postestimation**
- mvreg, estat subcommand, [MV] **procrustes postestimation**
- mvregress, meta subcommand, [META] **meta mvregress**, [META] **meta mvregress postestimation**
- mvtest, [MV] **mvtest**
 - correlations command, [MV] **mvtest correlations**
 - covariances command, [MV] **mvtest covariances**
 - means command, [MV] **mvtest means**
 - normality command, [MV] **mvtest normality**
- ## N
- _n and _N built-in variables, [U] **13.4 System variables (_variables)**, [U] **13.7 Explicit subscripting**
- name of graph, [G-3] **name_option**
- named substitutable expression, [ME] **Glossary**
- nameexternal() function, [M-5] **findexternal()**
- namelists, [M-3] **namelists**
- names
 - conflicts, [P] **matrix**, [P] **matrix define**, [P] **scalar**
 - matrix row and columns, [P] **ereturn**, [P] **matrix define**, [P] **matrix rowjoinbyname**, [P] **matrix rownames**
- names, confirm subcommand, [P] **confirm**
- namespace and conflicts, matrices and scalars, [P] **matrix**, [P] **matrix define**
- naming
 - convention, [M-1] **Naming**, [U] **11.3 Naming conventions**
 - groups of variables, [D] **rename group**
 - variables, [D] **rename**
- NaN, [M-6] **Glossary**
- NARCH, see *nonlinear autoregressive conditional heteroskedasticity*
- NARCHK, see *nonlinear autoregressive conditional heteroskedasticity with a shift*
- narrative review, [META] **Intro**, [META] **Glossary**
- natural
 - direct effect, [CAUSAL] **mediate**, [CAUSAL] **mediate postestimation**, [CAUSAL] **Glossary**
 - indirect effect, [CAUSAL] **mediate**, [CAUSAL] **mediate postestimation**, [CAUSAL] **Glossary**
 - log function, [FN] **Mathematical functions**, [FN] **Statistical functions**, [M-5] **exp()**, [M-5] **normal()**
 - splines, [R] **makespline**
- nbetaden() function, [FN] **Statistical functions**, [M-5] **normal()**
- nbinoial() function, [FN] **Statistical functions**, [M-5] **normal()**
- nbinoialp() function, [FN] **Statistical functions**, [M-5] **normal()**
- nbinoialtail() function, [FN] **Statistical functions**, [M-5] **normal()**
- nbreg command, [R] **nbreg**, [R] **nbreg postestimation**

- `nchi2()` function, [FN] **Statistical functions**, [M-5] **normal()**
- `nchi2den()` function, [FN] **Statistical functions**, [M-5] **normal()**
- `nchi2tail()` function, [FN] **Statistical functions**, [M-5] **normal()**
- `n-class` command, [P] **program**, [P] **return**
- NDE, see **natural direct effect**
- nearest neighbor, [MI] **mi impute pmm**, [MV] **discrim knn**, [MV] **Glossary**
- nearest-neighbor matching, [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects nnmatch**, [CAUSAL] **Glossary**
- needle plot, [R] **spikeplot**
- `_negate()` function, [M-5] **_negate()**
- negation matrix, [M-5] **_negate()**
- negation operator, see **arithmetic operators**
- negative binomial, [SEM] **Example 39g** distribution,
 - cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 - inverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 - inverse reverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 - reverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
- probability mass function, [FN] **Statistical functions**, [M-5] **normal()**
- regression, [R] **nbreg**, [SEM] **Glossary**, [XT] **Glossary**
 - Bayesian, [BAYES] **bayes: glm**, [BAYES] **bayes: gnbreg**, [BAYES] **bayes: meglm**, [BAYES] **bayes: menbreg**, [BAYES] **bayes: nbreg**, [BAYES] **bayes: tnbreg**, [BAYES] **bayes: xtbnbreg**, [BAYES] **bayes: zinb**
 - finite mixture model, [FMM] **fmn: glm**, [FMM] **fmn: nbreg**
 - fixed-effects, [XT] **xtbnbreg**
 - generalized linear model, [BAYES] **bayes: meglm**, [FMM] **fmn: glm**, [R] **glm**
 - multilevel, [BAYES] **bayes: meglm**, [BAYES] **bayes: menbreg**, [ME] **meglm**, [ME] **menbreg**
 - population-averaged, [XT] **xtgee**, [XT] **xtbnbreg**
 - random-effects, [XT] **xtbnbreg**
 - survey data, [SVY] **svy estimation**
 - truncated, [BAYES] **bayes: tnbreg**, [R] **tnbreg**
 - zero-inflated, [BAYES] **bayes: zinb**, [R] **zinb**
- negative effect size, [PSS-2] **power**, [PSS-5] **Glossary**
- neighbors, first- and second-order, [SP] **Intro 1**, [SP] **spmatrix create**, [SP] **Glossary**
- Nelder–Mead algorithm, [M-5] **moptimize()**, [M-5] **optimize()**
- Nelson–Aalen cumulative hazard, [ST] **sts**, [ST] **sts generate**, [ST] **sts graph**, [ST] **sts list**
- nested
 - case–control data, [ST] **stfoc**
 - designs, [MV] **manova**, [R] **anova**
 - effects, [MV] **manova**, [R] **anova**
 - logit, [CM] **nlogit**
 - model statistics, [R] **nestreg**
 - number list, [PSS-2] **power**
 - random effects, [BAYES] **bayes: mecloglog**, [BAYES] **bayes: meglm**, [BAYES] **bayes: meintreg**, [BAYES] **bayes: meologit**, [BAYES] **bayes: menbreg**, [BAYES] **bayes: meologit**, [BAYES] **bayes: meoprobit**, [BAYES] **bayes: mepoisson**, [BAYES] **bayes: meprobit**, [BAYES] **bayes: mestreg**, [BAYES] **bayes: metobit**, [BAYES] **bayes: mixed**, [ME] **mecloglog**, [ME] **meglm**, [ME] **meintreg**, [ME] **meologit**, [ME] **menbreg**, [ME] **menl**, [ME] **meologit**, [ME] **meoprobit**, [ME] **mepoisson**, [ME] **meprobit**, [ME] **mestreg**, [ME] **metobit**, [ME] **mixed**, [ME] **Glossary**
 - regression, [R] **nestreg**
 - variables, [D] **assertnested**
- `nested, misstable` subcommand, [R] **misstable**
- nested-effects model, [SEM] **Glossary**, also see **multilevel model**
- `nestreg` prefix command, [R] **nestreg**
- `net`
 - `cd` command, [R] **net**
 - `describe` command, [R] **net**
 - `from` command, [R] **net**
 - `get` command, [R] **net**
 - `install` command, [R] **net**
 - `link` command, [R] **net**
 - `query` command, [R] **net**
 - `search` command, [R] **net search**
 - `set ado` command, [R] **net**
 - `set other` command, [R] **net**
 - `sj` command, [R] **net**
- `net_d, view` subcommand, [R] **view**
- `net, view` subcommand, [R] **view**
- NetCourseNow, [U] **3.6.2 NetCourses**
- NetCourses, [U] **3.6.2 NetCourses**
- `network, query` subcommand, [R] **query**
- `.new` built-in class function, [P] **class**
- New Classical model, [DSGE] **Intro 3b**, [DSGE] **Intro 3e**, [DSGE] **Intro 9b**
- `new()` function, [M-2] **class**
- New Keynesian model, [DSGE] **Intro 3a**, [DSGE] **Intro 3d**, [DSGE] **Intro 9a**
- new lines, data without, [D] **infile (fixed format)**
- `new, ssc` subcommand, [R] **ssc**
- `newey` command, [TS] **newey**, [TS] **newey postestimation**

- Newey–West
 covariance matrix, [TS] **Glossary**, *also see* HAC variance estimate
 postestimation, [TS] **newey** postestimation
 regression, [TS] **newey**
 standard errors, [P] **matrix accum**, [R] **glm**, [TS] **lpirf**
- `_newline(#)`, `display` directive, [P] **display**
- newsletter, [UR] **3 Resources for learning and using Stata**
- Newton–Raphson algorithm, [M-5] **moptimize()**, [M-5] **optimize()**, [R] **ml**
- Newton–Raphson method, [M-5] **solvenl()**
- Newton’s method, *see* iterations, Newton’s method
- `nextbirthday()` function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- `nextdow()` function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- `nextleapyear()` function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- `nextweekday()` function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- Neyman allocation, [SVY] **estat**
- `nF()` function, [FN] **Statistical functions**, [M-5] **normal()**
- `nFden()` function, [FN] **Statistical functions**, [M-5] **normal()**
- `nFtail()` function, [FN] **Statistical functions**, [M-5] **normal()**
- nhanes1**,
`mi export` subcommand, [MI] **mi export**, [MI] **mi export nhanes1**
`mi import` subcommand, [MI] **mi import**, [MI] **mi import nhanes1**
- `nibeta()` function, [FN] **Statistical functions**, [M-5] **normal()**
- `nicensess`, `set` subcommand, [D] **memory**, [R] **set**
- NIE, *see* natural indirect effect
- `nl` command, [R] **nl**, [R] **nl postestimation**
- `nl`, `tssmooth` subcommand, [TS] **tssmooth nl**
- `nlcom` command, [R] **nlcom**, [SEM] **Intro 7**, [SEM] **estat stdize**, [SEM] **Example 42g**, [SEM] **nlcom**, [SVY] **svy postestimation**
- NLME, *see* nonlinear mixed-effects model
- `nlogit` command, [CM] **Intro 5**, [CM] **nlogit**, [CM] **nlogit postestimation**
- `nlogitgen` command, [CM] **nlogit**
- `nlogittree` command, [CM] **nlogit**
- `nlstur` command, [R] **nlstur**, [R] **nlstur postestimation**
- `nmmatch`, `teffects` subcommand, [CAUSAL] **teffects nmmatch**
- `nobreak` command, [P] **break**
- `noisily` prefix, [P] **quietly**
- nominal
 alpha, [ADAPT] **Glossary**, [PSS-5] **Glossary**, *also see* significance level
 item, [IRT] **Glossary**
 power, *see* power
 response model, [IRT] **irt nrm**, [IRT] **Glossary**
 sample size, *see* sample-size
 significance level, [ADAPT] **Glossary**, [PSS-5] **Glossary**, *see* significance level
- nonadaptive Gauss–Hermite quadrature, *see* quadrature, Gauss–Hermite
- nonbinding
 fertility boundaries, [ADAPT] **Glossary**
 fertility bounds, [ADAPT] **Glossary**
- noncentral
 beta density, [FN] **Statistical functions**, [M-5] **normal()**
 beta distribution, [FN] **Statistical functions**, [M-5] **normal()**
 χ^2 distribution, [FN] **Statistical functions**, [M-5] **normal()**
 F density, [FN] **Statistical functions**, [M-5] **normal()**
 F distribution, [FN] **Statistical functions**, [M-5] **normal()**
 Student’s t density, [FN] **Statistical functions**, [M-5] **normal()**
 Student’s t distribution, [FN] **Statistical functions**, [M-5] **normal()**
- noncentrality parameter, [PSS-2] **power**, [PSS-2] **power onemean**, [PSS-2] **power twomeans**, [PSS-2] **power pairedmeans**, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**, [PSS-2] **power oneslope**, [PSS-2] **power rsquared**, [PSS-2] **power pcorr**, [PSS-5] **Glossary**
- nonconformities, quality control, [R] **QC**
- nonconstant variance, *see* robust, Huber/White/sandwich estimator of variance
- noncursive model, *see* nonrecursive model
- nondirectional test, *see* two-sided test (power)
- nonignorable missing data, [ERM] **Intro 4**
- noninclusion probability, [BMA] **Glossary**
- noninferiority trial, [ADAPT] **Glossary**
- noninformative prior, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesstats ic**, [BAYES] **Glossary**, [BMA] **BMA commands**, [BMA] **bmaregress**

- nonlinear
- autoregressive conditional heteroskedasticity, [TS] **arch**
 - autoregressive conditional heteroskedasticity with a shift, [TS] **arch**
 - combinations of parameters, [R] **nlcom**, [U] **20.15 Obtaining nonlinear combinations of coefficients**
 - combinations, predictions, and tests, [SVY] **svy postestimation**
 - DSGE, [DSGE] **dsgenl**
 - equations, [M-5] **solvenl()**
 - estimation, [TS] **arch**
 - hypothesis test after estimation, [R] **lrtest**, [R] **margins**, [R] **margins, contrast**, [R] **margins, pwcompare**, [R] **nlcom**, [R] **predictnl**, [R] **testnl**
 - least squares, [R] **nl**, [SVY] **svy estimation**
 - mixed-effects model, [ME] **me**, [ME] **menl**, [ME] **Glossary**
 - power autoregressive conditional heteroskedasticity, [TS] **arch**
 - prediction, see **multiple imputation, prediction**
 - regression, [CAUSAL] **mediate**, [CAUSAL] **teffects ra**, [ME] **menl**, [R] **boxcox**, [R] **demandsys**, [R] **nl**, [R] **nlstur**
 - smoothing, [TS] **tssmooth nl**
 - test, [R] **nlcom**, [R] **testnl**
 - time-series model, [TS] **mswitch**, [TS] **threshold**
- nonmetric scaling, [MV] **mds**, [MV] **mdslong**, [MV] **mdsmat**, [MV] **Glossary**
- nonmissing()** function, [M-5] **missing()**
- nonmonotonic power, see **saw-toothed power function**
- nonnormed fit index, see **Tucker–Lewis index**
- nonparametric analysis,
 - discriminant analysis, see **nonparametric methods**
 - hypothesis tests,
 - agreement, [R] **kappa**
 - association, [R] **spearman**, [R] **tabulate twoway**
 - cusum, [R] **cusum**
 - equality of distributions, [R] **ksmirnov**, [R] **kwallis**, [R] **ranksum**, [R] **signrank**
 - medians, [R] **ranksum**
 - proportions, [R] **bitest**, [R] **prtest**
 - random order, [R] **runtest**
 - trend, [R] **nptrend**
- instrumental-variables quantile regression, [R] **ivqregress**
- kernel regression, [R] **npregress intro**, [R] **npregress kernel**, [R] **npregress kernel postestimation**, [U] **27.3.9 Nonparametric regression**
- percentiles, [R] **centile**
- quantile regression, [R] **qreg**
- nonparametric analysis, *continued*
- ROC analysis, [R] **roc**
 - estimation, [R] **rocreg**
 - graphs, [R] **rocregplot**
 - test equality of areas, [R] **roccomp**
 - without covariates, [R] **roctab**
 - series regression, [R] **npregress intro**, [R] **npregress series**, [R] **npregress series postestimation**
 - smoothing, [R] **kdensity**, [R] **lowess**, [R] **lpoly**, [R] **smooth**
 - spline generation, [R] **makespline**
 - survival analysis,
 - Kaplan–Meier curves, [ST] **sts graph**
 - log rank and other tests of equality, [ST] **sts test**
 - Nelson–Aalen curves, [ST] **sts graph**
 - treatment effect, [CAUSAL] **teffects nnmatch**, [CAUSAL] **teffects psmatch**
- nonparametric maximum-likelihood estimation, see **maximum likelihood estimation, nonparametric**
- nonparametric methods, [MV] **discrim knn**, [MV] **Glossary**
- nonpredetermined variable, [DSGE] **Glossary**
- nonrecursive model, [SEM] **Glossary**
- stability of, [SEM] **estat stable**, [SEM] **Example 7**
- nonselection hazard, [R] **heckman**, [R] **heckman postestimation**
- nonsphericity correction, [PSS-2] **power repeated**, [PSS-5] **Glossary**
- nonstationary time series
 - first-difference stationary, [TS] **vec intro**, [TS] **vec**
 - test for unit root, [TS] **dfgls**, [TS] **dfuller**, [TS] **pperron**
- nonzero coefficients, [LASSO] **Glossary**
- nonzero null, [PSS-2] **power**, [PSS-2] **power onemean**, [PSS-2] **power pairedmeans**, [PSS-2] **power oneproportion**, [PSS-2] **power onevariance**, [PSS-2] **power onecorrelation**, [PSS-2] **power oneslope**, [PSS-2] **power rsquared**, [PSS-2] **power pcorr**
- nopreserve** option, [P] **nopreserve option**
- norm, [M-5] **norm()**, [M-6] **Glossary**
- norm()** function, [M-5] **norm()**
- normal distribution and normality,
 - examining distributions for, [R] **Diagnostic plots**, [R] **lv**
 - generating multivariate data, [D] **drawnorm**
 - probability and quantile plots, [R] **Diagnostic plots**
 - test for, see **normality test**
 - transformations to achieve, [R] **boxcox**, [R] **ladder**, [R] **Inskew0**
- normal()** function, [FN] **Statistical functions**, [M-5] **normal()**

- normal,
 density,
 mean μ , std. dev. σ , [FN] **Statistical functions**,
 [M-5] **normal()**
 natural log of mean μ , std. dev. σ ,
 [FN] **Statistical functions**, [M-5] **normal()**
 natural log of standard normal, [FN] **Statistical functions**, [M-5] **normal()**
 standard normal, [FN] **Statistical functions**,
 [M-5] **normal()**
 distribution,
 cumulative, [FN] **Statistical functions**,
 [M-5] **normal()**
 generating multivariate data with, [D] **corr2data**
 inverse cumulative, [FN] **Statistical functions**,
 [M-5] **normal()**
 joint cumulative of bivariate, [FN] **Statistical functions**, [M-5] **normal()**
 natural log of cumulative, [FN] **Statistical functions**, [M-5] **normal()**
 sample from multivariate, [FN] **Statistical functions**, [M-5] **normal()**
normalden() function, [FN] **Statistical functions**,
 [M-5] **normal()**
 normality assumption,
 conditional, [SEM] **Intro 4**, [SEM] **Glossary**
 joint, [SEM] **Intro 4**, [SEM] **Glossary**
 normality, **mvtest** subcommand, [MV] **mvtest normality**
 normality test, see normal distribution and normality
 after VAR or SVAR, [TS] **varnorm**
 after VEC, [TS] **vecnorm**
 based on kurtosis, [R] **sktest**
 based on skewness, [R] **sktest**
 multivariate, [MV] **mvtest normality**
 Shapiro–Francia W' , [R] **swilk**
 Shapiro–Wilk W , [R] **swilk**
 normalization, [MV] **ca**, [MV] **mca**, [MV] **mds**,
 [MV] **rotate**, [MV] **Glossary**
 constraints, see model identification
normalize, **spmatrix** subcommand, [SP] **spmatrix normalize**
 normalized residuals, [R] **regress postestimation diagnostic plots**, [SEM] **estat residuals**, [SEM] **Methods and formulas for sem**, [SEM] **Glossary**
 normalized spatial weighting matrix, [SP] **Glossary**
 normally distributed random numbers, [FN] **Random-number functions**, [M-5] **runiform()**, [R] **set rng**, [R] **set rngstream**, [R] **set seed**
 not concave message, [R] **Maximize**
 Not Elsewhere Classified, see Stata Blog
 not equal operator, see relational operators
 not operator, see logical operators
 note, **spmatrix** subcommand, [SP] **spmatrix note**
- notes
 command, [D] **notes**
 drop command, [D] **notes**
 list command, [D] **notes**
 renumber command, [D] **notes**
 replace command, [D] **notes**
 search command, [D] **notes**
 notes,
 cluster subcommand, [MV] **cluster notes**
 collect subcommand, [TABLES] **collect notes**
 estimates subcommand, [R] **estimates notes**
 notes on estimation results, [R] **estimates notes**
 notes,
 cluster analysis, [MV] **cluster notes**
 creating, [D] **notes**, [D] **varmanage**
 editing, [D] **notes**, [D] **varmanage**
notifuser, **set** subcommand, [R] **set**
 not-selected covariates, [LASSO] **Glossary**
noupdate option, [MI] **noupdate option**
novarabbrev command, [P] **varabbrev**
now() function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
 NPARCH, see nonlinear power autoregressive conditional heteroskedasticity
nprgraph command, [R] **npregress kernel postestimation**
 NPML, see maximum likelihood estimation, nonparametric
npnchi2() function, [FN] **Statistical functions**, [M-5] **normal()**
npnf() function, [FN] **Statistical functions**, [M-5] **normal()**
npnt() function, [FN] **Statistical functions**, [M-5] **normal()**
npregress
 kernel command, [R] **npregress intro**, [R] **npregress kernel**, [R] **npregress kernel postestimation**
 series command, [R] **npregress intro**, [R] **npregress series**, [R] **npregress series postestimation**
nproc, **estat** subcommand, [R] **rocreg postestimation**
npntrend command, [R] **npntrend**
 NR algorithm, [R] **ml**
 NRM, see nominal response model
nrn, **irt** subcommand, [IRT] **irt nrn**, [IRT] **irt nrn postestimation**
nt() function, [FN] **Statistical functions**, [M-5] **normal()**
ntden() function, [FN] **Statistical functions**, [M-5] **normal()**
nttail() function, [FN] **Statistical functions**, [M-5] **normal()**
 NULL, [M-2] **pointers**, [M-6] **Glossary**

- null
 correlation, [PSS-2] **power**
 hypothesis and alternative hypothesis,
 [ADAPT] **Glossary**, [DSGE] **Glossary**,
 [PSS-2] **power**, [PSS-2] **power onemean**,
 [PSS-2] **power twomeans**, [PSS-2] **power**
 pairedmeans, [PSS-2] **power oneproportion**,
 [PSS-2] **power twoproportions**, [PSS-2] **power**
 pairedproportions, [PSS-2] **power onevariance**,
 [PSS-2] **power twovariances**, [PSS-2] **power**
 onecorrelation, [PSS-2] **power twocorrelations**,
 [PSS-2] **power oneway**, [PSS-2] **power twoway**,
 [PSS-2] **power repeated**, [PSS-2] **power**
 oneslope, [PSS-2] **power rsquared**,
 [PSS-2] **power pcorr**, [PSS-2] **power cmh**,
 [PSS-2] **power mcc**, [PSS-2] **power trend**,
 [PSS-2] **power cox**, [PSS-2] **power exponential**,
 [PSS-2] **power logrank**, [PSS-4] **Unbalanced**
 designs, [PSS-5] **Glossary**
 mean, [PSS-2] **power**, [PSS-2] **power onemean**,
 [PSS-2] **power oneproportion**, [PSS-2] **power**
 onecorrelation, [PSS-4] **Unbalanced designs**
 mean difference, [PSS-2] **power**, [PSS-2] **power**
 pairedmeans
 parameter, [PSS-5] **Glossary**, see **null value**
 partial correlation, [PSS-2] **power**, [PSS-2] **power**
 pcorr
 proportion, [PSS-2] **power**
 R^2 , [PSS-2] **power**, [PSS-2] **power rsquared**
 slope, [PSS-2] **power**, [PSS-2] **power oneslope**
 standard deviation, [PSS-2] **power**, [PSS-2] **power**
 onevariance
 value, [PSS-2] **power**, [PSS-5] **Glossary**
 variance, [PSS-2] **power**, [PSS-2] **power**
 onevariance
- null-terminator, see **binary 0**
nullmat() function, [FN] **Matrix functions**,
 [P] **matrix define**
- number
 of clusters, [PSS-5] **Glossary**, also see **cluster**
 analysis
 of events, see **number of failures**
 of failures, [PSS-2] **power cox**, [PSS-2] **power**
 exponential, [PSS-2] **power logrank**, also see
 survival analysis
 to string conversion, see **string functions**
number, **confirm** subcommand, [P] **confirm**
- numbered styles**, [G-4] **linestyle**,
 [G-4] **markerlabelstyle**, [G-4] **markerstyle**,
 [G-4] **pstyle**
- numbers**, [U] **12.2 Numbers**
 formatting, [D] **format**, [U] **12.5 Formats**:
 Controlling how data are displayed,
 [U] **20.9 Formatting the coefficient table**
 mapping to strings, [D] **destring**, [D] **encode**,
 [D] **label**, also see **real()** function, also see
 stroofreal() function
 missing values, see **missing values**
 precision, see **numerical precision**
 storing, see **data types**
- numeric**, [M-2] **Declarations**, [M-6] **Glossary**
numeric list, [P] **numlist**, [P] **syntax**,
 [U] **11.1.8 numlist**
numeric value labels, [D] **labelbook**
numerical integration, [M-5] **Quadrature()**, [R] **dydx**
numerical precision, [U] **13.12 Precision and problems**
 therein
numlabel command, [D] **labelbook**
numlist, [D] **Glossary**, [P] **Glossary**, [U] **Glossary**
numlist command, [P] **numlist**, [U] **11.1.8 numlist**
N-way analysis of variance, [R] **anova**
N-way multivariate analysis of variance, [MV] **manova**
- ## O
- object**, [M-2] **class**, [P] **class**
 code, [M-1] **How**, [M-6] **Glossary**
objective prior, see **noninformative prior**
object-oriented programming, [M-2] **class**,
 [M-6] **Glossary**, [P] **class**, [P] **Glossary**
objects, graph, see **graph objects**
.objkey built-in class function, [P] **class**
.objtype built-in class function, [P] **class**
oblimax rotation, [MV] **rotate**, [MV] **rotatemat**,
 [MV] **Glossary**
oblimin rotation, [MV] **rotate**, [MV] **rotatemat**,
 [MV] **Glossary**
oblique rotation, [MV] **factor postestimation**,
 [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
oblique transformation, see **oblique rotation**
O'Brien–Fleming bounds, [ADAPT] **Glossary**
O'Brien–Fleming design, [ADAPT] **Glossary**
obs parameter, [D] **describe**, [D] **obs**
obs, **set** subcommand, [D] **obs**, [R] **set**
observation, [CM] **Glossary**
observational data, [CAUSAL] **Glossary**,
 [ERM] **Glossary**
observational study, [ADAPT] **Glossary**,
 [PSS-2] **power**, [PSS-3] **ciwidth**,
 [PSS-5] **Glossary**
- observations**,
 adding, [D] **insobs**
 built-in counter variable, [U] **11.3 Naming**
 conventions
 complete and incomplete, [MI] **Glossary**
 creating dataset of, [D] **collapse**
 dropping, [D] **drop**
 dropping duplicate, [D] **duplicates**
 duplicating, [D] **expand**
 duplicating, clustered, [D] **expandcl**
 identifying duplicate, [D] **duplicates**
 increasing number of, [D] **obs**
 inserting, [D] **insobs**
 marking, [P] **mark**
 maximum number of, [D] **memory**, [U] **6 Managing**
 memory
 ordering, [D] **gsort**, [D] **sort**
 transposing with variables, [D] **xpose**

- observed information matrix, [R] **ml**, [R] **vce_option**,
[SEM] **Glossary**, [XT] **vce_options**
- observed level of significance, see *p*-value
- observed variables, [SEM] **Intro 4**, [SEM] **Glossary**
- Ochiai coefficient similarity measure,
[MV] **measure_option**
- odbc
- describe command, [D] **odbc**
 - exec() command, [D] **odbc**
 - insert command, [D] **odbc**
 - list command, [D] **odbc**
 - load command, [D] **odbc**
 - query command, [D] **odbc**
 - sqlfile() command, [D] **odbc**
- ODBC data source, importing from, [D] **odbc**,
[U] **22.4 ODBC sources**, [U] **22.5 JDBC sources**
- odbcdriver, set subcommand, [D] **odbc**, [R] **set**
- odbcmgr, set subcommand, [D] **odbc**, [R] **set**
- odds, [ADAPT] **Glossary**, [PSS-5] **Glossary**,
[ST] **Glossary**
- odds ratio, [ADAPT] **Glossary**, [META] **Intro**,
[META] **meta esize**, [META] **meta summarize**, [META] **Glossary**, [PSS-2] **power**,
[PSS-2] **power twoproportions**, [PSS-2] **power pairedproportions**, [PSS-2] **power cmh**,
[PSS-2] **power mcc**, [PSS-5] **Glossary**,
[R] **eform_option**, [R] **Epitab**, [R] **rer**,
[SEM] **estat eform**, [ST] **Glossary**
- differences, [SVY] **svy postestimation**
- estimation, [CM] **cmlogit**, [LASSO] **dslogit**,
[LASSO] **pologit**, [LASSO] **xpologit**, [R] **binreg**,
[R] **clogit**, [R] **cloglog**, [R] **xlogistic**,
[R] **fracreg**, [R] **glm**, [R] **logistic**, [R] **logit**,
[R] **mlogit**, [R] **ologit**
- Bayesian, [BAYES] **bayes: binreg**,
[BAYES] **bayes: clogit**,
[BAYES] **bayes: fracreg**,
[BAYES] **bayes: glm**,
[BAYES] **bayes: logistic**,
[BAYES] **bayes: logit**,
[BAYES] **bayes: meglm**,
[BAYES] **bayes: melogit**,
[BAYES] **bayes: meologit**,
[BAYES] **bayes: ologit**,
[BAYES] **bayes: xtlogit**,
[BAYES] **bayes: xtlogit**
- finite mixture model, [FMM] **fm**: **glm**,
[FMM] **fm**: **logit**
- multilevel model, [ME] **meglm**, [ME] **melogit**,
[ME] **meologit**
- panel-data model, [XT] **xtcloglog**, [XT] **xtgee**,
[XT] **xtlogit**, [XT] **xtlogit**
- structural equation modeling, [SEM] **Intro 7**,
[SEM] **Example 33g**, [SEM] **Example 34g**
- survey data, [SVY] **svy estimation**
- postestimation, [R] **contrast**, [R] **xlogistic**
postestimation, [R] **lincom**
- _OEx**, [SEM] **sem and gsem option covstructure()**
off,
- cmdlog subcommand, [R] **log**
 - log subcommand, [R] **log**
 - timer subcommand, [P] **timer**
- Office Open XML, [M-5] **_docx*()**, [R] **dtable**,
[R] **etable**, [RPT] **docx2pdf**, [RPT] **Dynamic documents intro**, [RPT] **dyndoc**,
[RPT] **html2docx**, [RPT] **markdown**,
[RPT] **putdocx intro**, [RPT] **putdocx begin**,
[RPT] **putdocx collect**, [RPT] **putdocx pagebreak**, [RPT] **putdocx paragraph**,
[RPT] **putdocx table**, [TABLES] **collect export**,
[U] **21.2 The dynamic document commands**,
[U] **21.3 The putdocx, putpdf, and putexcel commands**
- Office, Microsoft, see Microsoft Office
- offset variable, [ST] **Glossary**
- ograph,
- bayesirf subcommand, [BAYES] **bayesirf ograph**
 - irf subcommand, [TS] **irf ograph**
- OIM, see observed information matrix
- OLDPLACE directory, [P] **sysdir**, [U] **17.5 Where does Stata look for ado-files?**
- OLE Automation, [P] **Automation**
- ologit command, [R] **ologit**, [R] **ologit postestimation**
- ologit regression, mixed-effects, [ME] **meologit**
- OLS regression, see linear regression
- omitted variables, [ERM] **Intro 3**, [ERM] **Glossary**
- omitted variables test, [R] **regress postestimation**, also see specification test
- on,
- cmdlog subcommand, [R] **log**
 - log subcommand, [R] **log**
 - timer subcommand, [P] **timer**
- one-parameter logistic model, [IRT] **irt 1pl**,
[IRT] **Glossary**
- one-at-a-time Markov chain Monte Carlo sampling,
[BAYES] **Intro**, [BAYES] **bayesmh**,
[BAYES] **Glossary**
- onecorrelation, power subcommand, [PSS-2] **power onecorrelation**
- one-level model, [ME] **me**, [ME] **Glossary**
- onemean,
- ciwidth subcommand, [PSS-3] **ciwidth onemean**
 - gsdesign subcommand, [ADAPT] **gsdesign onemean**
 - power subcommand, [PSS-2] **power onemean**,
[PSS-2] **power onemean, cluster**
- oneproportion,
- gsdesign subcommand, [ADAPT] **gsdesign oneproportion**
 - power subcommand, [PSS-2] **power oneproportion**,
[PSS-2] **power oneproportion, cluster**

one-sample

binary data, [META] **meta esize**, [META] **meta update**, [META] **meta forestplot**, [META] **meta summarize**, [META] **Glossary**

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

mean, [PSS-3] **ciwidth onemean**, [PSS-4] **Unbalanced designs**

variance, [PSS-3] **ciwidth onevariance**

correlation, see **correlation**, one-sample

mean, see **means**, one-sample

proportion, see **proportions**, one-sample

standard deviation, see **standard deviations**, one-sample

study, [PSS-2] **power**, [PSS-4] **Unbalanced designs**

test, [ADAPT] **gs**, [ADAPT] **gsdesign**, [ADAPT] **Glossary**, [PSS-1] **Intro**, [PSS-2] **Intro (power)**, [PSS-2] **power**, [PSS-2] **power usermethod**, [PSS-5] **Glossary**

correlation, [PSS-2] **power onecorrelation**

Cox proportional hazards model, [PSS-2] **power cox**

hazard function, [PSS-2] **power cox**

hazard ratio, [PSS-2] **power cox**

linear logit model, [PSS-2] **power trend**

log hazard-ratio, [PSS-2] **power cox**

mean, [ADAPT] **gsdesign onemean**, [PSS-2] **power onemean**, [PSS-4] **Unbalanced designs**

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

proportion, [ADAPT] **gsdesign oneproportion**, [PSS-2] **power oneproportion**

regression coefficient, [PSS-2] **power trend**, [PSS-2] **power cox**

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

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

survivor function, [PSS-2] **power cox**

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

variance, see **variance**, one-sample

one-sided

confidence interval, [PSS-3] **Intro (ciwidth)**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth pairedmeans**, [PSS-3] **ciwidth onevariance**, [PSS-5] **Glossary**

test (power), [ADAPT] **gsdesign**, [ADAPT] **gsdesign onemean**, [ADAPT] **gsdesign twomeans**, [ADAPT] **gsdesign oneproportion**, [ADAPT] **gsdesign twoproportions**, [ADAPT] **gsdesign logrank**, [ADAPT] **gsdesign usermethod**, [ADAPT] **Glossary**, [PSS-2] **power**, [PSS-2] **power onemean**, [PSS-2] **power onemean**, cluster, [PSS-2] **power twomeans**, [PSS-2] **power twomeans**, cluster, [PSS-2] **power pairedmeans**,

one-sided test (power), *continued*

[PSS-2] **power oneproportion**, [PSS-2] **power oneproportion**, cluster, [PSS-2] **power twoproportions**, [PSS-2] **power twoproportions**, cluster, [PSS-2] **power pairedproportions**, [PSS-2] **power onevariance**, [PSS-2] **power twovariances**, [PSS-2] **power onecorrelation**, [PSS-2] **power twocorrelations**, [PSS-2] **power oneway**, [PSS-2] **power oneslope**, [PSS-2] **power cmh**, [PSS-2] **power mcc**, [PSS-2] **power trend**, [PSS-2] **power cox**, [PSS-2] **power exponential**, [PSS-2] **power logrank**, [PSS-2] **power logrank**, cluster, [PSS-5] **Glossary**

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

one-step-ahead forecast, see **static forecast**

one-tailed test, see **one-sided test (power)**

onevariance, ciwidth subcommand, [PSS-3] **ciwidth onevariance**

power subcommand, [PSS-2] **power onevariance**

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

oneway command, [R] **oneway**

one-way repeated-measures ANOVA, [PSS-2] **power repeated**, [PSS-5] **Glossary**

oneway, power subcommand, [PSS-2] **power oneway**

opaccum, matrix subcommand, [P] **matrix accum**

opacity, [G-4] **colorstyle**, [G-4] **Glossary**

open, file subcommand, [P] **file**

OpenOffice dates, [D] **Datetime values from other software**

operating characteristic curve, [IRT] **Glossary**, also see **category characteristic curve**

operating system command, [D] **cd**, [D] **copy**, [D] **dir**, [D] **erase**, [D] **mkdir**, [D] **rmdir**, [D] **shell**, [D] **type**

operator, arithmetic, [M-2] **op_arith**, [M-2] **op_colon**, [P] **matrix define**, [U] **13.2.1 Arithmetic operators**

assignment, [M-2] **op_assignment**, [U] **11.1.5 =exp**

colon, [M-2] **op_colon**, [M-6] **Glossary**

column-join, [M-2] **op_join**

conditional, [M-2] **op_conditional**

conjugate transpose, [M-2] **op_transpose**

increment (++) and decrement (--), [M-2] **op_increment**, [P] **macro**

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

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

order of evaluation, [P] **matrix define**, [U] **13.2.5 Order of evaluation**, all operators

range, [M-2] **op_range**

- operator, *continued*
- relational, [M-2] **op_colon**, [U] **13.2.3 Relational operators**
 - row-join, [M-2] **op_join**
 - string,
 - concatenation, [M-4] **String**, [M-5] **invtokens()**, [U] **13.2.2 String operators**
 - duplication, [M-4] **String**, [M-5] **strdup()**, [U] **13.2.2 String operators**
 - time-series, [U] **11.4.3.6 Using factor variables with time-series operators**, [U] **13.10 Time-series operators**
 - difference, [U] **11.4.4 Time-series varlists**
 - lag, [U] **11.4.4 Time-series varlists**
 - lead, [U] **11.4.4 Time-series varlists**
 - programming, [M-5] **st_tsrevar()**, [TS] **tsrevar**
 - seasonal lag, [U] **11.4.4 Time-series varlists**
 - transpose, [M-2] **op_transpose**
- OPG, see *outer product of the gradient*
- oprobit command, [R] **oprobit**, [R] **oprobit postestimation**
- oprobit regression, mixed-effects, [ME] **meoprobit**
- optimization, [M-3] **mata set**, [M-5] **moptimize()**, [M-5] **optimize()**, [M-6] **Glossary**, also see *maximum likelihood estimation*
- linear, see *linear optimization*
- _optimize()** function, [M-5] **optimize()**
- optimize()** function, [M-5] **optimize()**
- _optimize_evaluate()** function, [M-5] **optimize()**
- optimize_evaluate()** function, [M-5] **optimize()**
- optimize_init()** function, [M-5] **optimize()**
- optimize_init_***(*)* functions, [M-5] **optimize()**
- optimize_query()** function, [M-5] **optimize()**
- optimize_result_***(*)* functions, [M-5] **optimize()**
- option, [U] **Glossary**
- options, [U] **11 Language syntax**
- in a programming context, [P] **syntax**, [P] **unab**
 - repeated, [G-4] **Concept: repeated options**, [G-4] **Glossary**
- or, estat subcommand, [CAUSAL] **mediate postestimation**
- or operator, see *logical operators*
- Oracle, importing from, [D] **odbc**
- order
- observations, [D] **gsort**, [D] **sort**
 - of evaluation, see *operator, order of evaluation*
 - statistics, [D] **egen**, [R] **lv**
 - variables, [D] **order**, [D] **sort**
- order command, [D] **order**
- order(*)* function, [M-5] **sort()**
- ordered
- categorical variable, [ERM] **Glossary**
 - complementary log–log regression, [SEM] **Glossary**
 - logistic regression, [BAYES] **bayes: meologit**, [BAYES] **bayes: ologit**, [BAYES] **bayes: xtologit**, [BAYES] **bayes: zilogit**, [FMM] **fmm: ologit**, [ME] **meologit**, [R] **ologit**, [R] **zilogit**, [SEM] **Example 35g**, [SVY] **svy estimation**
 - logistic regression imputation, see *imputation, ordered logistic regression*
 - logit, see *ordered logistic regression*
 - logit regression, [SEM] **Glossary**, also see *ordered logistic regression*
 - probit, [BAYES] **bayes: heckoprobit**, [BAYES] **bayes: hetoprobit**, [BAYES] **bayes: meoprobit**, [BAYES] **bayes: oprobit**, [BAYES] **bayes: xtoprobit**, [BAYES] **bayes: zioprobit**, [ERM] **Intro 2**, [ERM] **eoprobit**, [ERM] **Example 6a**, [ERM] **Example 6b**, [ERM] **Example 9**, [FMM] **fmm: oprobit**, [ME] **meoprobit**, [R] **heckoprobit**, [R] **hetoprobit**, [R] **oprobit**, [R] **zioprobit**, [SEM] **Example 35g**, [SEM] **Example 36g**, [SVY] **svy estimation**
 - probit regression, [SEM] **Glossary**, also see *ordered probit*
- ordinal
- exposure, [PSS-2] **power trend**
 - item, [IRT] **Glossary**
 - model, [SEM] **Intro 5**, [SEM] **Example 31g**, [SEM] **Example 32g**, [SEM] **Example 35g**, [SEM] **Example 36g**
 - outcome, see *outcomes, ordinal*
 - outcome model, see *outcomes, ordinal*
- ordinary least squares, see *linear regression*
- ordination, [MV] **mds**, [MV] **Glossary**
- orgtype, [M-2] **Declarations**, [M-6] **Glossary**
- orgtype(*)* function, [M-5] **eltype()**
- orientationstyle*, [G-4] **Glossary**
- original data, [MI] **Glossary**
- orthog command, [R] **orthog**
- orthogonal
- matrix, [M-6] **Glossary**
 - polynomial, [R] **contrast**, [R] **margins, contrast**, [R] **orthog**
 - rotation, [MV] **factor postestimation**, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
 - transformation, see *orthogonal rotation*
- orthogonalized impulse–response function, [BAYES] **bayesirf**, [TS] **irf**, [TS] **var intro**, [TS] **vec intro**, [TS] **vec**, [TS] **Glossary**

- orthonormal basis, [P] **matrix svd**
- orthpoly command, [R] **orthog**
- other, query subcommand, [R] **query**
- outcome model, [CAUSAL] **didregress**,
 [CAUSAL] **eteffects**, [CAUSAL] **etpoisson**,
 [CAUSAL] **etregress**, [CAUSAL] **hdidregress**,
 [CAUSAL] **mediate**, [CAUSAL] **teffects**
intro advanced, [CAUSAL] **teffects**
aipw, [CAUSAL] **teffects ipwra**,
 [CAUSAL] **teffects ra**, [CAUSAL] **telasso**,
 [CAUSAL] **xthdidregress**, [CAUSAL] **Glossary**,
 [ERM] **Glossary**
- outcome variable, [LASSO] **Glossary**, [SP] **Glossary**
- outcomes,
 binary,
 complementary log–log, [BAYES] **bayes: cloglog**,
 [FMM] **fm**, [FMM] **fm**: **cloglog**,
 [R] **cloglog**, [XT] **xtcloglog**
 generalized estimating equations, [XT] **xtgee**
 glm for binomial family, [BAYES] **bayes: binreg**,
 [BAYES] **bayes: glm**, [FMM] **fm**,
 [FMM] **fm**: **glm**, [R] **binreg**, [R] **glm**
- logistic, [BAYES] **bayesmh**
evaluators, [BAYES] **bayes: logistic**,
 [BAYES] **bayes: logit**,
 [BAYES] **bayes: xtlogit**, [FMM] **fm**,
 [FMM] **fm**: **logit**, [IRT] **irt 1pl**, [IRT] **irt**
2pl, [IRT] **irt 3pl**, [IRT] **irt hybrid**,
 [LASSO] **dslogit**, [LASSO] **elasticnet**,
 [LASSO] **lasso**, [LASSO] **pologit**,
 [LASSO] **xpologit**, [R] **exlogistic**, [R] **logistic**,
 [R] **logit**, [R] **scobit**, [XT] **xtlogit**,
 [XT] **xtstreg**
- multilevel
 mixed-effects, [BAYES] **bayes: mecloglog**,
 [BAYES] **bayes: melogit**,
 [BAYES] **bayes: meprobit**, [ME] **mecloglog**,
 [ME] **meglm**, [ME] **melogit**, [ME] **meprobit**
- power and sample size, [ADAPT] **gsdesign**
oneproportion, [ADAPT] **gsdesign**
twoproportions, [PSS-2] **power**,
 [PSS-2] **power oneproportion**,
 [PSS-2] **power twoproportions**,
 [PSS-2] **power pairedproportions**,
 [PSS-2] **power cmh**, [PSS-2] **power mcc**,
 [PSS-2] **power trend**
- probit, [BAYES] **bayes: biprobit**,
 [BAYES] **bayes: heckprobit**,
 [BAYES] **bayes: hetprobit**,
 [BAYES] **bayes: probit**,
 [BAYES] **bayes: xtprobit**, [ERM] **eprobit**,
 [ERM] **Example 3a**, [ERM] **Example 3b**,
 [ERM] **Example 4a**, [ERM] **Example 4b**,
 [ERM] **Example 5**, [ERM] **Example 6b**,
 [FMM] **fm**, [FMM] **fm**: **probit**,
 [LASSO] **elasticnet**, [LASSO] **lasso**,
 [R] **biprobit**, [R] **heckprobit**, [R] **hetprobit**,
 [R] **ivprobit**, [R] **probit**, [XT] **xtprobit**
- outcomes, binary, *continued*
 regress, [R] **hetregress**
 ROC analysis, [R] **rocfit**, [R] **rocreg**
 structural equation modeling, [SEM] **Intro 5**,
 [SEM] **Example 27g**, [SEM] **Example 28g**,
 [SEM] **Example 29g**, [SEM] **Example 30g**,
 [SEM] **Example 31g**, [SEM] **Example 32g**,
 [SEM] **Example 33g**, [SEM] **Example 34g**,
 [SEM] **Example 50g**
 treatment effects, [CAUSAL] **eteffects**,
 [CAUSAL] **mediate**, [CAUSAL] **teffects**
aipw, [CAUSAL] **teffects ipw**,
 [CAUSAL] **teffects ipwra**,
 [CAUSAL] **teffects nnmatch**,
 [CAUSAL] **teffects psmatch**,
 [CAUSAL] **teffects ra**, [CAUSAL] **telasso**
- categorical,
 logistic, [BAYES] **bayes: mlogit**,
 [BAYES] **bayes: xtmlogit**, [CM] **cmclogit**,
 [CM] **cmmixlogit**, [CM] **cmxtmixlogit**,
 [CM] **nlogit**, [FMM] **fm**,
 [FMM] **fm**: **mlogit**, [IRT] **irt nrm**, [IRT] **irt**
hybrid, [R] **clogit**, [R] **mlogit**, [R] **slogit**,
 [XT] **xtmlogit**
 probit, [BAYES] **bayes: mprobit**,
 [BAYES] **bayes: probit**,
 [BAYES] **bayes: xtprobit**, [CM] **cmmprobit**,
 [R] **mprobit**
- censored, multilevel mixed-effects,
 [BAYES] **bayes: metobit**, [ME] **meintreg**,
 [ME] **metobit**
- continuous, [ERM] **eintreg**, [ERM] **eregress**,
 [FMM] **fm**, [LASSO] **dsregress**,
 [LASSO] **elasticnet**, [LASSO] **lasso**,
 [LASSO] **poivregr**, [LASSO] **poivregr**,
 [LASSO] **sqrtlasso**, [LASSO] **xpoivregr**,
 [LASSO] **xporegr**, [R] **anova**, [R] **areg**,
 [R] **churdle**, [R] **cnsgreg**, [R] **frontier**, [R] **glm**,
 [R] **heckman**, [R] **hetregress**, [R] **intreg**,
 [R] **ivqregress**, [R] **ivregress**, [R] **ivtobit**,
 [R] **qreg**, [R] **reg3**, [R] **regress**, [R] **rreg**,
 [R] **sureg**, [R] **tobit**, [R] **truncreg**, [R] **vwls**
- Bayesian,
 [BAYES] **bayesmh**, [BAYES] **bayes: dsge**,
 [BAYES] **bayes: dsge**,
 [BAYES] **bayes: glm**,
 [BAYES] **bayes: heckman**,
 [BAYES] **bayes: hetregress**,
 [BAYES] **bayes: intreg**,
 [BAYES] **bayes: regress**,
 [BAYES] **bayes: tobit**,
 [BAYES] **bayes: truncreg**,
 [BAYES] **bayes: var**, [BAYES] **bayes: xtreg**,
 [BMA] **bmaregress**
- multilevel mixed-effects, [ME] **meglm**,
 [ME] **meintreg**, [ME] **menl**, [ME] **metobit**,
 [ME] **mixed**

outcomes, continuous, *continued*

panel data, [BAYES] **bayes: xtreg**,
[CAUSAL] **xtddidregress**,
[CAUSAL] **xthdidregress**, [ERM] **eintreg**,
[ERM] **eregress**, [ERM] **Example 7**,
[ERM] **Example 8a**, [ERM] **Example 8b**,
[XT] **xtabond**, [XT] **xtdpd**, [XT] **xtdpdsys**,
[XT] **xtfrontier**, [XT] **xtgls**, [XT] **xthheckman**,
[XT] **xthtaylor**, [XT] **xtintreg**, [XT] **xtivreg**,
[XT] **xtpcse**, [XT] **xtreg**, [XT] **xtregar**,
[XT] **xttobit**

power and sample size, [ADAPT] **gsdesign**
onemean, [ADAPT] **gsdesign twomeans**,
[PSS-2] **power onemean**, [PSS-2] **power**
twomeans, [PSS-2] **power pairedmeans**,
[PSS-2] **power onevariance**, [PSS-2] **power**
twovariances, [PSS-2] **power onecorrelation**,
[PSS-2] **power twocorrelations**,
[PSS-2] **power oneway**, [PSS-2] **power**
twoway, [PSS-2] **power repeated**

precision and sample size, [PSS-3] **ciwidth**
onemean, [PSS-3] **ciwidth twomeans**,
[PSS-3] **ciwidth pairedmeans**,
[PSS-3] **ciwidth onevariance**

time series, [TS] **arch**, [TS] **arfima**, [TS] **arma**,
[TS] **dfactor**, [TS] **lpirf**, [TS] **mgarch ccc**,
[TS] **mgarch dcc**, [TS] **mgarch dvech**,
[TS] **mgarch vcc**, [TS] **mswitch**, [TS] **newey**,
[TS] **prais**, [TS] **sspace**, [TS] **threshold**,
[TS] **ucm**, [TS] **var**, [TS] **var svar**, [TS] **vec**

treatment effects, [CAUSAL] **didregress**,
[CAUSAL] **eteffects**, [CAUSAL] **etregress**,
[CAUSAL] **hdidregress**, [CAUSAL] **mediate**,
[CAUSAL] **teffects aipw**, [CAUSAL] **teffects**
ipw, [CAUSAL] **teffects ipwra**,
[CAUSAL] **teffects nmatch**,
[CAUSAL] **teffects psmatch**,
[CAUSAL] **teffects ra**, [CAUSAL] **telasso**,
[CAUSAL] **xthdidregress**

count, [U] **27.8 Count outcomes**

generalized estimating equations, [XT] **xtgee**

heckpoisson, [R] **heckpoisson**

multilevel, [SEM] **Example 39g**

multilevel

mixed-effects, [BAYES] **bayes: menbreg**,
[BAYES] **bayes: mepoisson**, [ME] **menbreg**,
[ME] **mepoisson**

negative binomial, [BAYES] **bayes: gnbreg**,

[BAYES] **bayes: nbreg**,

[BAYES] **bayes: tnbreg**,

[BAYES] **bayes: xtnbreg**,

[BAYES] **bayes: zinb**, [FMM] **fm**,

[FMM] **fm: nbreg**, [R] **nbreg**, [R] **tnbreg**,

[R] **zinb**, [SEM] **Intro 5**, [XT] **xtnbreg**

outcomes, count, *continued*

Poisson, [BAYES] **bayes: poisson**,

[BAYES] **bayes: tpoisson**,

[BAYES] **bayes: xtpoisson**,

[BAYES] **bayes: zip**, [CAUSAL] **etpoisson**,

[FMM] **fm**, [FMM] **fm: poisson**,

[FMM] **fm: tpoisson**, [FMM] **Example 2**,

[FMM] **Example 3**, [LASSO] **dspoisson**,

[LASSO] **elasticnet**, [LASSO] **lasso**,

[LASSO] **popoisson**, [LASSO] **xpopoisson**,

[R] **cpoisson**, [R] **expoisson**, [R] **ivpoisson**,

[R] **poisson**, [R] **tpoisson**, [R] **zip**,

[SEM] **Intro 5**, [SEM] **Example 34g**,

[SEM] **Example 53g**, [SEM] **Example 54g**,

[XT] **xtpoisson**

treatment effects, [CAUSAL] **eteffects**,

[CAUSAL] **etpoisson**, [CAUSAL] **mediate**,

[CAUSAL] **teffects aipw**, [CAUSAL] **teffects**

ipw, [CAUSAL] **teffects ipwra**,

[CAUSAL] **teffects nmatch**,

[CAUSAL] **teffects psmatch**,

[CAUSAL] **teffects ra**, [CAUSAL] **telasso**

fractional,

beta, [BAYES] **bayes: betareg**,

[FMM] **fm: betareg**, [R] **betareg**

fractional response, [BAYES] **bayes: fracreg**,

[R] **fracreg**, [R] **ivfprobit**

treatment effects, [CAUSAL] **eteffects**,

[CAUSAL] **teffects ipw**, [CAUSAL] **teffects**

nmatch, [CAUSAL] **teffects psmatch**

multinomial, see categorical subentry, see ordinal

subentry, see rank subentry

ordinal,

logistic, [BAYES] **bayes: ologit**,

[BAYES] **bayes: xtologit**,

[BAYES] **bayes: zologit**, [FMM] **fm**,

[FMM] **fm: ologit**, [IRT] **irt grm**,

[IRT] **irt pcm**, [IRT] **irt rsm**, [IRT] **irt**

hybrid, [R] **ologit**, [R] **slogit**, [R] **zologit**,

[XT] **xtologit**

multilevel

mixed-effects, [BAYES] **bayes: meologit**,

[BAYES] **bayes: meoprobit**, [ME] **meologit**,

[ME] **meoprobit**

probit, [BAYES] **bayes: hetoprobit**,

[BAYES] **bayes: oprobit**,

[BAYES] **bayes: xtoprobit**,

[BAYES] **bayes: zioprobit**, [ERM] **eoprobit**,

[ERM] **Example 6a**, [ERM] **Example 9**,

[FMM] **fm**, [FMM] **fm: oprobit**,

[R] **heckoprobit**, [R] **hetoprobit**, [R] **oprobit**,

[R] **zioprobit**, [XT] **xtoprobit**

treatment effect, [CAUSAL] **teffects multivalued**

polytomous, see categorical subentry, see ordinal

subentry, see rank subentry

outcomes, *continued*
 rank,
 logistic, [CM] **cmrologit**
 probit, [CM] **cmroprobit**
 survival, [FMM] **fm**
 competing risks, [ST] **sterreg**
 Cox, [LASSO] **elasticnet**, [LASSO] **lasso**,
 [ST] **stcox**, [ST] **stintcox**
 parametric, [BAYES] **bayes: streg**,
 [FMM] **fm**: **streg**, [FMM] **Example 4**,
 [ST] **stintreg**, [ST] **streg**
 power and sample size, [ADAPT] **gsdesign**
 logrank, [PSS-2] **power cox**, [PSS-2] **power**
 exponential, [PSS-2] **power logrank**
 treatment effects, [CAUSAL] **stteffects**
 ipw, [CAUSAL] **stteffects ipwra**,
 [CAUSAL] **stteffects ra**, [CAUSAL] **stteffects**
 wra

outer
 fence, [R] **lv**
 product, see Kronecker direct product
 product of the gradient, [R] **ml**, [R] **vce_option**,
 [SEM] **Glossary**, [XT] **vce_options**

outfile command, [D] **outfile**

outliers,
 downweighting, [R] **qreg**, [R] **rreg**
 graphing, [G-2] **graph twoway lfitci**, [G-2] **graph**
 twoway qfitci
 identifying, [R] **jackknife**, [R] **lv**, [R] **regress**
 postestimation

outlines, suppressing, [G-4] **linestyle**

outlining regions, [G-3] **region_options**

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

out-of-sample R^2 , [LASSO] **Glossary**

output,
 query subcommand, [R] **query**
 set subcommand, [P] **quietly**, [R] **set**

output gap, [TS] **Glossary**

output,
 coefficient table,
 automatically widen, [R] **set**
 display settings, [R] **set showbaselevels**
 format settings, [R] **set cformat**
 controlling the scrolling of, [R] **more**, [U] **7 –more-**
 conditions
 displaying, [P] **display**, [P] **smcl**
 formatting numbers, [D] **format**
 printing, [R] **translate**, [U] **15 Saving and printing**
 output—log files
 recording, [R] **log**
 settings, [P] **creturn**
 suppressing, [P] **quietly**

outside values, [R] **lv**

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

overall significance level, see familywise significance level

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

overid,
 estat subcommand, [R] **gmm postestimation**,
 [R] **ivpoisson postestimation**, [R] **ivregress**
 postestimation
 tebalance subcommand, [CAUSAL] **tebalance**
 overid

overidentifying restrictions, [XT] **Glossary**
 tests of, [R] **gmm postestimation**, [R] **ivpoisson**
 postestimation, [R] **ivregress postestimation**,
 [XT] **xtabond**, [XT] **xtabond postestimation**,
 [XT] **xtdpd**, [XT] **xtdpdsys**, [XT] **xtdpdsys**
 postestimation

overlap assumption, [CAUSAL] **teffects intro**,
 [CAUSAL] **teffects intro advanced**,
 [CAUSAL] **teoverlap**, [CAUSAL] **Glossary**

overlap, **teffects** subcommand,
 [CAUSAL] **teoverlap**

overloading, class program names, [P] **class**

ovtest, estat subcommand, [R] **regress**
 postestimation

P

p charts, see fraction defective

P–P plot, [R] **Diagnostic plots**

pac command, [TS] **corrgram**

pagebreak,
 putdocx subcommand, [RPT] **putdocx pagebreak**
 putpdf subcommand, [RPT] **putpdf pagebreak**

pagenumber, putdocx subcommand, [RPT] **putdocx**
 paragraph

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

paging of screen output, controlling, [P] **more**,
 [R] **more**, [U] **7 –more– conditions**

paired
 data, [PSS-5] **Glossary**
 means, see means, paired
 observations, see paired data
 proportions, see proportions, paired
 study, [PSS-2] **power**, [PSS-2] **power mcc**
 test, [PSS-5] **Glossary**

paired-coordinate plots, [G-2] **graph twoway pcarrow**,
 [G-2] **graph twoway pcarrowi**, [G-2] **graph**
 twoway pccapsym, [G-2] **graph twoway pci**,
 [G-2] **graph twoway pcscatter**, [G-2] **graph**
 twoway pcpike

pairedmeans,
 ciwidth subcommand, [PSS-3] **ciwidth**
 pairedmeans
 power subcommand, [PSS-2] **power pairedmeans**

pairedproportions, power subcommand,
 [PSS-2] **power pairedproportions**

- paired-sample
 - confidence interval, [PSS-1] **Intro**, [PSS-3] **Intro (ciwidth)**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth pairedmeans**
 - test, [PSS-1] **Intro**, [PSS-2] **Intro (power)**, [PSS-2] **power**, [PSS-2] **power pairedmeans**, [PSS-2] **power pairedproportions**
- pairwise
 - combinations, [D] **cross**, [D] **joinby**
 - comparisons, [MV] **Intro**, [R] **margins**, **pwcompare**, [R] **marginsplot**, [R] **pwcompare**, [R] **pwmean**, [U] **20.18 Obtaining pairwise comparisons**
 - correlation, [R] **correlate**
- pairwise, estat subcommand, [MV] **mds postestimation**
- palette color command, [G-2] **palette**
- palette linepalette command, [G-2] **palette**
- palette smc1symbolpalette command, [G-2] **palette**
- palette symbolpalette command, [G-2] **palette**
- panel data, [BAYES] **bayes**, [BAYES] **bayesmh**, [CM] **Glossary**, [D] **assertnested**, [ERM] **Glossary**, [M-5] **panelsetup()**, [M-5] **panelsum()**, [MI] **mi estimate**, [SP] **Glossary**, [U] **27.15 Panel-data models**, [XT] **xt**, [XT] **Glossary**, also see area data
- panel-corrected standard error, [XT] **xtpcse**, [XT] **Glossary**
- panels, variable identifying, [CM] **cmset**, [XT] **xtset**
- panelsetup() function, [M-5] **panelsetup()**
- panelstats() function, [M-5] **panelsetup()**
- panelsubmatrix() function, [M-5] **panelsetup()**
- panelsubview() function, [M-5] **panelsetup()**
- panelsum() function, [M-5] **panelsum()**
- paragraph,
 - putdocx subcommand, [RPT] **putdocx paragraph**
 - putpdf subcommand, [RPT] **putpdf paragraph**
- parallel number list, [PSS-2] **power**, [PSS-3] **ciwidth**
- parallel-trends assumption, [CAUSAL] **DID intro**, [CAUSAL] **didregress**, [CAUSAL] **didregress postestimation**
- parameter
 - constraints, [SEM] **estat ginvariant**, [SEM] **Glossary**
 - stability, [TS] **estat sbcusum**
 - trace files, [MI] **mi impute mvn**, [MI] **mi ptrace**
- parameterized curves, [D] **range**
- parameters, [SEM] **Glossary**
 - combinations of, [R] **lincom**, [R] **nlcom**, [SEM] **lincom**, [SEM] **nlcom**, [U] **20.14 Obtaining linear combinations of coefficients**
 - system, see system parameters
- parameters, estat subcommand, [R] **demandsys postestimation**
- parametric
 - methods, [MV] **Glossary**
 - spectral density estimation, [TS] **psdensity**
 - survival models, [BAYES] **bayes: mestreg**, [BAYES] **bayes: streg**, [FMM] **fm**, [FMM] **fm: streg**, [FMM] **Example 4**, [ME] **mestreg**, [SEM] **Intro 5**, [SEM] **Example 47g**, [SEM] **Example 48g**, [SEM] **Example 49g**, [ST] **stintreg**, [ST] **streg**, [SVY] **svy estimation**
- PARCH, see power autoregressive conditional heteroskedasticity
- parsedistance, cluster subcommand, [MV] **cluster programming utilities**
- parsimax rotation, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
- parsing, [M-5] **tokenget()**, [M-5] **tokens()**, [M-5] **ustrsplit()**, [P] **gettoken**, [P] **numlist**, [P] **syntax**, [P] **tokenize**, [U] **18.4 Program arguments**
- partial
 - autocorrelation function, [TS] **corrgram**, [TS] **Glossary**
 - correlation, [PSS-2] **power**, [PSS-2] **power pcorr**, [PSS-5] **Glossary**, [R] **pcorr**
 - credit model, [IRT] **irt pcm**, [IRT] **Glossary**
 - DFBETA, [ST] **stcox postestimation**, [ST] **sterreg postestimation**, [ST] **Glossary**
 - effects, [CM] **margins**, [R] **margins**, [R] **marginsplot**
 - likelihood displacement value, [ST] **Glossary**
 - LMAX value, [ST] **stcox postestimation**, [ST] **Glossary**
 - regression leverage plot, [R] **regress postestimation diagnostic plots**
 - regression plot, [R] **regress postestimation diagnostic plots**
 - residual plot, [R] **regress postestimation diagnostic plots**
- partialing out, [LASSO] **Lasso inference intro**, [LASSO] **Inference examples**, [LASSO] **Inference requirements**, [LASSO] **poivregress**, [LASSO] **pologit**, [LASSO] **popoisson**, [LASSO] **poregress**, [LASSO] **Glossary**
- partially specified target rotation, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
- partition cluster-analysis methods, [MV] **cluster kmeans and kmedians**, [MV] **Glossary**
- partitioned matrices, [P] **matrix define**
- partitioning memory, [U] **6 Managing memory**
- Parzen kernel function, [CAUSAL] **tebalance density**, [CAUSAL] **teoverlap**, [G-2] **graph twoway kdensity**, [G-2] **graph twoway lpoly**, [G-2] **graph twoway lpolyci**, [R] **ivqregress**, [R] **kdensity**, [R] **lpoly**, [R] **nregress kernel**, [R] **qreg**
- passive imputation, see imputation, passive
- passive variables, see variables, multiple-imputation passive

- passive, `mi` subcommand, [MI] **mi passive**
 past history, [ST] `stset`, [ST] **Glossary**
 path (in a filesystem sense), [M-5] `pathjoin()`,
 [P] `creturn`, [U] **11.6 Filenaming conventions**
 path (in an SEM sense), [SEM] **Glossary**
 adding, [SEM] **Intro 6**
 coefficients, [SEM] **Glossary**
 constraining, [SEM] **Intro 4**
 diagrams, [SEM] **Intro 2**, [SEM] **Intro 3**,
 [SEM] **Glossary**
 model, [SEM] **Intro 5**
 notation, [SEM] **Intro 2**, [SEM] **Intro 3**,
 [SEM] **gsem path notation extensions**,
 [SEM] **sem and gsem path notation**, [SEM] **sem**
 path notation extensions, [SEM] **Glossary**
 pathasciisuffix() function, [M-5] `pathjoin()`
 pathbasename() function, [M-5] `pathjoin()`
 pathgetparent() function, [M-5] `pathjoin()`
 pathisabs() function, [M-5] `pathjoin()`
 pathisurl() function, [M-5] `pathjoin()`
 pathjoin() function, [M-5] `pathjoin()`
 pathlist() function, [M-5] `pathjoin()`
 pathresolve() function, [M-5] `pathjoin()`
 pathrmsuffix() function, [M-5] `pathjoin()`
 pathsearchlist() function, [M-5] `pathjoin()`
 pathsplit() function, [M-5] `pathjoin()`
 pathstata suffix() function, [M-5] `pathjoin()`
 pathsubsysdir() function, [M-5] `pathjoin()`
 pathsuffix() function, [M-5] `pathjoin()`
 pattern
 matching, [M-5] `strmatch()`
 of data, [D] **egen**
 of missing values, [R] **misstable**
 of missingness, [MI] **Intro substantive**, [MI] **mi**
 impute, [MI] **mi misstable**, [MI] **Glossary**
 patterns, `misstable` subcommand, [R] **misstable**
 pause command, [P] **pause**
 pausing until key is pressed, [P] **more**, [R] **more**,
 [U] **7 –more– conditions**
 pc(), `egen` function, [D] **egen**
 PCA, see **principal component analysis**
 pca command, [MV] **pca**, [MV] **pca postestimation**
 pcamat command, [MV] **pca**, [MV] **pca**
 postestimation
 pccarrow, `graph twoway` subcommand, [G-2] **graph**
 twoway pccarrow
 pccarrowi, `graph twoway` subcommand, [G-2] **graph**
 twoway pccarrowi
 pccbarrow, `graph twoway` subcommand, [G-2] **graph**
 twoway pccbarrow
 pccapsym, `graph twoway` subcommand, [G-2] **graph**
 twoway pccapsym
 pchart command, [R] **QC**
 pchi command, [R] **Diagnostic plots**
 pci, `graph twoway` subcommand, [G-2] **graph twoway**
 pci
 PCM, see **partial credit model**
 pcm, `irt` subcommand, [IRT] **irt pcm**, [IRT] **irt pcm**
 postestimation
 p-conformability, [M-6] **Glossary**
 pcorr command, [R] **pcorr**
 pcorr, `power` subcommand, [PSS-2] **power pcorr**
 pcscatter, `graph twoway` subcommand, [G-2] **graph**
 twoway pcscatter
 PCSE, see **panel-corrected standard error**
 pcspike, `graph twoway` subcommand, [G-2] **graph**
 twoway pcspike
 pctile(), `egen` function, [D] **egen**
 `_pctile` command, [D] **pctile**
 pctile command, [D] **pctile**
 PDF, see **Portable Document Format**
 Pdf*() functions, [M-5] `Pdf*()`
 pdf_maxtable, `set` subcommand, [R] **set**,
 [RPT] **putpdf table**
 Pearson
 coefficient similarity measure,
 [MV] **measure_option**
 goodness-of-fit test, [R] **estat gof**
 product-moment correlation coefficient,
 [PSS-2] **power onecorrelation**, [PSS-2] **power**
 twocorrelations, [R] **correlate**
 residual, [ME] **meclolog postestimation**,
 [ME] **meglm postestimation**, [ME] **melogit**
 postestimation, [ME] **menbreg postestimation**,
 [ME] **mepoisson postestimation**, [ME] **meprobit**
 postestimation, [R] **binreg postestimation**,
 [R] **clomit postestimation**, [R] **glm**
 postestimation, [R] **logistic postestimation**,
 [R] **logit postestimation**
 Pearson's χ^2 test, [ADAPT] **Glossary**
 Pearson's correlation, [PSS-5] **Glossary**, also see
 Pearson product-moment correlation coefficient
 Pedroni test, [XT] **xtcointtest**
 pedroni, `xtcointtest` subcommand, [XT] **xtcointtest**
 Pegdown, [RPT] **markdown**
 penalized
 coefficients, [LASSO] **elasticnet**, [LASSO] **lasso**,
 [LASSO] **lassocoeef**, [LASSO] **Glossary**
 estimators, [LASSO] **Glossary**
 log-likelihood function, [ST] **stcox**, [ST] **Glossary**
 penalty
 loadings, [LASSO] **Glossary**
 parameter, [LASSO] **Glossary**
 Penn World Table, importing from, [D] **import fred**
 percentiles,
 create
 dataset of, [D] **collapse**
 variable containing, [D] **codebook**, [D] **egen**,
 [D] **pctile**
 displaying, [CM] **cmsummarize**, [R] **centile**,
 [R] **dtable**, [R] **lv**, [R] **summarize**, [R] **table**
 summary, [R] **table**, [R] **tabstat**
 perfect prediction, see **imputation**, **perfect prediction**
 pergram command, [TS] **pergram**
 `_perhapsequiloc()` function, [M-5] **_equilrc()**

- _perhapsequirlr() function, [M-5] [_equilrc\(\)](#)
 _perhapsequirlrc() function, [M-5] [_equilrc\(\)](#)
 period, *estat* subcommand, [TS] [ucm](#), [TS] [ucm postestimation](#)
 periodogram, [TS] [pergram](#), [TS] [psdensity](#), [TS] [Glossary](#)
 permname macro function, [P] [macro](#)
 permutation matrix and vector, [M-1] [Permutation](#), [M-5] [invorder\(\)](#), [M-6] [Glossary](#)
 permutation test, [M-5] [cvpermute\(\)](#), [R] [permute](#)
 permute prefix command, [R] [permute](#)
 person location, [IRT] [Glossary](#)
 personal command, [P] [sysdir](#)
 PERSONAL directory, [P] [sysdir](#), [U] [17.5 Where does Stata look for ado-files?](#)
 person-time, [ST] [stptime](#)
 Peters test, [META] [meta bias](#)
 Peto's method, [META] [Glossary](#)
 pformat, *set* subcommand, [R] [set](#), [R] [set cformat](#)
 pharmaceutical statistics, [R] [pk](#), [R] [pksum](#)
 pharmacokinetic data, [R] [pk](#), [R] [pkcollapse](#), [R] [pkcross](#), [R] [pkequiv](#), [R] [pkexamine](#), [R] [pkshape](#), [R] [pksum](#), [U] [27.21 Pharmacokinetic data](#)
 pharmacokinetic plots, [R] [pkexamine](#)
 phase function, [TS] [tsfilter](#), [TS] [Glossary](#)
 Phillips curve, [TS] [Glossary](#)
 Phillips–Perron test, [TS] [pperron](#)
 phtest, *estat* subcommand, [ST] [stcox](#) [PH-assumption tests](#)
 _pi built-in variable, [U] [11.3 Naming conventions](#)
 pi() function, [M-5] [sin\(\)](#)
 pi, value of, [U] [11.3 Naming conventions](#), [U] [13.4 System variables \(_variables\)](#)
 pie chart, [G-2] [graph pie](#)
 pie, *graph* subcommand, [G-2] [graph pie](#)
 piece macro function, [P] [macro](#)
 piecewise
 cubic functions, [R] [makespline](#)
 linear functions, [R] [makespline](#)
 Pillai's trace statistic, [MV] [canon](#), [MV] [manova](#), [MV] [mvtest means](#), [MV] [Glossary](#)
 pinnable, *set* subcommand, [R] [set](#)
 _pinv() function, [M-5] [pinv\(\)](#)
 pinv() function, [M-5] [pinv\(\)](#)
 PIP, see [posterior inclusion probability](#)
 pip, *bmastats* subcommand, [BMA] [bmastats pip](#)
 pk, see [pharmacokinetic data](#)
 pkcollapse command, [R] [pkcollapse](#)
 pkcross command, [R] [pkcross](#)
 pkequiv command, [R] [pkequiv](#)
 pkexamine command, [R] [pkexamine](#)
 .pkg filename suffix, [R] [net](#)
 pkshape command, [R] [pkshape](#)
 pksum command, [R] [pksum](#)
 placebo, [ADAPT] [Glossary](#)
 placebo control, [ADAPT] [Glossary](#)
 places, [SP] [Glossary](#)
 Plackett–Luce model, [CM] [cmrologit](#)
 plain ASCII, [D] [Glossary](#), [P] [Glossary](#), [U] [Glossary](#)
 planar coordinates, see [coordinate system](#)
 platforms for which Stata is available, [U] [5.1 Platforms](#)
 play graph recording, [G-3] [play_option](#)
 play, *graph* subcommand, [G-2] [graph play](#)
 playsnd, *set* subcommand, [R] [set](#)
 plot, definition, [G-4] [pstyle](#)
 plot, ml subcommand, [R] [ml](#)
 plot region, [G-3] [region_options](#), [G-4] [Glossary](#)
plotregionstyle, [G-4] [Glossary](#)
 plottypes, [G-2] [graph twoway](#), [G-4] [Glossary](#)
 base, [G-3] [advanced_options](#)
 derived, [G-3] [advanced_options](#)
 plugin, [P] [Glossary](#)
 Java, [P] [Java intro](#), [P] [Java plugin](#), [P] [Java utilities](#), [P] [javacall](#)
 loading, [P] [plugin](#)
 plugin option, [P] [plugin](#), [P] [program](#)
 plugins, [LASSO] [Inference examples](#), [LASSO] [lasso fitting](#), [LASSO] [Glossary](#)
 plural() function, [FN] [String functions](#)
 PLUS directory, [P] [sysdir](#), [U] [17.5 Where does Stata look for ado-files?](#)
 PMM imputation, see [imputation, predictive mean matching](#)
 PMP, see [posterior model probability](#)
 pmp, *bmagraph* subcommand, [BMA] [bmagraph pmp](#)
 PNG, see [Portable Network Graphics](#)
 PNIE, see [pure natural indirect effect](#)
 pnorm command, [R] [Diagnostic plots](#)
 po, [LASSO] [Glossary](#)
 Pocock bounds, [ADAPT] [Glossary](#)
 Pocock design, [ADAPT] [Glossary](#)
 point estimate, [SVY] [Glossary](#)
 point-and-click analysis, see [graphical user interface](#)
 pointers, [M-2] [pointers](#), [M-2] [ftof](#), [M-5] [findexternal\(\)](#), [M-6] [Glossary](#)
 pointmass density, [FMM] [fmm: pointmass](#), [FMM] [Glossary](#)
 points, connecting, [G-3] [cline_options](#), [G-3] [connect_options](#), [G-4] [connectstyle](#)
 Poisson
 distribution,
 confidence intervals, [R] [ci](#)
 cumulative, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 inverse cumulative, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 inverse reverse cumulative, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 reverse cumulative, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 probability mass function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 regression, [R] [nbreg](#), [R] [poisson](#), [ST] [stcox](#), [SVY] [svy estimation](#)

Poisson regression, *continued*

- Bayesian, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayes: glm**, [BAYES] **bayes: meglm**, [BAYES] **bayes: mepoisson**, [BAYES] **bayes: poisson**, [BAYES] **bayes: tpoisson**, [BAYES] **bayes: xtpoisson**, [BAYES] **bayes: zip**
- censored, [R] **cpoisson**
- elastic net, [LASSO] **elasticnet**
- finite mixture model, [FMM] **fm**, [FMM] **fm**: **poisson**, [FMM] **Example 2**
- fixed-effects, [XT] **xtpoisson**
- generalized linear model, [BAYES] **bayes: glm**, [BAYES] **bayes: meglm**, [FMM] **fm**: **glm**, [ME] **meglm**, [R] **glm**
- lasso, [LASSO] **Lasso inference intro**, [LASSO] **dspoisson**, [LASSO] **Inference examples**, [LASSO] **lasso**, [LASSO] **popoisson**, [LASSO] **xpopoisson**
- mixed-effects, [BAYES] **bayes: mepoisson**, [ME] **mepoisson**
- model, [XT] **Glossary**
- population-averaged, [XT] **xtgee**, [XT] **xtpoisson**
- random-effects, [XT] **xtpoisson**
- structural equation modeling, [SEM] **Example 34g**, [SEM] **Example 39g**, [SEM] **Example 53g**, [SEM] **Example 54g**, [SEM] **Glossary**
- truncated, [BAYES] **bayes: tpoisson**, [FMM] **fm**: **tpoisson**, [R] **tpoisson**
- with sample selection, [R] **heckpoisson**
- zero-inflated, [BAYES] **bayes: zip**, [R] **zip**
- poisson** command, [R] **nbreg**, [R] **poisson**, [R] **poisson postestimation**
- poisson()** function, [FN] **Statistical functions**, [M-5] **normal()**
- poissonp()** function, [FN] **Statistical functions**, [M-5] **normal()**
- poissontail()** function, [FN] **Statistical functions**, [M-5] **normal()**
- poivre** command, [LASSO] **Inference examples**, [LASSO] **lasso inference postestimation**, [LASSO] **poivre**
- polar coordinates, [D] **range**
- policy, **estat** subcommand, [DSGE] **estat policy**
- policy matrix, [DSGE] **estat policy**, [DSGE] **Glossary**
- pologit** command, [LASSO] **Inference examples**, [LASSO] **lasso inference postestimation**, [LASSO] **pologit**
- polyadd()** function, [M-5] **polyeval()**
- polyderiv()** function, [M-5] **polyeval()**
- polydiv()** function, [M-5] **polyeval()**
- polyeval()** function, [M-5] **polyeval()**
- polyinteg()** function, [M-5] **polyeval()**
- polymorphism, [P] **class**
- polymult()** function, [M-5] **polyeval()**
- polynomial, [M-5] **polyeval()**
- basis, [R] **npregress series**
- fractional, [R] **fp**, [R] **mfp**
- orthogonal, [R] **orthog**
- smoothing, see **local polynomial**
- polyroots()** function, [M-5] **polyeval()**
- polysolve()** function, [M-5] **polyeval()**
- polytomous
 - item, see **categorical item**
 - logistic regression, see **logistic and logit regression**, **multinomial**
 - outcome model, see **outcomes**, **polytomous**
- polytrim()** function, [M-5] **polyeval()**
- POMs, see **potential-outcome means**
- pooled effect size, see **overall effect size**
- pooled estimates, [R] **Epitab**
- pooled estimator, [XT] **Glossary**
- pooling step, [MI] **Intro substantive**, [MI] **mi estimate**, [MI] **mi estimate using**, [MI] **mi predict**
- popoisson** command, [LASSO] **Inference examples**, [LASSO] **lasso inference postestimation**, [LASSO] **popoisson**
- population
 - attributable risk, [R] **Epitab**
 - error, [SEM] **estat gof**, [SEM] **Example 4**
 - parameter, [PSS-2] **power**, [PSS-2] **power onemean**, [PSS-2] **power twomeans**, [PSS-2] **power pairedmeans**, [PSS-2] **power oneproportion**, [PSS-2] **power twoproportions**, [PSS-2] **power pairedproportions**, [PSS-2] **power onevariance**, [PSS-2] **power twovariances**, [PSS-2] **power onecorrelation**, [PSS-2] **power twocorrelations**, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth pairedmeans**, [PSS-3] **ciwidth onevariance**, [PSS-4] **Unbalanced designs**, see **target parameter**
 - pyramid, [G-2] **graph twoway bar**
 - size, [PSS-2] **power**, [PSS-2] **power onemean**, [PSS-2] **power pairedmeans**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth pairedmeans**
 - standard deviation, see **subpopulation**, **standard deviations of**
 - standard errors, [ERM] **Intro 5**
- population-averaged model, [XT] **xtcloglog**, [XT] **xtgee**, [XT] **xtlogit**, [XT] **xtnbreg**, [XT] **xtpoisson**, [XT] **xtprobit**, [XT] **xtrereg**, [XT] **Glossary**
- populations,
 - diagnostic plots, [R] **Diagnostic plots**
 - examining, [R] **dtable**, [R] **histogram**, [R] **lv**, [R] **spikeplot**, [R] **stem**, [R] **summarize**, [R] **table**
 - standard, [R] **dstdize**
 - testing equality of, see **distributions**, **testing equality of**
 - testing for normality, [R] **sktest**, [R] **swilk**

- po regress** command, [LASSO] **Inference examples**, [LASSO] **lasso inference postestimation**, [LASSO] **po regress**
- Portable Document Format, [G-2] **graph export**, [G-3] **pdf_options**, [G-4] **Glossary**, [R] **dtable**, [R] **etable**, [R] **translate**, [RPT] **docx2pdf**, [RPT] **putpdf intro**, [TABLES] **collect export create**, [M-5] **Pdf*()**, [RPT] **putpdf begin**, [RPT] **putpdf collect**, [RPT] **putpdf pagebreak**, [RPT] **putpdf paragraph**, [RPT] **putpdf table**
- Portable Network Graphics, [G-2] **graph export**, [G-3] **png_options**, [G-4] **Glossary**
- portmanteau statistic, [TS] **corrgram**, [TS] **wntestq**, [TS] **Glossary**
- positive effect size, [PSS-2] **power**, [PSS-5] **Glossary**
- post**,
- ereturn** subcommand, [P] **ereturn**, [P] **makecns**, [P] **return**
 - frame** subcommand, [P] **frame post**
- post** command, [P] **postfile**
- postclose** command, [P] **postfile**
- posterior
- coefficient sample, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmacoefsample**, [BMA] **BMA postestimation**, [BMA] **bmagraph coefdensity**
 - distribution, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmacoefsample**, [BMA] **bmagraph**, [BMA] **bmagraph coefdensity**, [BMA] **bmagraph pmp**, [BMA] **Glossary**
 - inclusion probability, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmagraph**, [BMA] **bmagraph coefdensity**, [BMA] **bmastats jointness**, [BMA] **bmastats models**, [BMA] **bmastats pip**, [BMA] **Glossary**
 - independence, see independent a posteriori
 - interval, see credible interval
 - mean, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesstats summary**, [BMA] **bmaregress**, [BMA] **bmpredict**, [BMA] **bmastats**, [IRT] **irt 1pl postestimation**, [IRT] **irt 2pl postestimation**, [IRT] **irt 3pl postestimation**, [IRT] **irt grm postestimation**, [IRT] **irt nrm postestimation**, [IRT] **irt pcm postestimation**, [IRT] **irt rsm postestimation**, [IRT] **irt hybrid postestimation**, [IRT] **Glossary**, [ME] **meclolog postestimation**, [ME] **meglm postestimation**, [ME] **meintreg postestimation**, [ME] **melogit postestimation**, [ME] **menbreg postestimation**, [ME] **meologit postestimation**, [ME] **meoprobit postestimation**, [ME] **mepoisson postestimation**, [ME] **meprobit postestimation**, [ME] **mestreg postestimation**, [ME] **metobit postestimation**, [ME] **Glossary**
- posterior, *continued*
- mean model size, [BMA] **bmaregress**, [BMA] **bmastats msize**, [BMA] **Glossary**
 - median, [BMA] **bmpredict**, [BMA] **bmastats**
 - mode, [BAYES] **Intro**, [IRT] **irt 1pl postestimation**, [IRT] **irt 2pl postestimation**, [IRT] **irt 3pl postestimation**, [IRT] **irt grm postestimation**, [IRT] **irt nrm postestimation**, [IRT] **irt pcm postestimation**, [IRT] **irt rsm postestimation**, [IRT] **irt hybrid postestimation**, [IRT] **Glossary**, [ME] **meclolog postestimation**, [ME] **meglm postestimation**, [ME] **meintreg postestimation**, [ME] **melogit postestimation**, [ME] **menbreg postestimation**, [ME] **meologit postestimation**, [ME] **meoprobit postestimation**, [ME] **mepoisson postestimation**, [ME] **meprobit postestimation**, [ME] **mestreg postestimation**, [ME] **metobit postestimation**, [ME] **Glossary**
 - model distribution, [BMA] **bmaregress**, [BMA] **bmagraph pmp**, [BMA] **bmastats models**, [BMA] **Glossary**
 - model parameter sample, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmacoefsample**, [BMA] **Glossary**
 - model probability, [BMA] **Glossary**
 - model sample, see Markov chain Monte Carlo, sampling
 - model-size distribution, [BMA] **bmaregress**, [BMA] **bmagraph msize**, [BMA] **bmastats msize**, [BMA] **Glossary**
 - noninclusion probability, [BMA] **bmaregress**, [BMA] **bmagraph coefdensity**, [BMA] **bmastats jointness**, [BMA] **bmastats pip**, [BMA] **Glossary**
 - odds, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesstats ic**, [BAYES] **bayestest model**, [BAYES] **Glossary**
 - predictive
 - checking, [BAYES] **Glossary**
 - distribution, [BAYES] **Intro**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmpredict**, [BMA] **bmastats**
 - p*-value, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**, [BAYES] **Bayesian postestimation**, [BAYES] **bayesstats**, [BAYES] **bayesstats ppvalues**, [BAYES] **bayespredict**, [BAYES] **Glossary**
 - probabilities, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**, [BAYES] **bayestest interval**, [BAYES] **bayestest model**, [BMA] **bmaregress**, [MV] **Glossary**
 - standard deviation, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **bayesstats summary**, [BMA] **bmaregress**, [BMA] **bmpredict**, [BMA] **bmastats**
 - variance, [BMA] **bmaregress**
- postest** command, [R] **postest**

postestimation command,

Bayesian,

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

dynamic stochastic general equilibrium,

[DSGE] estat covariance, [DSGE] estat policy,
[DSGE] estat stable, [DSGE] estat steady,
[DSGE] estat transition

estat, [CM] cmmprobit postestimation,

[CM] cmroprobit postestimation, [CM] nlogit
postestimation, [DSGE] estat covariance,
[DSGE] estat policy, [DSGE] estat stable,
[DSGE] estat steady, [DSGE] estat transition,
[ERM] estat teffects, [FMM] estat eform,
[FMM] estat lmean, [FMM] estat lprob,
[IRT] estat report, [IRT] estat greport,
[ME] estat df, [ME] estat group, [ME] estat
icc, [ME] estat recovariance, [ME] estat sd,
[ME] estat wcorrelation, [META] estat group,
[META] estat heterogeneity (me), [META] estat
heterogeneity (mv), [META] estat recovariance,
[META] estat sd, [MV] ca postestimation,
[MV] canon postestimation, [MV] discrim
estat, [MV] factor postestimation, [MV] mca
postestimation, [MV] mds postestimation,
[MV] pca postestimation, [MV] procrustes
postestimation, [P] estat programming,
[R] bootstrap postestimation, [R] estat,
[R] estat classification, [R] estat gof, [R] estat
ic, [R] estat summarize, [R] estat vce,
[R] exlogistic postestimation, [R] expoison
postestimation, [R] gmm postestimation,
[R] ivpoisson postestimation, [R] ivqregress
postestimation, [R] ivregress postestimation,
[R] poisson postestimation, [R] regress
postestimation, [R] regress postestimation time
series, [R] rocreg postestimation, [SEM] estat
eform, [SEM] estat eggof, [SEM] estat eqtest,
[SEM] estat framework, [SEM] estat ggof,
[SEM] estat ginvariant, [SEM] estat gof,
[SEM] estat lcgof, [SEM] estat lmean,
[SEM] estat lprob, [SEM] estat mindices,
[SEM] estat residuals, [SEM] estat scoretests,
[SEM] estat sd, [SEM] estat stable, [SEM] estat
stdize, [SEM] estat summarize, [SEM] estat
teffects, [SP] estat moran, [SP] spivregress
postestimation, [SP] spregress postestimation,
[SP] spxtregress postestimation, [ST] estat
gofplot, [ST] stcox PH-assumption tests,
[ST] stcox postestimation, [SVY] estat,

postestimation command, *continued*

[TS] estat acplot, [TS] estat aroots,
[TS] estat sbcsum, [TS] estat sbknown,
[TS] estat sbsingle, [TS] ucm postestimation,
[XT] xtabond postestimation, [XT] xtdpd
postestimation, [XT] xtdpdsys postestimation,
[XT] xtgee postestimation

extended regression model, [ERM] estat teffects
finite mixture model, [FMM] estat eform,

[FMM] estat lmean, [FMM] estat lprob
interface, [R] postest

item response theory, [IRT] estat report, [IRT] estat
greport, [IRT] irtgraph icc, [IRT] irtgraph tcc,
[IRT] irtgraph iif, [IRT] irtgraph tif

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

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

multiple imputation, [MI] mi predict, [MI] mi test
multivariate, [MV] ca postestimation, [MV] canon
postestimation, [MV] discrim estat, [MV] factor
postestimation, [MV] mca postestimation,
[MV] mds postestimation, [MV] pca
postestimation, [MV] procrustes postestimation

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

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

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

structural equation modeling, [SEM] estat eform,
[SEM] estat eggof, [SEM] estat eqtest,
[SEM] estat framework, [SEM] estat ggof,
[SEM] estat ginvariant, [SEM] estat gof,
[SEM] estat lcgof, [SEM] estat lmean,
[SEM] estat lprob, [SEM] estat mindices,
[SEM] estat residuals, [SEM] estat scoretests,
[SEM] estat sd, [SEM] estat stable, [SEM] estat
stdize, [SEM] estat summarize, [SEM] estat
teffects

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

survival analysis, [ST] estat gofplot, [ST] stcox PH-
assumption tests, [ST] stcox postestimation,
[ST] stcurve, [ST] stntcox PH-assumption
plots, [ST] stntcox postestimation

- postestimation command, *continued*
- time series, [BAYES] **bayesvarstable**, [BAYES] **bayescast graph**, [BAYES] **bayesirf**, [TS] **estat acplot**, [TS] **estat aroots**, [TS] **estat sbcusum**, [TS] **estat sbknown**, [TS] **estat sbsingle**, [TS] **fcast compute**, [TS] **fcast graph**, [TS] **irf**, [TS] **psdensity**, [TS] **ucm postestimation**, [TS] **vargranger**, [TS] **varlmar**, [TS] **varnorm**, [TS] **varsoc**, [TS] **varstable**, [TS] **varwle**, [TS] **veclmar**, [TS] **vecnorm**, [TS] **vecstable**
 - treatment effects, [CAUSAL] **tebalance box**, [CAUSAL] **tebalance density**, [CAUSAL] **tebalance overid**, [CAUSAL] **tebalance summarize**, [CAUSAL] **teoverlap**
- Postestimation Selector, [R] **postest**
- postfile** command, [P] **postfile**
- postlasso coefficients, [LASSO] **Glossary**
- PostScript, [G-2] **graph export**, [G-3] **eps_options**, [G-3] **ps_options**, [G-4] **Glossary**
- poststratification, [SVY] **Poststratification**, [SVY] **Glossary**
- postulated value, [PSS-2] **power**, [PSS-5] **Glossary**
- postutil**
- clear** command, [P] **postfile**
 - dir** command, [P] **postfile**
- potential covariates, see **covariates**
- potential outcome, [CAUSAL] **eteffects**, [CAUSAL] **etpoisson**, [CAUSAL] **etpoisson postestimation**, [CAUSAL] **etregress**, [CAUSAL] **mediate**, [CAUSAL] **tebalance box**, [CAUSAL] **tebalance density**, [CAUSAL] **tebalance overid**, [CAUSAL] **tebalance summarize**, [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects aipw**, [CAUSAL] **teffects ipw**, [CAUSAL] **teffects ipwra**, [CAUSAL] **teffects nnmatch**, [CAUSAL] **teffects postestimation**, [CAUSAL] **teffects psmatch**, [CAUSAL] **teffects ra**, [CAUSAL] **telasso**, [CAUSAL] **teoverlap**, [CAUSAL] **Glossary**, [ERM] **Intro 7**, [ERM] **eintreg**, [ERM] **eoprobit**, [ERM] **eprobit**, [ERM] **eregress**, [ERM] **Glossary**
- potential spillover effects, see **spillover effects**
- potential-outcome means, [CAUSAL] **eteffects**, [CAUSAL] **mediate**, [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects aipw**, [CAUSAL] **teffects ipw**, [CAUSAL] **teffects ipwra**, [CAUSAL] **teffects multivalued**, [CAUSAL] **teffects ra**, [CAUSAL] **telasso**, [CAUSAL] **Glossary**, [ERM] **Intro 5**, [ERM] **Intro 7**, [ERM] **predict treatment**, [ERM] **Glossary**
- survival time, [CAUSAL] **stteffects ipw**, [CAUSAL] **stteffects ipwra**, [CAUSAL] **stteffects ra**, [CAUSAL] **stteffects wra**
- poverty indices, [R] **Inequality**
- power**, [ADAPT] **Glossary**, [M-2] **op_arith**, [M-2] **op_colon**, [M-5] **matpowersym()**, [PSS-5] **Glossary**, [ST] **Glossary**, [U] **19.3 The power, precision, and sample-size commands**, [U] **27.33 Power, precision, and sample-size analysis**
- and sample-size analysis, [ADAPT] **Glossary**, [PSS-2] **GUI (power)**, [PSS-2] **power**, [PSS-2] **power usermethod**, [PSS-2] **power onemean**, [PSS-2] **power twomeans**, [PSS-2] **power pairedmeans**, [PSS-2] **power oneproportion**, [PSS-2] **power twoproportions**, [PSS-2] **power pairedproportions**, [PSS-2] **power onevariance**, [PSS-2] **power twovariances**, [PSS-2] **power onecorrelation**, [PSS-2] **power twocorrelations**, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**, [PSS-2] **power oneslope**, [PSS-2] **power rsquared**, [PSS-2] **power pcorr**, [PSS-2] **power cmh**, [PSS-2] **power mcc**, [PSS-2] **power trend**, [PSS-2] **power cox**, [PSS-2] **power exponential**, [PSS-2] **power logrank**, [PSS-4] **Unbalanced designs**, [PSS-5] **Glossary**
- goals of, [PSS-1] **Intro**, [PSS-2] **Intro (power)**
- autoregressive conditional heteroskedasticity, [TS] **arch**
- curve, [PSS-2] **power**, [PSS-2] **power usermethod**, [PSS-2] **power graph**, [PSS-5] **Glossary**
- function, [PSS-2] **Intro (power)**, [PSS-5] **Glossary**
- graphical output, see **power curve**
- regress, [PSS-2] **power**, [PSS-2] **power oneslope**, [PSS-2] **power rsquared**, [PSS-2] **power pcorr**
- tabular output, [PSS-2] **power table**
- transformations, [R] **boxcox**, [R] **lnskew0**
- user-defined, [PSS-2] **power usermethod**
- power**
- cmh** command, [PSS-2] **power cmh**
 - command, [PSS-1] **Intro**, [PSS-2] **Intro (power)**, [PSS-2] **GUI (power)**, [PSS-2] **power**, [PSS-2] **power usermethod**, [PSS-2] **power graph**, [PSS-2] **power table**
 - cox** command, [PSS-2] **power cox**
 - exponential command, [PSS-2] **power exponential**
 - logrank** command, [PSS-2] **power logrank**, [PSS-2] **power logrank cluster**
 - mcc** command, [PSS-2] **power mcc**
 - onecorrelation command, [PSS-2] **power onecorrelation**
 - onemean** command, [PSS-2] **power onemean**, [PSS-2] **power onemean cluster**
 - oneproportion command, [PSS-2] **power oneproportion**, [PSS-2] **power oneproportion cluster**
 - oneslope** command, [PSS-2] **power oneslope**
 - onevariance command, [PSS-2] **power onevariance**
 - oneway** command, [PSS-2] **power oneway**

power, *continued*

pairedmeans command, [PSS-2] **power pairedmeans**

pairedproportions command, [PSS-2] **power pairedproportions**

pcorr command, [PSS-2] **power pcorr**

repeated command, [PSS-2] **power repeated**

rsquared command, [PSS-2] **power rsquared**

trend command, [PSS-2] **power trend**

twocorrelations command, [PSS-2] **power twocorrelations**

twomeans command, [PSS-2] **power twomeans, [PSS-2] power twomeans, cluster**

twoproportions command, [PSS-2] **power twoproportions, [PSS-2] power twoproportions, cluster**

twovariances command, [PSS-2] **power twovariances**

twoway command, [PSS-2] **power twoway**

power, raise to, function, see arithmetic operators

pperron command, [TS] **pperron**

ppvalues, bayesstats subcommand, [BAYES] **bayesstats ppvalues**

pragma, [M-2] **pragma**, [M-6] **Glossary**

pragma unset, [M-2] **pragma**

pragma unused, [M-2] **pragma**

prais command, [TS] **prais**, [TS] **prais postestimation**

Prais–Winsten regression, [TS] **prais**, [TS] **prais postestimation**, [TS] **Glossary**, [XT] **xtpcse**

precision, see numerical precision

and sample-size analysis, [PSS-3] **GUI (ciwidth)**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth usermethod**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth pairedmeans**, [PSS-3] **ciwidth onvariance**, [PSS-4] **Unbalanced designs**, [PSS-5] **Glossary**

goals of, [PSS-1] **Intro**, [PSS-3] **Intro (ciwidth)**

curve, [PSS-3] **ciwidth, graph**

determination, [PSS-3] **ciwidth usermethod**

graphical output, see *precision curve*

of a confidence interval, see *confidence-interval precision*

tabular output, [PSS-3] **ciwidth, table**

predetermined variable, [DSGE] **Glossary**, [XT] **Glossary**

–predict command, [P] **–predict**

predict command, [CAUSAL] **stteffects postestimation**, [CAUSAL] **teffects postestimation**, [ERM] **Intro 4**, [ERM] **Intro 7**, [ERM] **eintreg predict**, [ERM] **eoprobit predict**, [ERM] **eprobit predict**, [ERM] **eregress predict**, [ERM] **predict advanced**, [ERM] **predict treatment**, [P] **return**, [P] **–estimates**, [R] **predict**, [R] **regress postestimation**, [SEM] **Intro 7**, [SEM] **Example 14**, [SEM] **Example 28g**, [SEM] **predict after gsem**, [SEM] **predict after sem**, [SVY] **svy postestimation**, [U] **20.11 Obtaining predicted values**

predict, estat subcommand, [R] **exlogistic postestimation**

predict, mi subcommand, [MI] **mi predict**

prediction interval, [META] **Glossary**

predictions, [LASSO] **Lasso inference intro**, [LASSO] **Glossary**, [R] **predict**, [R] **predictnl**, [SVY] **svy postestimation**, see *multiple imputation, prediction*

obtaining after estimation, [MI] **mi predict**, [P] **–predict**

standard error of, [R] **glm**, [R] **predict**, [R] **regress postestimation**

predictive distribution, see *posterior predictive distribution*, see *prior predictive distribution*

inference, [BAYES] **bayesstats ppvalues**, [BAYES] **bayespredict**, [BAYES] **Glossary**

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

mean matching imputation, see *imputation, predictive mean matching*

modeling, [LASSO] **Glossary**

outcome, [BAYES] **Glossary**

predictnl command, [R] **predictnl**, [SVY] **svy postestimation**

predictnl, mi subcommand, [MI] **mi predict**

predictor,

- always included, [BMA] **bmaregress**, [BMA] **Glossary**
- important, [BMA] **bmaregress**, [BMA] **bmagraph varmap**, [BMA] **bmastats pip**, [BMA] **Glossary**
- in–out, see *in–out predictor*
- influential, see *predictor, important*
- strong, see *predictor, important*
- weak, [BMA] **bmaregress**, [BMA] **bmagraph varmap**, [BMA] **bmastats pip**, [BMA] **Glossary**

predictor-inclusion

- map, see *variable-inclusion map*
- summary, see *variable-inclusion summary*

prefix command, [BAYES] **bayes**, [D] **by**, [D] **frame prefix**, [D] **statsby**, [D] **Glossary**, [FMM] **fmm**, [MI] **mi estimate**, [MI] **mi estimate using**, [R] **bootstrap**, [R] **fp**, [R] **jackknife**, [R] **mfp**, [R] **nestreg**, [R] **permute**, [R] **simulate**, [R] **stepwise**, [R] **xi**, [SVY] **svy**, [TABLES] **collect get**, [TS] **rolling**, [U] **11.1.10 Prefix commands**, [U] **Glossary**

Pregibon delta beta influence statistic, see *delta beta influence statistic*

preprocessor command, [P] **#delimit**, [R] **#review**

preserve command, [D] **frames intro**, [P] **preserve**

preserve data, [D] **snapshot**, [P] **preserve**

prevalence, [META] **meta esize**, [META] **meta forestplot**, [META] **meta summarize**, [META] **Glossary**

- data, [META] **meta esize**, [META] **Glossary**

prevalence studies, see *case–control data*

prevented fraction, [R] **Epitab**

- preview, collect subcommand, [TABLES] **collect preview**
- previousbirthday() function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- previousdow() function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- previousleapyear() function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- previousweekday() function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- prewhiten, [XT] **Glossary**
- primary sampling unit, [SVY] **svydescribe**, [SVY] **svyset**, [SVY] **Glossary**
- primary study, [META] **Intro**, [META] **Glossary**
- priming values, [TS] **arch**, [TS] **Glossary**
- principal
 - component analysis, [MV] **pca**, [MV] **Glossary**
 - factor method, [MV] **Glossary**, *also see* communality, *also see* factor analysis
 - factors analysis, [MV] **factor**
- print command, [R] **translate**
- print, graph subcommand, [G-2] **graph print**
- print graphs, [G-3] **pr_options**, [G-3] **ps_options**
- printcolor, set subcommand, [G-2] **set printcolor**, [R] **set**
- printf() function, [M-5] **printf()**
- printing graphs, [G-2] **graph print**
 - settings, [G-2] **graph set**
- printing, logs (output), [R] **translate**, [U] **15 Saving and printing output—log files**
- prior
 - distribution, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**
 - independence, *see* independent a priori
 - mean model size, [BMA] **bmaregress**, [BMA] **bmastats msize**, [BMA] **Glossary**
 - model distribution, [BMA] **Intro**, [BMA] **bmaregress**, [BMA] **bmagraph pmp**, [BMA] **bmastats models**, [BMA] **Glossary**
 - model probability, [BMA] **Glossary**
 - model-size distribution, [BMA] **bmaregress**, [BMA] **bmagraph msize**, [BMA] **bmastats msize**, [BMA] **Glossary**
- odds, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesstats ic**, [BAYES] **bayestest model**, [BAYES] **Glossary**
- predictive distribution, [BAYES] **bayespredict**, [BAYES] **Glossary**
- probabilities, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**, [BAYES] **bayestest model**, [BMA] **Intro**, [BMA] **bmaregress**, [MV] **Glossary**
- tightness, [BAYES] **Glossary**
- private, [M-2] **class**
- probability
 - of a type I error, [ADAPT] **Glossary**, [PSS-2] **power**, [PSS-5] **Glossary**
 - of a type II error, [ADAPT] **Glossary**, [PSS-2] **power**, [PSS-5] **Glossary**
 - of confidence-interval width, [PSS-3] **Intro** (**ciwidth**), [PSS-5] **Glossary**
 - determination, [PSS-1] **Intro**, [PSS-3] **Intro** (**ciwidth**), [PSS-3] **ciwidth**, [PSS-3] **ciwidth usermethod**, [PSS-3] **ciwidth**, **graph**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth pairedmeans**, [PSS-3] **ciwidth onevariance**, [PSS-5] **Glossary**
 - of unit circle inclusion, [BAYES] **Glossary**
 - weight, *see* sampling weight
- probit command, [R] **probit**, [R] **probit postestimation**
- probit regression, [R] **probit**, [SEM] **Glossary**, [SVY] **svy estimation**
 - Bayesian, [BAYES] **bayes: biprobit**, [BAYES] **bayes: heckprobit**, [BAYES] **bayes: heckprobit**, [BAYES] **bayes: hetoprobit**, [BAYES] **bayes: hetoprobit**, [BAYES] **bayes: meoprobit**, [BAYES] **bayes: meoprobit**, [BAYES] **bayes: mprobit**, [BAYES] **bayes: oprobit**, [BAYES] **bayes: probit**, [BAYES] **bayes: xtoprobit**, [BAYES] **bayes: xtoprobit**, [BAYES] **bayes: zioprobit**
- bivariate, [BAYES] **bayes: biprobit**, [R] **biprobit**
- extended regression model, [ERM] **Intro 2**, [ERM] **eprobit**, [ERM] **Example 3a**, [ERM] **Example 3b**, [ERM] **Example 4a**, [ERM] **Example 5**
- finite mixture model, [FMM] **fmf: oprobit**, [FMM] **fmf: probit**
- generalized estimating equations, [XT] **xtgee**
- generalized linear model, [FMM] **fmf: glm**, [R] **glm**
- heteroskedastic, [BAYES] **bayes: hetoprobit**, [BAYES] **bayes: hetoprobit**, [R] **hetoprobit**
- multilevel, [BAYES] **bayes: meoprobit**, [BAYES] **bayes: meoprobit**, [ME] **meoprobit**, [ME] **meoprobit**
- multinomial, [BAYES] **bayes: mprobit**, [CM] **cmmprobit**, [R] **mprobit**
- ordered, [BAYES] **bayes: heckprobit**, [BAYES] **bayes: hetoprobit**, [BAYES] **bayes: oprobit**, [BAYES] **bayes: xtoprobit**, [BAYES] **bayes: zioprobit**, [ERM] **eoprobit**, [ERM] **Example 3b**, [ERM] **Example 6a**, [ERM] **Example 6b**, [FMM] **fmf: oprobit**, [R] **heckoprobit**, [R] **hetoprobit**, [R] **oprobit**, [R] **zioprobit**, [SEM] **Example 35g**
- population-averaged, [XT] **xtgee**, [XT] **xtprobit**

- probit regression, *continued*
- random-effects, [ERM] **eoprobit**, [ERM] **eprobit**, [ERM] **Example 9**, [XT] **xtprobit**, [XT] **xtprobit**
 - rank-ordered, [CM] **cmroprobit**
 - structural equation modeling, [SEM] **Intro 5**, [SEM] **Example 35g**
 - two-equation, see **probit regression**, bivariate with endogenous covariates, [ERM] **eoprobit**, [ERM] **eprobit**, [R] **ivprobit**, [SVY] **svy estimation**
 - with sample selection, [BAYES] **bayes: heckoprobit**, [BAYES] **bayes: heckoprobit**, [ERM] **eoprobit**, [ERM] **eprobit**, [R] **heckoprobit**, [R] **heckoprobit**, [SVY] **svy estimation**
 - zero-inflated ordered, [R] **zioprobit**
- procedure codes, [D] **icd**, [D] **icd9p**, [D] **icd10pcs**
- processors, set subcommand, [R] **set**
- procoverlay command, [MV] **procrustes postestimation**
- procrustes command, [MV] **procrustes**, [MV] **procrustes postestimation**
- Procrustes rotation, [MV] **procrustes**, [MV] **Glossary**
- Procrustes transformation, see **Procrustes rotation**
- product, [M-2] **op_arith**, [M-2] **op_colon**, [M-2] **op_kronecker**, [M-5] **cross()**, [M-5] **crossdev()**, [M-5] **quadcross()**
- production
- frontier model, [R] **frontier**, [XT] **xtfrontier**
 - function, [XT] **Glossary**
- product-moment correlation, [PSS-2] **power onecorrelation**, [PSS-2] **power twocorrelations**, [R] **correlate**
- between ranks, [R] **spearman**
- profile likelihood function, [ST] **Glossary**
- profile log likelihood, [ST] **stintcox**
- profile plots, [R] **marginsplot**
- profiles, estat subcommand, [MV] **ca postestimation**
- program
- define command, [P] **plugin**, [P] **program**, [P] **program properties**
 - dir command, [P] **program**
 - drop command, [P] **program**
 - list command, [P] **program**
- program properties, [P] **program properties**
- programmer's commands and utilities, [MI] **mi select**, [MI] **Styles**, [MI] **Technical**
- programming, [P] **syntax**
- Bayesian user-defined evaluator, [BAYES] **bayesmh evaluators**
 - ciwidth methods, [PSS-3] **ciwidth usermethod**
 - cluster analysis, [MV] **cluster programming utilities**
 - cluster subcommands, [MV] **cluster programming subroutines**
 - cluster utilities, [MV] **cluster programming subroutines**
 - dialog, [P] **Dialog programming**
 - programming, *continued*
 - estat, [P] **estat programming**
 - estimation commands, [P] **Estimation command functions**, [FN] **Programming functions**, [M-4] **Programming**
 - gsdesign methods, [ADAPT] **gsdesign usermethod**
 - limits, [R] **Limits**
 - linear, [M-5] **LinearProgram()**
 - Mac, [P] **window programming**, [P] **window fopen**, [P] **window manage**, [P] **window menu**, [P] **window push**, [P] **window stopbox**
 - matrix, see **matrices** (via Mata matrix language), see **matrices** (via Stata commands)
 - menus, [P] **window programming**, [P] **window menu**
 - multiple-imputation method, [MI] **mi impute usermethod**
 - power methods, [PSS-2] **power usermethod**
 - rotations, [MV] **rotate**
 - spatial weighting matrix, [SP] **spmatrix userdefined**
 - use, [M-1] **Ado**
 - Windows, [P] **window programming**, [P] **window fopen**, [P] **window manage**, [P] **window menu**, [P] **window push**, [P] **window stopbox**
 - programs, clear subcommand, [D] **clear**
 - programs,
 - adding comments to, [P] **comments**
 - community-contributed, see **ado-files**
 - debugging, [P] **trace**
 - dropping, [P] **discard**
 - looping, [P] **continue**
 - Project Manager, [P] **Project Manager**
 - projection matrix, diagonal elements of, [R] **binreg postestimation**, [R] **clomit postestimation**, [R] **glm postestimation**, [R] **logistic postestimation**, [R] **logit postestimation**, [R] **regress postestimation**, [R] **rreg postestimation**
 - projection plot, [G-2] **graph twoway contour**, [G-2] **graph twoway contourline**
 - projmanager command, [P] **Project Manager**
 - promax power rotation, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
 - promax rotation, [MV] **rotate**
 - propensity score, [CAUSAL] **stteffects postestimation**, [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects postestimation**, [CAUSAL] **teffects psmatch**, [CAUSAL] **Glossary**
 - propensity-score matching, [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects psmatch**, [CAUSAL] **Glossary**
 - proper imputation method, [MI] **Intro substantive**
 - proper values, [M-5] **eigensystem()**
 - properties, [P] **program properties**
 - properties** macro function, [P] **macro**

- proportion command, [R] **proportion**,
[R] **proportion postestimation**
- proportion, estat subcommand, [CAUSAL] **mediate postestimation**
- proportional
- hazards model, [ST] **Glossary**, [SVY] **svy estimation**, *also see* Cox proportional hazards model, *see* survival analysis
 - odds assumption, [FMM] **fmm: ologit**, [R] **ologit relaxed**, [R] **slogit**
 - odds model, [BAYES] **bayes: ologit**, [BAYES] **bayes: xtologit**, [FMM] **fmm: ologit**, [R] **ologit**
 - sampling, [D] **sample**, [D] **splitsample**, [R] **bootstrap**
- proportions, [ADAPT] **gsdesign**, [PSS-2] **power**
- confidence intervals for, [R] **ci**
 - control-group, [PSS-2] **power twoproportions**, [PSS-2] **power cmh**
 - correlated, *see* proportions, paired
 - discordant, [PSS-2] **power pairedproportions**
 - estimating, [R] **proportion**, [U] **27.2 Means, proportions, and related statistics**
 - experimental-group, [PSS-2] **power twoproportions**, [PSS-2] **power cmh**
 - independent, *see* proportions, two-sample
 - marginal, [PSS-2] **power pairedproportions**, [PSS-5] **Glossary**
 - of exposed cases, [PSS-2] **power mcc**
 - of exposed controls, [PSS-2] **power mcc**
 - one-sample, [ADAPT] **gsdesign oneproportion**, [PSS-2] **power oneproportion**
 - cluster randomized design, [PSS-2] **power oneproportion, cluster**
 - paired, [PSS-2] **power pairedproportions**
 - stratified test, [PSS-2] **power cmh**
 - survey data, [SVY] **svy estimation**, [SVY] **svy: tabulate oneway**, [SVY] **svy: tabulate twoway**
 - test of marginal homogeneity, [PSS-2] **power mcc**
 - testing equality of, [R] **bitest**, [R] **prtest**
 - two-sample, [ADAPT] **gsdesign twoproportions**, [PSS-2] **power twoproportions**, [PSS-2] **power pairedproportions**
 - cluster randomized design, [PSS-2] **power twoproportions, cluster**
- proportions,
- ci** subcommand, [R] **ci**
 - cii** subcommand, [R] **ci**
- proposal distribution, [BAYES] **Intro**, [BAYES] **bayesmh**, [BAYES] **bayesgraph**, [BAYES] **Glossary**
- prospective study, [PSS-2] **power**, [PSS-3] **ciwidth**, [PSS-5] **Glossary**, [R] **Epitab**, *also see* cohort study
- protected, [M-2] **class**
- proximity, [MV] **Glossary**
- data, [MV] **mds**, [MV] **mdslong**, [MV] **mdsmat**
 - matrix, [MV] **mdsmat**, [MV] **Glossary**, *also see* distance matrix
 - measure, [MV] **Glossary**
- PrSS analysis, *see* precision and sample-size analysis
- prtest** command, [R] **prtest**
- prtesti** command, [R] **prtest**
- PS, *see* PostScript
- psdensity** command, [TS] **psdensity**
- pseudo confidence interval, [META] **meta funnelplot**, [META] **Glossary**
- pseudo R^2 , [R] **Maximize**
- pseudoconvergence, [BAYES] **Intro**, [BAYES] **bayesmh**, [BAYES] **bayesgraph**, [BAYES] **Glossary**
- pseudofunctions, [D] **Datetime**, [FN] **Programming functions**, [FN] **Random-number functions**
- pseudoguessing parameter, [IRT] **irt 3pl**
- pseudoinverse, [M-5] **pinv()**
- pseudolikelihood, [SVY] **Glossary**
- pseudosigmas, [R] **lv**
- psi function, [FN] **Mathematical functions**, [M-5] **factorial()**
- psmatch**, **teffects** subcommand, [CAUSAL] **teffects psmatch**
- PSS analysis, *see* power and sample-size analysis
- PSS Control Panel, [PSS-2] **GUI (power)**, [PSS-3] **GUI (ciwidth)**, [PSS-5] **Glossary**
- pstyle**, [G-4] **Glossary**
- PSU, *see* primary sampling unit
- .ptrace** file, [MI] **mi impute mvn**, [MI] **mi ptrace**
- ptrace**, **mi** subcommand, [MI] **mi ptrace**
- ptrends**, estat subcommand, [CAUSAL] **didregress postestimation**, [CAUSAL] **hdidregress postestimation**
- public, [M-2] **class**
- publication bias, [META] **Intro**, [META] **meta**, [META] **meta funnelplot**, [META] **meta bias**, [META] **meta trimfill**, [META] **Glossary**
- pure natural indirect effect, [CAUSAL] **mediate**, [CAUSAL] **mediate postestimation**, [CAUSAL] **Glossary**
- push, window subcommand, [P] **window programming**, [P] **window push**
- put**, frame subcommand, [D] **frame put**
- putdocx**
- append** command, [RPT] **putdocx begin**
 - begin** command, [RPT] **putdocx begin**, [RPT] **putdocx paragraph**
 - clear** command, [RPT] **putdocx begin**
 - collect** command, [RPT] **putdocx collect**
 - command, [RPT] **putdocx intro**, [RPT] **putdocx collect**, [RPT] **putdocx paragraph**, [RPT] **putdocx table**
 - describe** command, [RPT] **putdocx begin**, [RPT] **putdocx table**

putdocx, *continued*

image command, [RPT] **putdocx paragraph**
 pagebreak command, [RPT] **putdocx pagebreak**
 pagenumber command, [RPT] **putdocx paragraph**
 paragraph command, [RPT] **putdocx paragraph**
 save command, [RPT] **putdocx begin**
 sectionbreak command, [RPT] **putdocx pagebreak**
 table command, [RPT] **putdocx table**
 text command, [RPT] **putdocx paragraph**
 textblock append command, [RPT] **putdocx paragraph**
 textblock begin command, [RPT] **putdocx paragraph**
 textblock end command, [RPT] **putdocx paragraph**
 textfile command, [RPT] **putdocx paragraph**
 putdocx, query subcommand, [R] **query**

putexcel

clear command, [RPT] **putexcel**, [RPT] **putexcel advanced**
 command, [RPT] **putexcel**, [RPT] **putexcel advanced**
 describe command, [RPT] **putexcel**, [RPT] **putexcel advanced**
 set command, [RPT] **putexcel**, [RPT] **putexcel advanced**

putmata command, [D] **putmata**

putpdf

begin command, [RPT] **putpdf begin**
 clear command, [RPT] **putpdf begin**
 collect command, [RPT] **putpdf collect**
 command, [RPT] **putpdf intro**, [RPT] **putpdf begin**, [RPT] **putpdf collect**, [RPT] **putpdf pagebreak**, [RPT] **putpdf paragraph**, [RPT] **putpdf table**
 describe command, [RPT] **putpdf begin**, [RPT] **putpdf table**
 image command, [RPT] **putpdf paragraph**
 pagebreak command, [RPT] **putpdf pagebreak**
 paragraph command, [RPT] **putpdf paragraph**
 save command, [RPT] **putpdf begin**
 sectionbreak command, [RPT] **putpdf pagebreak**
 table command, [RPT] **putpdf table**
 text command, [RPT] **putpdf paragraph**

putpdf, query subcommand, [R] **query**

p-value, [ADAPT] **Glossary**, [PSS-5] **Glossary**, [SEM] **Glossary**

for bootstrap statistics, [R] **wildbootstrap**

pwcompare command, [R] **pwcompare**, [R] **pwcompare postestimation**, [SEM] **Intro 7**, [SVY] **svy postestimation**, [U] **20.18 Obtaining pairwise comparisons**

pwcorr command, [R] **correlate**

pwd command, [D] **cd**

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

pweight, see **sampling weight**

[*pweight=exp*] modifier, [U] **11.1.6 weight**, [U] **20.24.3 Sampling weights**

pwf command, [D] **frame pwf**

pwf, frame subcommand, [D] **frame pwf**

pwmean command, [R] **pwmean**, [R] **pwmean postestimation**

pyramid, population, [G-2] **graph twoway bar**

PyStata, [P] **PyStata intro**, [P] **PyStata integration**, [P] **PyStata module**, [P] **Glossary**

Python, [P] **PyStata intro**, [P] **PyStata integration**, [P] **PyStata module**

python

clear command, [P] **PyStata integration**
 command, [P] **PyStata integration**
 describe command, [P] **PyStata integration**
 drop command, [P] **PyStata integration**
 query command, [P] **PyStata integration**
 script command, [P] **PyStata integration**
 search command, [P] **PyStata integration**
 set exec command, [P] **PyStata integration**
 set userpath command, [P] **PyStata integration**
 which command, [P] **PyStata integration**

python, query subcommand, [R] **query**

python: command, [P] **PyStata integration**

python_exec, set subcommand, [P] **PyStata integration**, [R] **set**

python_userpath, set subcommand, [P] **PyStata integration**, [R] **set**

Q

Q-Q plot, [R] **Diagnostic plots**

Q statistic, [META] **meta forestplot**, [META] **meta summarize**, [META] **meta regress**, [META] **meta meregress**, [META] **meta multilevel**, [META] **meta mvregress**, [META] **Glossary**, also see **portmanteau statistic**

qc charts, see **quality control charts**

qchi command, [R] **Diagnostic plots**

QDA, see **quadratic discriminant analysis**

qda, discrim subcommand, [MV] **discrim qda**

qfit, graph twoway subcommand, [G-2] **graph twoway qfit**

qfitci, graph twoway subcommand, [G-2] **graph twoway qfitci**

qladder command, [R] **ladder**

QML, see **quasimaximum likelihood**

qnorm command, [R] **Diagnostic plots**

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

qqplot command, [R] **Diagnostic plots**

QR decomposition, [M-5] **qrd()**, [ME] **Glossary**

qrd() function, [M-5] **qrd()**

qrdp() function, [M-5] **qrd()**

qreg command, [R] **qreg**, [R] **qreg postestimation**

_qrinv() function, [M-5] **qrinv()**

qrinv() function, [M-5] **qrinv()**

_qrsolve() function, [M-5] **qrsolve()**

qrsolve() function, [M-5] **qrsolve()**

- quad precision, [M-5] **mean()**, [M-5] **quadcross()**, [M-5] **runningsum()**, [M-5] **sum()**
- quadchk command, [XT] **quadchk**
- quadcolsum() function, [M-5] **sum()**
- quadcorrelation() function, [M-5] **mean()**
- quadcross() function, [M-5] **quadcross()**
- quadcrossdev() function, [M-5] **quadcross()**
- quadmeanvariance() function, [M-5] **mean()**
- quadrant() function, [M-5] **sign()**
- quadratic discriminant analysis, [MV] **discrim qda**, [MV] **Glossary**
- quadratic terms, [SVY] **svy postestimation**
- quadrature, [IRT] **Glossary**, [SEM] **Glossary**, [XT] **Glossary**
- adaptive Simpson, [M-5] **Quadrature()**
- Gauss–Hermite, [IRT] **irt 1pl**, [IRT] **irt 2pl**, [IRT] **irt 3pl**, [IRT] **irt grm**, [IRT] **irt nrm**, [IRT] **irt pcm**, [IRT] **irt rsm**, [IRT] **irt hybrid**, [IRT] **irt, group()**, [IRT] **Glossary**, [ME] **me**, [ME] **meclglog**, [ME] **meglm**, [ME] **meintreg**, [ME] **melogit**, [ME] **menbreg**, [ME] **meologit**, [ME] **meoprobit**, [ME] **mepoisson**, [ME] **meprobit**, [ME] **mestreg**, [ME] **metobit**, [ME] **Glossary**, [R] **Estimation options**, [SEM] **Intro 12**, [SEM] **gsem estimation options**, [SEM] **Methods and formulas for gsem**, [XT] **quadchk**
- Gauss–Kronrod, [M-5] **Quadrature()**
- mean–variance adaptive Gauss–Hermite, [IRT] **irt 1pl**, [IRT] **irt 2pl**, [IRT] **irt 3pl**, [IRT] **irt grm**, [IRT] **irt nrm**, [IRT] **irt pcm**, [IRT] **irt rsm**, [IRT] **irt hybrid**, [IRT] **irt, group()**, [IRT] **Glossary**, [ME] **me**, [ME] **meclglog**, [ME] **meglm**, [ME] **meintreg**, [ME] **melogit**, [ME] **menbreg**, [ME] **meologit**, [ME] **meoprobit**, [ME] **mepoisson**, [ME] **meprobit**, [ME] **mestreg**, [ME] **metobit**, [ME] **Glossary**, [R] **Estimation options**, [SEM] **Intro 12**, [SEM] **gsem estimation options**, [SEM] **Methods and formulas for gsem**, [XT] **quadchk**
- mode-curvature adaptive Gauss–Hermite, [IRT] **irt 1pl**, [IRT] **irt 2pl**, [IRT] **irt 3pl**, [IRT] **irt grm**, [IRT] **irt nrm**, [IRT] **irt pcm**, [IRT] **irt rsm**, [IRT] **irt hybrid**, [IRT] **irt, group()**, [IRT] **Glossary**, [ME] **me**, [ME] **meclglog**, [ME] **meglm**, [ME] **meintreg**, [ME] **melogit**, [ME] **menbreg**, [ME] **meologit**, [ME] **meoprobit**, [ME] **mepoisson**, [ME] **meprobit**, [ME] **mestreg**, [ME] **metobit**, [ME] **Glossary**, [R] **Estimation options**, [SEM] **Intro 12**, [SEM] **gsem estimation options**, [SEM] **Methods and formulas for gsem**
- nonadaptive Gauss–Hermite, see quadrature, Gauss–Hermite
- Quadrature() function, [M-5] **Quadrature()**
- QuadratureVec() function, [M-5] **Quadrature()**
- quadrowsum() function, [M-5] **sum()**
- _quadrunningsum() function, [M-5] **runningsum()**
- quadrunningsum() function, [M-5] **runningsum()**
- quadsum() function, [M-5] **sum()**
- quadvariance() function, [M-5] **mean()**
- qualitative dependent variables, [U] **27.4 Binary outcomes**, [U] **27.6 Ordinal outcomes**, [U] **27.7 Categorical outcomes**, [U] **27.15.3 Discrete outcomes with panel data**
- Bayesian estimation, [BAYES] **bayesmh**, [BAYES] **bayes: binreg**, [BAYES] **bayes: biprobit**, [BAYES] **bayes: clogit**, [BAYES] **bayes: cloglog**, [BAYES] **bayes: glm**, [BAYES] **bayes: heckoprobit**, [BAYES] **bayes: heckoprobit**, [BAYES] **bayes: hetoprobit**, [BAYES] **bayes: hetprobit**, [BAYES] **bayes: logistic**, [BAYES] **bayes: logit**, [BAYES] **bayes: meclglog**, [BAYES] **bayes: meologit**, [BAYES] **bayes: meoprobit**, [BAYES] **bayes: meprobit**, [BAYES] **bayes: mlogit**, [BAYES] **bayes: mprobit**, [BAYES] **bayes: ologit**, [BAYES] **bayes: oprobit**, [BAYES] **bayes: probit**, [BAYES] **bayes: xtlogit**, [BAYES] **bayes: xtologit**, [BAYES] **bayes: xtoprobit**, [BAYES] **bayes: xtprobit**
- Brier score decomposition, [R] **brier**
- choice model
- conditional logit, [CM] **cmclogit**
- mixed logit, [CM] **cmmixlogit**, [CM] **cmxtmixlogit**
- multinomial probit, [CM] **cmmprobit**
- nested logistic, [CM] **nlogit**
- panel data, [CM] **cmxtmixlogit**
- rank-ordered logistic, [CM] **cmrologit**
- rank-ordered probit, [CM] **cmroprobit**
- complementary log–log regression, [R] **cloglog**
- cumulative sum, [R] **cusum**
- extended regression model, [ERM] **eoprobit**, [ERM] **eprobit**
- finite mixture model, [FMM] **fmm: cloglog**, [FMM] **fmm: glm**, [FMM] **fmm: logit**, [FMM] **fmm: mlogit**, [FMM] **fmm: ologit**, [FMM] **fmm: oprobit**, [FMM] **fmm: probit**
- generalized linear model, [R] **glm**
- for binomial family, [R] **binreg**
- item response theory, [IRT] **irt 1pl**, [IRT] **irt 2pl**, [IRT] **irt 3pl**, [IRT] **irt grm**, [IRT] **irt nrm**, [IRT] **irt pcm**, [IRT] **irt rsm**, [IRT] **irt hybrid**, [IRT] **irt, group()**
- logistic regression, [R] **logistic**, [R] **logit**
- conditional, [R] **clogit**
- exact, [R] **exlogistic**
- multinomial, [R] **mlogit**
- ordered, [R] **ologit**
- skewed, [R] **scobit**
- stereotype, [R] **slogit**
- multilevel mixed-effects model, [ME] **meclglog**, [ME] **meglm**, [ME] **meologit**, [ME] **meologit**, [ME] **meoprobit**, [ME] **meprobit**

qualitative dependent variables, *continued*

multinomial

logistic regression, [R] **mlogit**

probit regression, [R] **mprobit**

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

[XT] **xtcloglog**, [XT] **xtgee**, [XT] **xtlogit**,

[XT] **xtmlogit**, [XT] **xtologit**, [XT] **xtoprobit**,

[XT] **xtprobit**

probit regression, [R] **probit**

bivariate, [R] **biprobit**

heteroskedastic, [R] **hetprobit**

multinomial, [R] **mprobit**

ordered, [R] **heckoprobit**, [R] **hetoprobit**,

[R] **oprobit**

with endogenous covariates, [R] **ivprobit**

with sample selection, [R] **heckprobit**

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

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

quality control charts, [R] **QC**, [R] **serrbar**

quantile command, [R] **Diagnostic plots**

quantile-normal plots, [R] **Diagnostic plots**

quantile plot, [R] **ivqregress postestimation**, [R] **qreg postestimation**

quantile plots, [R] **Diagnostic plots**

quantile-quantile plots, [R] **Diagnostic plots**

quantile regression, [R] **qreg**

with endogenous covariates, [R] **ivqregress**

quantiles, see **percentiles**

quantiles, estat subcommand, [MV] **mds postestimation**

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

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

quartimax rotation, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**

quartimin rotation, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**

quasimaximum likelihood, [SEM] **Glossary**

query

command, [R] **query**

graphics command, [G-2] **set graphics**, [G-2] **set printcolor**, [G-2] **set scheme**, [R] **query**

interface command, [R] **query**

java subcommand, [P] **Java utilities**

java command, [R] **query**

lapack command, [R] **query**

mata command, [R] **query**

memory command, [D] **memory**, [R] **query**

network command, [R] **query**

other command, [R] **query**

output command, [R] **query**

putdocx command, [R] **query**

putpdf command, [R] **query**

python command, [R] **query**

rng command, [R] **query**

sort command, [R] **query**

query, *continued*

trace command, [R] **query**

unicode command, [R] **query**

update command, [R] **query**

query,

cluster subcommand, [MV] **cluster programming utilities**

estimates subcommand, [R] **estimates store**

file subcommand, [P] **file**

forecast subcommand, [TS] **forecast query**

graph subcommand, [G-2] **graph query**

icd10cm subcommand, [D] **icd10cm**

icd10pcs subcommand, [D] **icd10pcs**

icd10 subcommand, [D] **icd10**

icd9 subcommand, [D] **icd9**

icd9p subcommand, [D] **icd9p**

log subcommand, [R] **log**

meta subcommand, [META] **meta update**

mi subcommand, [MI] **mi describe**

ml subcommand, [R] **ml**

net subcommand, [R] **net**

odbc subcommand, [D] **odbc**

python subcommand, [P] **PyStata integration**

translator subcommand, [R] **translate**

transmap subcommand, [R] **translate**

update subcommand, [R] **update**

webuse subcommand, [D] **webuse**

query autolevels, collect subcommand, [TABLES] **collect query**

query cell, collect subcommand, [TABLES] **collect query**

query column, collect subcommand, [TABLES] **collect query**

query composite, collect subcommand, [TABLES] **collect query**

query _cons, collect subcommand, [TABLES] **collect query**

query header, collect subcommand, [TABLES] **collect query**

query html, collect subcommand, [TABLES] **collect query**

query notes, collect subcommand, [TABLES] **collect query**

query putdocx, collect subcommand, [TABLES] **collect query**

query putpdf, collect subcommand, [TABLES] **collect query**

query row, collect subcommand, [TABLES] **collect query**

query showbase, collect subcommand, [TABLES] **collect query**

query showempty, collect subcommand, [TABLES] **collect query**

query showomit, collect subcommand, [TABLES] **collect query**

query stars, collect subcommand, [TABLES] **collect query**

query table, collect subcommand,
[TABLES] **collect query**

query tex, collect subcommand, [TABLES] **collect query**

query title, collect subcommand,
[TABLES] **collect query**

querybreakintr() function, [M-5] **setbreakintr()**

quietly prefix, [P] **quietly**

quit Mata, [M-3] **end**

quit Stata, see **exit** command

quotes
to delimit strings, [U] **18.3.5 Double quotes**
to expand macros, [P] **macro**, [U] **18.3.1 Local macros**

R

r()
function, [FN] **Programming functions**
stored results, [P] **discard**, [P] **return**, [R] **Stored results**, [U] **18.8 Accessing results calculated by other programs**, [U] **18.9 Accessing results calculated by estimation commands**, [U] **18.10.1 Storing results in r()**

r(functions) macro function, [P] **macro**

r(macros) macro function, [P] **macro**

r(matrices) macro function, [P] **macro**

r(scalars) macro function, [P] **macro**

R chart, see **range** chart

R dates, [D] **Datetime values from other software**

R statistic, [META] **estat heterogeneity (mv)**

ra, **stteffects** subcommand, [CAUSAL] **stteffects ra**

ra, **teffects** subcommand, [CAUSAL] **teffects ra**, [ERM] **Example 2a**, [ERM] **Example 2b**

radians, [FN] **Mathematical functions**

raise to a power function, [U] **13.2.1 Arithmetic operators**

Ramsey test, [R] **regress postestimation**

random
g, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmastats models**, [BMA] **bmastats mszie**, [BMA] **bmastats pip**, [BMA] **Glossary**

coefficient, [BAYES] **bayesmh**, [ME] **Glossary**

effects, [BAYES] **Glossary**, [ME] **Glossary**, [PSS-5] **Glossary**, also see random-effects model

linear form, [BAYES] **Glossary**

parameters, [BAYES] **Glossary**

variable, [BAYES] **Glossary**

intercept, [BAYES] **bayesmh**, [ME] **Glossary**, [SEM] **Example 38g**

model, [BMA] **Intro**

model parameter, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **bmacoefsample**

random, *continued*
numbers, normally distributed, [FN] **Random-number functions**, [M-5] **runiform()**, [R] **set rng**, [R] **set rngstream**, [R] **set seed**, [D] **generate**

order, test for, [R] **runtest**

sample, [D] **sample**, [D] **splitsample**, [R] **bootstrap**, [U] **22.3 If you run out of memory**

slope, [SEM] **Example 38g**

utility model, [CM] **Intro 8**

variates, [FN] **Random-number functions**, [R] **set rng**, [R] **set rngstream**, [R] **set seed**, [M-5] **runiform()**

walk, [TS] **dfgls**, [TS] **dfuller**, [TS] **pperron**, [TS] **sspace**, [TS] **tsfilter**, [TS] **tsfilter cf**, [TS] **ucm**, [TS] **vec intro**, [TS] **Glossary**

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

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

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

random-effects model, [BAYES] **bayes: xtreg**, [ERM] **eintreg**, [ERM] **eoprobit**, [ERM] **eprobit**, [ERM] **eregress**, [ERM] **Example 7**, [ERM] **Example 8a**, [ERM] **Example 8b**, [ERM] **Example 9**, [ERM] **Glossary**, [ME] **Glossary**, [R] **anova**, [R] **loneway**, [SEM] **Example 38g**, [SEM] **Glossary**, [SP] **spxtregress**, [XT] **xtabond**, [XT] **xtcloglog**, [XT] **xtdpd**, [XT] **xtdpdpsys**, [XT] **xtgee**, [XT] **xtheckman**, [XT] **xhtaylor**, [XT] **xtintreg**, [XT] **xtivreg**, [XT] **xtlogit**, [XT] **xtmlogit**, [XT] **xtnbreg**, [XT] **xtologit**, [XT] **xtoprobit**, [XT] **xtpoisson**, [XT] **xtprobit**, [XT] **xtreg**, [XT] **xtregar**, [XT] **xtstreg**, [XT] **xttobit**, [XT] **Glossary**

multilevel mixed-effects models, [ME] **me**, [ME] **mecloglog**, [ME] **meglm**, [ME] **meintreg**, [ME] **melogit**, [ME] **menbreg**, [ME] **menl**, [ME] **meologit**, [ME] **meoprobit**, [ME] **mepoisson**, [ME] **meprobit**, [ME] **mestreg**, [ME] **metobit**, [ME] **mixed**

random-effects substitutable expression, [ME] **Glossary**

random-intercepts multilevel meta-regression, [META] **Glossary**

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

randomized controlled trial study, [PSS-2] **power**, [PSS-3] **ciwidth**, [PSS-5] **Glossary**

- random-number
 - function, [FN] **Random-number functions**, [M-5] **runiform()**, [R] **set rng**, [R] **set rngstream**, [R] **set seed**, [D] **generate**
 - generator, [FN] **Random-number functions**, [M-5] **runiform()**, [R] **set seed**
 - generator setting, [R] **set rng**, [R] **set rngstream**
 - seed, [BAYES] **bayes**, [BAYES] **bayesmh**, [BMA] **bmaregress**, [BMA] **bmcoefsampl**, [BMA] **bmpredict**, [BMA] **bmstats**, [MI] **mi impute**, [R] **set seed**
 - random-order test, [R] **runtest**
 - range
 - chart, [R] **QC**
 - of data, [CM] **cmsummarize**, [D] **codebook**, [D] **inspect**, [R] **dtable**, [R] **lv**, [R] **stem**, [R] **summarize**, [R] **table summary**, [R] **table**, [R] **tabstat**, [XT] **xtsum**
 - operators, [M-2] **op_range**
 - plots, [G-3] **rcap_options**
 - spikes, [G-3] **rspike_options**
 - subscripts, see **subscripts**
 - vector, [M-5] **range()**
 - range command, [D] **range**
 - range()** function, [M-5] **range()**
 - rangen()** function, [M-5] **range()**
 - rank, [M-5] **rank()**, [M-6] **Glossary**
 - correlation, [R] **spearman**
 - data, [CM] **cmrologit**
 - rank()**, **egen** function, [D] **egen**
 - rank()** function, [M-5] **rank()**
 - rank-order statistics, [D] **egen**, [R] **signrank**, [R] **spearman**
 - rank-ordered alternatives, [CM] **Glossary**
 - rank-ordered logistic regression, see **outcomes**, **rank**
 - rank of observations, [D] **egen**
 - ranksum** command, [R] **ranksum**
 - Rao's canonical-factor method, [MV] **factor**
 - rarea**, **graph twoway** subcommand, [G-2] **graph twoway rarea**
 - Rasch models, see **item response theory**
 - raster image format, see **image format**
 - rate ratio, [R] **Epitab**, [ST] **stir**, [ST] **stptime**, [ST] **stsum**, also see **risk ratio**, see **incidence-rate ratio**
 - rating scale model, [IRT] **irt rsm**, [IRT] **Glossary**
 - ratio** command, [R] **ratio**, [R] **ratio postestimation**
 - rational expectations, [DSGE] **Glossary**
 - ratios,
 - estimating, [R] **ratio**, [U] **27.2 Means, proportions, and related statistics**
 - sample sizes, see **allocation ratio**
 - survey data, [SVY] **svy estimation**, [SVY] **svy: tabulate twoway**
 - raw data, [U] **12 Data**
 - .raw** file, [U] **11.6 Filenaming conventions**
 - raw residuals, [SEM] **Methods and formulas for sem**
 - rbar**, **graph twoway** subcommand, [G-2] **graph twoway rbar**
 - rbeta()** function, [FN] **Random-number functions**, [M-5] **runiform()**
 - rbinomial()** function, [FN] **Random-number functions**, [M-5] **runiform()**
 - rc** (return codes), see **error messages and return codes**
 - _rc** built-in variable, [P] **capture**, [U] **13.4 System variables (_variables)**
 - rcap**, **graph twoway** subcommand, [G-2] **graph twoway rcap**
 - rcapsym**, **graph twoway** subcommand, [G-2] **graph twoway rcapsym**
 - rcauchy()** function, [FN] **Random-number functions**, [M-5] **runiform()**
 - rchart** command, [R] **QC**
 - rchi2()** function, [FN] **Random-number functions**, [M-5] **runiform()**
 - r-class** command, [P] **program**, [P] **return**, [U] **18.8 Accessing results calculated by other programs**
 - r-conformability**, [M-5] **normal()**, [M-6] **Glossary**
 - rconnected**, **graph twoway** subcommand, [G-2] **graph twoway rconnected**
 - RCT, see **randomized controlled trial study**
 - rdiscrete()** function, [M-5] **runiform()**
 - Re()** function, [M-5] **Re()**
 - read**
 - console input in programs, see **console**, **obtaining input from**
 - data, [M-5] **_docx*()**, [M-5] **xl()**
 - data from disk, see **import data**
 - read**, **file** subcommand, [P] **file**
 - real**, [M-2] **Declarations**, [M-6] **Glossary**
 - real()** function, [FN] **String functions**
 - real number to string conversion, [D] **destring**, [D] **encode**, [FN] **String functions**
 - real part, [M-5] **Re()**
 - realization, [DSGE] **Glossary**, [M-6] **Glossary**
 - rebuild**, **v1** subcommand, [D] **v1 rebuild**
 - recast** command, [D] **recast**
 - receiver operating characteristic analysis, [R] **roc**, [U] **27.4.3 ROC analysis**
 - area under ROC curve, [R] **lroc**
 - nonparametric analysis without covariates, [R] **roctab**
 - parametric analysis without covariates, [R] **rocfit**
 - regression models, [R] **rocreg**
 - ROC curves after **rocfit**, [R] **rocfit postestimation**
 - ROC curves after **rocreg**, [R] **rocregplot**
 - test equality of ROC areas, see **equality test of ROC areas**
- reciprocal averaging, [MV] **ca**
 - recode**, **collect** subcommand, [TABLES] **collect recode**
 - recode** command, [D] **recode**
 - recode** data, [D] **recode**

- recode data `autocode()` function, [FN] **Programming functions**
- `recode()` function, [FN] **Programming functions**, [U] **26.1.2 Converting continuous variables to categorical variables**
- reconstructed correlations, [MV] **factor postestimation**
- record I/O versus stream I/O, [U] **22 Entering and importing data**
- recording sessions, [U] **15 Saving and printing output—log files**
- recovariance, `estat` subcommand, [ME] **estat recovariance**, [ME] **mixed postestimation**, [META] **estat recovariance**
- recruitment, see **accrual period**
- recruitment period, see **accrual period**
- rectangle kernel function, [CAUSAL] **tebalance density**, [CAUSAL] **teoverlap**, [G-2] **graph twoway kdensity**, [G-2] **graph twoway lpoly**, [G-2] **graph twoway lpolyci**, [R] **ivqregress**, [R] **kdensity**, [R] **lpoly**, [R] **npregress kernel**, [R] **qreg**
- rectangularize dataset, [D] **fillin**
- recursion, [P] **Glossary**
- recursive
 - estimation, [TS] **rolling**
 - model, [ERM] **Glossary**, [SEM] **Glossary**
 - regression analysis, [TS] **rolling**, [TS] **Glossary**
 - system requirement and solution, [ERM] **Triangularize**
- red, green, and blue (RGB) values, [G-4] **colorstyle**, [G-4] **Glossary**
- redisplay graph, [G-2] **graph display**
- reduced form, [DSGE] **Glossary**
- reduced model, [PSS-2] **power**, [PSS-2] **power rsquared**, [PSS-5] **Glossary**
- reexpression, [R] **boxcox**, [R] **ladder**, [R] **lnskew0**
- `.ref` built-in class function, [P] **class**
- reference
 - group, see **control group**
 - prior, see **noninformative prior**
 - value, see **null value**
- references, class, [M-2] **class**, [P] **class**
- reflection, [MV] **procrustes**, [MV] **Glossary**
- `.ref_n` built-in class function, [P] **class**
- `reg3` command, [R] **reg3**, [R] **reg3 postestimation**
- `regxcapture()` function, [FN] **String functions**
- `regxcapturenamed()` function, [FN] **String functions**
- `regxcm()` function, [FN] **String functions**
- `regxmatch()` function, [FN] **String functions**
- `regxer()` function, [FN] **String functions**
- `regxreplace()` function, [FN] **String functions**
- `regxreplaceall()` function, [FN] **String functions**
- `regxrs()` function, [FN] **String functions**
- regime-switching model, [TS] **mswitch**
- regions
 - appearance, [G-4] **areastyle**
 - outlining, [G-3] **region_options**
 - shading, [G-3] **region_options**
- `register`, `mi` subcommand, [MI] **mi set**
- registered variables, see **variables, multiple-imputation registered**
- `regress` command, [R] **regress**, [R] **regress postestimation**, [R] **regress postestimation diagnostic plots**, [R] **regress postestimation time series**, [R] **wildbootstrap**, [SP] **estat moran**
- `regress`, `meta` subcommand, [META] **meta regress**, [META] **meta regress postestimation**
- `regressand`, [TS] **Glossary**, [XT] **Glossary**
- regression, [SEM] **Glossary**
 - adjustment, [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects ra**, [CAUSAL] **Glossary**
- Bayesian, see **Bayesian regression**
- Bayesian model averaging, see **Bayesian model averaging regression**
- coefficient sample, see **posterior coefficient sample coefficient**,
 - accessing, [U] **13.5 Accessing coefficients and standard errors**
 - combinations of, [R] **lincom**, [R] **nlcom**
 - power for, [PSS-2] **power**, [PSS-2] **power oneslope**, [PSS-2] **power rsquared**, [PSS-2] **power pcorr**, [PSS-2] **power trend**, [PSS-2] **power cox**
 - tests of, [R] **lrtest**, [R] **test**, [R] **testnl**
- competing risks, [ST] **stcreg**
- constrained, [R] **cnsgreg**
- creating orthogonal polynomials for, [R] **orthog**
- diagnostic plots, [R] **regress postestimation diagnostic plots**
- diagnostics, [ME] **meclglog postestimation**, [ME] **meglm postestimation**, [ME] **meintreg postestimation**, [ME] **melogit postestimation**, [ME] **menbreg postestimation**, [ME] **menl postestimation**, [ME] **mepoisson postestimation**, [ME] **meprobit postestimation**, [ME] **mestreg postestimation**, [ME] **metobit postestimation**, [ME] **mixed postestimation**, [META] **meta me postestimation**, [META] **meta mvregress postestimation**, [R] **binreg postestimation**, [R] **clogit postestimation**, [R] **estat classification**, [R] **estat gof**, [R] **glm postestimation**, [R] **logistic postestimation**, [R] **poisson postestimation**, [R] **predict**, [R] **predictnl**, [R] **regress postestimation**, [R] **regress postestimation diagnostic plots**, [R] **regress postestimation time series**, [ST] **estat gofplot**, [ST] **stcox PH-assumption tests**, [ST] **stcox postestimation**, [ST] **stcreg postestimation**, [ST] **stintcox PH-assumption plots**, [ST] **stintcox postestimation**, [ST] **stintreg postestimation**, [ST] **streg postestimation**, [SVY] **estat**, [SVY] **svy postestimation**

regression, *continued*

dummy variables, with, [R] **anova**, [R] **areg**, [R] **xi**,
 [U] **26.2.5 Specifying indicator (dummy) variables as factor variables**, [XT] **xtreg**

fixed-effects, see fixed-effects model

fractional polynomial, [R] **fp**, [R] **mfp**

function, estimating, [R] **lpoly**

graphing, [R] **logistic postestimation**, [R] **lroc**,
 [R] **lens**, [R] **marginsplot**, [R] **regress postestimation diagnostic plots**

hurdle, [R] **churdle**

instrumental variables, [FMM] **fmm: ivregress**,
 [LASSO] **poivregress**, [LASSO] **xpoivregress**,
 [R] **gmm**, [R] **ivfprobit**, [R] **ivpoisson**,
 [R] **ivprobit**, [R] **ivqregress**, [R] **ivregress**,
 [R] **ivtobit**, [SP] **spivregress**, [XT] **xtabond**,
 [XT] **xtdpd**, [XT] **xtdpdsys**, [XT] **xhtaylor**,
 [XT] **xtivreg**

linear, see linear regression

random-effects, see random-effects model

scoring, [MV] **factor postestimation**

spatial autoregressive models, [SP] **spivregress**,
 [SP] **spregress**, [SP] **spxtregress**

system, see system estimators

truncated, [FMM] **fmm: truncreg**, [R] **truncreg**

regression (in generic sense), see estimation commands

accessing coefficients and standard errors, [P] **matrix get**, [U] **13.5 Accessing coefficients and standard errors**

dummy variables, with, [R] **xi**, [U] **26.2.5 Specifying indicator (dummy) variables as factor variables**

regressor, [TS] **Glossary**, [XT] **Glossary**

regular expressions, [FN] **String functions**

regular variables, see variables, multiple-imputation regular

regularized estimator, [LASSO] **Glossary**

rejection region, [ADAPT] **Glossary**, [PSS-5] **Glossary**

relational operators, [M-2] **op_colon**,
 [U] **13.2.3 Relational operators**

relative

difference function, [FN] **Mathematical functions**,
 [FN] **Matrix functions**, [M-5] **reldif()**

efficiency, [MI] **mi estimate**, [MI] **mi predict**,
 [MI] **Glossary**

risk, [PSS-2] **power**, [PSS-2] **power twoproportions**, [PSS-2] **power pairedproportions**, [PSS-5] **Glossary**,
 [R] **Epitab**, [R] **rer**

variance increase, [MI] **mi estimate**, [MI] **mi predict**, [MI] **Glossary**

relative excess risk due to interaction, [R] **rer**

relative risk, see risk ratio

relative-risk ratio, [BAYES] **bayes: mlogit**,
 [BAYES] **bayes: xtmlogit**, [FMM] **fmm: mlogit**,
 [R] **eform_option**, [R] **lincom**, [R] **mlogit**,
 [SEM] **estat eform**, [XT] **xtmlogit**

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

release marker, [P] **version**

releases, compatibility of Stata programs across,
 [P] **version**

reliability, [MV] **alpha**, [MV] **factor**, [R] **brier**,
 [R] **eivreg**, [R] **heckpoisson**, [R] **icc**, [R] **intreg**,
 [R] **loneway**, [R] **poisson**, [SEM] **Intro 5**,
 [SEM] **Intro 12**, [SEM] **Example 24**,
 [SEM] **gsem model description options**,
 [SEM] **sem and gsem option reliability()**,
 [SEM] **sem model description options**,
 [SEM] **Glossary**, [ST] **Survival analysis**,
 [ST] **Discrete**, [ST] **ltable**, [ST] **st**, [ST] **stcox**,
 [ST] **stcrreg**, [ST] **streg**

theory, see survival analysis

remainder function, see modulus function

remap, **collect** subcommand, [TABLES] **collect remap**

REML, see restricted maximum likelihood

remove

directories, [D] **rmdir**

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

remove, **jdbc** subcommand, [D] **jdbc**

r._En, [SEM] **sem and gsem option covstructure()**

rename,

bayesirf subcommand, [BAYES] **bayesirf**

char subcommand, [P] **char**

cluster subcommand, [MV] **cluster utility**

collect subcommand, [TABLES] **collect rename**

frame subcommand, [D] **frame rename**

graph subcommand, [G-2] **graph rename**

irf subcommand, [TS] **irf rename**

mata subcommand, [M-3] **mata rename**

matrix subcommand, [P] **matrix utility**

mi subcommand, [MI] **mi rename**

rename collection, [TABLES] **collect rename**

rename command, [D] **rename**, [D] **rename group**

rename for mi data, [MI] **mi rename**

rename graph, [G-2] **graph rename**

rename variables, [D] **rename**, [D] **rename group**,
 [MI] **mi rename**

renamevar, **cluster** subcommand, [MV] **cluster utility**

renumber, **notes** subcommand, [D] **notes**

reorder data, [D] **gsort**, [D] **order**, [D] **sort**

reorganize data, [D] **reshape**, [D] **xpose**

repair, **ssd** subcommand, [SEM] **ssd**

repeated DDF, see denominator degrees of freedom, repeated

repeated measures, [MV] **Glossary**, [PSS-2] **power pairedmeans**, [PSS-2] **power pairedproportions**, [PSS-3] **ciwidth pairedmeans**

repeated options, [G-4] **Concept: repeated options**, [G-4] **Glossary**

repeated, **power** subcommand, [PSS-2] **power repeated**

repeated-measures ANOVA, [PSS-2] **power**, [PSS-2] **power repeated**, [R] **anova**

repeated-measures MANOVA, [MV] **manova**

- repeating and editing command, [R] **#review**,
[U] **10 Keyboard use**
- repeating command, [D] **by**, [P] **continue**, [P] **foreach**,
[P] **forvalues**
- replace command, [D] **generate**, [MI] **mi passive**,
[MI] **mi req**
- replace, notes subcommand, [D] **notes**
- replace option, [U] **11.2 Abbreviation rules**
- replace0, mi subcommand, [MI] **mi replace0**
- replay,
 estimates subcommand, [R] **estimates replay**
 graph subcommand, [G-2] **graph replay**
- replay() function, [FN] **Programming functions**,
[P] **ereturn**, [P] **_estimates**
- replay graphs, [G-2] **graph replay**
- replay models, [SEM] **Intro 7**, [U] **20.3 Replaying
prior results**
- replicate-weight variable, [SVY] **Survey**, [SVY] **svy
bootstrap**, [SVY] **svy brr**, [SVY] **svy jackknife**,
[SVY] **svy sdr**, [SVY] **svyset**, [SVY] **Glossary**
- replicated
 data, [BAYES] **Glossary**
 outcome, [BAYES] **Bayesian commands**,
 [BAYES] **bayesstats pvalues**,
 [BAYES] **bayespredict**, [BAYES] **Glossary**,
 [BMA] **bmapredict**, [BMA] **bmastats**
- replicating
 clustered observations, [D] **expandcl**
 observations, [D] **expand**
- replication method, [SVY] **svy bootstrap**, [SVY] **svy
brr**, [SVY] **svy jackknife**, [SVY] **svy sdr**,
[SVY] **svyset**, [SVY] **Variance estimation**
- report,
 datasignature subcommand, [D] **datasignature**
 duplicates subcommand, [D] **duplicates**
 estat subcommand, [IRT] **estat report**
 fvset subcommand, [R] **fvset**
 ml subcommand, [R] **ml**
- report generation, [G-2] **graph export**, [RPT] **Dynamic
documents intro**, [RPT] **dyndoc**, [RPT] **putdocx
intro**, [RPT] **putdocx begin**, [RPT] **putdocx
collect**, [RPT] **putdocx pagebreak**,
[RPT] **putdocx paragraph**, [RPT] **putdocx
table**, [RPT] **putexcel**, [RPT] **putexcel advanced**,
[RPT] **putpdf intro**, [RPT] **putpdf begin**,
[RPT] **putpdf collect**, [RPT] **putpdf pagebreak**,
[RPT] **putpdf paragraph**, [RPT] **putpdf table**,
[U] **13.5 Accessing coefficients and standard
errors**, [U] **13.6 Accessing results from Stata
commands**, [U] **21 Creating reports**
- reporting bias, [META] **Glossary**, *also see publication
bias*
- reporting options, [SEM] **gsem reporting options**,
[SEM] **sem reporting options**
- repost, **ereturn** subcommand, [P] **ereturn**,
[P] **return**
 _request (*macname*), **display** directive, [P] **display**
- RERI, *see relative excess risk due to interaction*
- reri command, [R] **reri**
- resampling, [D] **sample**, [D] **splitsample**,
[R] **bootstrap**, [R] **bsample**, [R] **bstat**,
[R] **jackknife**, [R] **permute**, [R] **wildbootstrap**,
[SVY] **Glossary**
- reserved names, [U] **11.3 Naming conventions**
- reserved words, [M-2] **reswords**
- reset,
 frames subcommand, [D] **frames reset**
 mi subcommand, [MI] **mi reset**
 translator subcommand, [R] **translate**
- RESET test, [R] **regress postestimation**
- reset_id, **serset** subcommand, [P] **serset**
- reshape
 command, [D] **reshape**
 error command, [D] **reshape**
 for mi data, [MI] **mi reshape**
 long command, [D] **reshape**
 wide command, [D] **reshape**
- reshape data, [D] **reshape**, *also see transpose data*
- reshape_favor, **set** subcommand, [D] **reshape**,
[R] **set**
- reshape, mi subcommand, [MI] **mi reshape**
- residual, [R] **predict**, [ST] **stintcox postestimation**,
*also see Anscombe residual, also see Cox–Snell
residual, also see deviance residual, also see
martingale residual, also see Pearson residual
covariance, see error covariance*
 DDF, *see denominator degrees of freedom, residual
error covariance, see error covariance*
 graph, [R] **logistic postestimation**, [R] **regress
postestimation diagnostic plots**
 Moran's test of residual correlation, [SP] **estat
moran**
 programming to obtain, [P] **_predict**
 serial correlation in, [R] **runtest**, [TS] **varlmar**,
 [TS] **veclmar**
 structural equation modeling, [SEM] **estat gof**,
 [SEM] **estat residuals**, [SEM] **Example 4**,
 [SEM] **Methods and formulas for sem**,
 [SEM] **Glossary**
- residual heterogeneity, [META] **Intro**, [META] **meta**,
[META] **meta bias**, [META] **Glossary**
- residuals, **estat** subcommand, [MV] **factor
postestimation**, [MV] **pca postestimation**,
[SEM] **Intro 7**, [SEM] **estat residuals**,
[SEM] **Methods and formulas for sem**
- residual-versus-fitted plot, [R] **regress postestimation
diagnostic plots**
- residual-versus-predictor plot, [R] **regress
postestimation diagnostic plots**
- resistant smoothers, [R] **smooth**
- restore,
 estimates subcommand, [LASSO] **estimates store**,
 [R] **estimates store**
 _return subcommand, [P] **_return**
 snapshot subcommand, [D] **snapshot**
- restore command, [D] **frames intro**, [P] **preserve**
- restore data, [D] **snapshot**, [P] **preserve**

- restricted cubic splines, [R] **makespline**
- restricted maximum likelihood, [ME] **menl**,
[ME] **mixed**, [ME] **Glossary**
- results macro function, [P] **macro**
- results, `clear` subcommand, [D] **clear**
- Results window, clearing, [R] **cls**
- results,
 accessing, [R] **Stored results**, [SEM] **Intro 7**,
 [U] **13.5 Accessing coefficients and standard errors**, [U] **13.6 Accessing results from Stata commands**, [U] **18.8 Accessing results calculated by other programs**, [U] **18.9 Accessing results calculated by estimation commands**
- clearing, [M-5] **st_rclear()**, [P] **ereturn**,
 [P] **_estimates**, [P] **_return**, [P] **return**,
 [R] **estimates store**
- listing, [P] **ereturn**, [P] **_estimates**, [P] **_return**,
 [P] **return**, [R] **estimates store**, [R] **Stored results**
- saving, [P] **_estimates**, [P] **frame post**, [P] **postfile**,
 [P] **_return**, [R] **estimates save**
- stored, hidden or historical, [M-5] **st_global()**,
 [M-5] **st_matrix()**, [M-5] **st_numscalar()**
- storing, [M-5] **st_global()**, [M-5] **st_local()**,
 [M-5] **st_matrix()**, [M-5] **st_numscalar()**,
 [P] **ereturn**, [P] **return**, [R] **estimates store**,
 [U] **18.10 Storing results**
- retrospective study, [PSS-2] **power**, [PSS-3] **ciwidth**,
[PSS-5] **Glossary**
- return
- codes, see **error messages and return codes**
- results, see **results, listing**
- value, [P] **class**
- _return**
- dir command, [P] **_return**
- drop command, [P] **_return**
- hold command, [P] **_return**
- restore command, [P] **_return**
- return**, [M-2] **return**
- add command, [P] **return**
- clear command, [P] **return**
- list command, [P] **return**, [R] **Stored results**
- local command, [P] **return**
- matrix command, [P] **return**
- scalar command, [P] **return**
- return()** function, [FN] **Programming functions**
- reventries, set subcommand, [R] **set**
- reverse causation, [ERM] **Intro 3**, [ERM] **Glossary**
- reversed scales, [G-3] **axis_scale_options**
- #review command, [R] **#review**, [U] **10 Keyboard use**, [U] **15 Saving and printing output—log files**
- revkeyboard, set subcommand, [R] **set**
- revorder() function, [M-5] **invorder()**
- rexponential() function, [FN] **Random-number functions**, [M-5] **runiform()**
- rgamma() function, [FN] **Random-number functions**, [M-5] **runiform()**
- RGB values, see **red, green, and blue (RGB) values**
- rhypergeometric() function, [FN] **Random-number functions**, [M-5] **runiform()**
- ridge prior, [MI] **mi impute mvn**
- rigaussian() function, [FN] **Random-number functions**, [M-5] **runiform()**
- right eigenvectors, [M-5] **eigensystem()**
- right-censored, [CAUSAL] **Glossary**, [ERM] **Glossary**, [ST] **Glossary**
- right-censoring, see **imputation, interval-censored data**
- right-hand-side variable, [ERM] **Glossary**, also see **covariate**
- rightmost* options, [G-4] **Concept: repeated options**, [G-4] **Glossary**
- right-truncation, [CAUSAL] **Glossary**, [ST] **Glossary**
- ringposstyle, [G-4] **ringposstyle**, [G-4] **Glossary**
- risk
 difference, [ADAPT] **Glossary**,
 [BAYES] **bayes: binreg**, [META] **Intro**,
 [META] **meta summarize**, [PSS-2] **power**,
 [PSS-2] **power twoproportions**, [PSS-2] **power pairedproportions**, [PSS-5] **Glossary**,
 [R] **binreg**, [R] **Epitab**
- factor, [ADAPT] **Glossary**, [PSS-5] **Glossary**,
 [R] **Epitab**, [ST] **Glossary**
- pool, [ST] **stcox**, [ST] **stcrreg**, [ST] **stset**,
 [ST] **Glossary**
- ratio, [ADAPT] **Glossary**, [BAYES] **bayes: binreg**,
 [META] **Intro**, [META] **meta esize**,
 [META] **meta update**, [META] **meta summarize**, [META] **Glossary**,
 [PSS-5] **Glossary**, [R] **binreg**, [R] **Epitab**,
 [R] **reri**, also see **relative risk**
- rllaplace() function, [FN] **Random-number functions**, [M-5] **runiform()**
- rline, graph **twoway** subcommand, [G-2] **graph twoway rline**
- rlogistic() function, [FN] **Random-number functions**, [M-5] **runiform()**
- rm command, [D] **erase**
- `_rmcoll` command, [P] **_rmcoll**
- `_rmdcoll` command, [P] **_rmdcoll**
- rmdir command, [D] **rmdir**
- `_rmdir()` function, [M-5] **chdir()**
- rmdir() function, [M-5] **chdir()**
- rmexternal() function, [M-5] **findexternal()**
- RMSEA, see **root mean squared error of approximation**
- rmsg, set subcommand, [P] **creturn**, [P] **error**,
[P] **rmsg**, [R] **set**, [U] **8 Error messages and return codes**
- rnbinomial() function, [FN] **Random-number functions**, [M-5] **runiform()**
- rng, query subcommand, [R] **query**
- rng, set subcommand, [R] **set**, [R] **set rng**
- rngstate() function, [M-5] **runiform()**
- rngstate, set subcommand, [R] **set**, [R] **set seed**
- rngstream,
 clear subcommand, [D] **clear**
 set subcommand, [R] **set**, [R] **set rngstream**

- `rnormal()` function, [FN] **Random-number functions**, [M-5] **runiform()**
- robust
 regression, [R] **betareg**, [R] **regress**, [R] **rreg**
 standard errors, [XT] **Glossary**, *also see* **robust**,
 Huber/White/sandwich estimator of variance
 test for equality of variance, [R] **sdtest**
- robust, [SEM] **Glossary**
- robust, Abadie–Imbens standard errors,
 [CAUSAL] **teffects nmmatch**,
 [CAUSAL] **teffects psmatch**
- robust, Huber/White/sandwich estimator of variance,
 [P] **_robust**, [R] **vce_option**, [SVY] **Variance estimation**, [XT] **vce_options**
- ARCH, [TS] **arch**
- ARFIMA, [TS] **arfima**
- ARIMA and ARMAX, [TS] **arima**
- beta regression, [R] **betareg**
- between-effects models, instrumental variables,
 [XT] **xtivreg**
- censored Poisson regression, [R] **cpoisson**
- choice model
 conditional logit, [CM] **cmclgit**
 mixed logit, [CM] **cmxmixlogit**,
 [CM] **cmxtmixlogit**
 multinomial probit, [CM] **cmmprobit**
 nested logit, [CM] **nlogit**
 rank-ordered logistic, [CM] **cmrologit**
 rank-ordered probit, [CM] **cmroprobit**
- competing-risks regression, [ST] **stcrreg**
- complementary log–log regression, [R] **cloglog**
- Cox proportional hazards model, [ST] **stcox**,
 [ST] **stintcox**
- dynamic stochastic general equilibrium,
 [DSGE] **dsge**, [DSGE] **dsgenl**
- dynamic-factor model, [TS] **dfactor**
- exponential regression hurdle, [R] **churdle**
- finite mixture models, [FMM] **fmn**
- first-differenced estimator, [XT] **xtivreg**
- fixed-effects models,
 instrumental variables, [XT] **xtivreg**,
 [XT] **xtmlogit**
 linear, [XT] **xtreg**
 Poisson, [XT] **xtpoisson**
- fractional response regression, [R] **fracreg**
 with endogenous covariates, [R] **ivfprobit**
- GARCH, [TS] **arch**, *also see* **MGARCH** subentry
- generalized linear models, [R] **glm**
 for binomial family, [R] **binreg**
- generalized method of moments, [R] **gmm**,
 [R] **ivpoisson**
- Heckman selection model, [R] **heckman**,
 [XT] **xheckman**
- heckpoisson regression, [R] **heckpoisson**
- hurdle regression, [R] **churdle**
- instrumental-variables regression,
 [LASSO] **poivregr**, [LASSO] **xpoivregr**,
 [R] **ivregress**, [XT] **xtivreg**
- robust, Huber/White/sandwich estimator of variance,
continued
 interval regression, [ERM] **eintreg**, [R] **intreg**
 linear dynamic panel-data estimation, [XT] **xtabond**,
 [XT] **xtdpd**, [XT] **xtdpdsys**
- linear regression, [ERM] **eregress**,
 [LASSO] **dsregress**, [LASSO] **poregress**,
 [LASSO] **xporegress**, [R] **regress**
 constrained, [R] **cnsreg**
 heteroskedastic, [R] **hetregress**
 hurdle, [R] **churdle**
 seemingly unrelated, [R] **sureg**
 three-stage least squares, [R] **reg3**
 truncated, [R] **truncreg**
 with dummy-variable set, [R] **areg**
- local projection, [TS] **lpirf**
- logistic regression, [IRT] **irt 1pl**, [IRT] **irt 2pl**,
 [IRT] **irt 3pl**, [IRT] **irt hybrid**, [IRT] **irt**,
group(), [LASSO] **dslogit**, [LASSO] **pologit**,
 [LASSO] **xpologit**, [R] **logistic**, [R] **logit**, *also*
see **logit regression** subentry
 conditional, [R] **clogit**
 multinomial, [IRT] **irt nrm**, [IRT] **irt hybrid**,
 [R] **mlogit**
 ordered, [IRT] **irt grm**, [IRT] **irt pcm**, [IRT] **irt**
rsm, [IRT] **irt hybrid**, [R] **ologit**
 skewed, [R] **scobit**
 stereotype, [R] **slogit**
 zero-inflated ordered, [R] **ziologit**
- logit regression, [IRT] **irt 1pl**, [IRT] **irt 2pl**,
 [IRT] **irt 3pl**, [IRT] **irt hybrid**, [IRT] **irt**,
group(), [LASSO] **dslogit**, [LASSO] **pologit**,
 [LASSO] **xpologit**, [R] **logistic**, [R] **logit**, *also*
see **logistic regression** subentry
- Markov-switching model, [TS] **mswitch**
- maximum likelihood estimation, [R] **ml**, [R] **mlexp**
- MGARCH, [TS] **mgarch ccc**, [TS] **mgarch dcc**,
 [TS] **mgarch dvech**, [TS] **mgarch vcc**
- multilevel mixed-effects model, [ME] **meclglog**,
 [ME] **meglm**, [ME] **meintreg**, [ME] **melogit**,
 [ME] **menbreg**, [ME] **meologit**,
 [ME] **meoprobit**, [ME] **mepoisson**,
 [ME] **meprobit**, [ME] **mestreg**, [ME] **metobit**,
 [ME] **mixed**
- multinomial
 logistic regression, [IRT] **irt nrm**, [IRT] **irt**
hybrid, [R] **mlogit**
 probit regression, [R] **mprobit**
- negative binomial regression, [R] **nbreg**
 truncated, [R] **tnbreg**
 zero-inflated, [R] **zinb**
- Newey–West regression, [TS] **newey**
- nonlinear
 demand systems, [R] **demandsys**
 least-squares estimation, [R] **nl**
 systems of equations, [R] **nlstur**
- nonparametric series regression, [R] **npregress series**
- ordered probit regression, [ERM] **eoprobit**
- parametric survival models, [ST] **stintreg**, [ST] **streg**

- robust, Huber/White/sandwich estimator of variance, *continued*
- Poisson regression, [CAUSAL] **etpoisson**, [LASSO] **dspoisson**, [LASSO] **popoisson**, [LASSO] **xpipoisson**, [R] **poisson**
 - censored, [R] **cpoisson**
 - truncated, [R] **tpoisson**
 - with endogenous covariates, [R] **ivpoisson**
 - zero-inflated, [R] **zip**
- population-averaged models, [XT] **xtgee**
- complementary log–log, [XT] **xtcloglog**
 - logit, [XT] **xtlogit**
 - negative binomial, [XT] **xtnbreg**
- Poisson, [XT] **xtpoisson**
- probit, [XT] **xtprobit**
- Prais–Winsten and Cochrane–Orcutt regression, [TS] **prais**
- probit regression, [ERM] **eprobit**, [R] **probit**
- bivariate, [R] **biprobit**
 - heteroskedastic, [R] **hetprobit**
 - multinomial, [R] **mprobit**
 - ordered, [R] **heckoprobit**, [R] **hetoprobit**, [R] **oprobit**
 - with endogenous covariates, [R] **ivprobit**
 - with sample selection, [R] **heckoprobit**
 - zero-inflated ordered, [R] **zioprobit**
- quantile regression, [R] **qreg**
- with endogenous covariates, [R] **ivqregress**
- random-effects model
- complementary log–log, [XT] **xtcloglog**
 - Hausman–Taylor estimator, [XT] **xhtaylor**
 - instrumental variables, [XT] **xtivreg**
 - linear, [XT] **xtheckman**, [XT] **xtrreg**
 - logistic, [XT] **xtlogit**, [XT] **xtmlogit**, [XT] **xtlogit**
 - parametric survival, [XT] **xtstreg**
- Poisson, [XT] **xtpoisson**
- probit, [XT] **xtoprobit**, [XT] **xtprobit**
- spatial autoregressive models, [SP] **spregress**
- state-space model, [TS] **sspace**
- stochastic frontier model, [R] **frontier**
- structural equation modeling, [SEM] **Intro 8**, [SEM] **sem option method()**
- threshold regression model, [TS] **threshold**
- tobit model, [R] **tobit**
- with endogenous covariates, [R] **ivtobit**
- treatment effect, [CAUSAL] **didregress**, [CAUSAL] **eteffects**, [CAUSAL] **etpoisson**, [CAUSAL] **etregress**, [CAUSAL] **hdidregress**, [CAUSAL] **mediate**, [CAUSAL] **teffects aipw**, [CAUSAL] **teffects ipw**, [CAUSAL] **teffects ipwra**, [CAUSAL] **teffects ra**, [CAUSAL] **telasso**, [CAUSAL] **xthdidregress**
- survival-time data, [CAUSAL] **stteffects ipw**, [CAUSAL] **stteffects ipwra**, [CAUSAL] **stteffects ra**, [CAUSAL] **stteffects wra**
- robust, Huber/White/sandwich estimator of variance, *continued*
- truncated
 - negative binomial regression, [R] **tnbreg**
 - Poisson regression, [R] **tpoisson**
 - regression, [R] **truncreg**
 - unobserved-components model, [TS] **ucm**
 - with endogenous covariates,
 - fractional response regression, [R] **ivfprobit**
 - Poisson regression, [R] **ivpoisson**
 - probit regression, [R] **ivprobit**
 - quantile regression, [R] **ivqregress**
 - tobit regression, [R] **ivtobit**
 - with endogenous regressors,
 - instrumental-variables regression, [LASSO] **poivregress**, [LASSO] **xpoivregress**, [R] **ivregress**
 - zero-inflated
 - negative binomial regression, [R] **zlnb**
 - ordered logistic regression, [R] **ziologit**
 - ordered probit regression, [R] **zioprobit**
 - Poisson regression, [R] **zip**
- robust, other methods of, [R] **rreg**, [R] **smooth**
- _robust** command, [P] **_robust**
- robvar** command, [R] **sdtest**
- ROC, see **receiver operating characteristic analysis**
- roccomp** command, [R] **roc**, [R] **roccomp**
- rocfits** command, [R] **rocfits**, [R] **rocfits postestimation**
- rocgold** command, [R] **roc**, [R] **roccomp**
- rocplot** command, [R] **rocfits postestimation**
- rocreg** command, [R] **rocreg**, [R] **rocreg postestimation**, [R] **rocregplot**
- rocregplot** command, [R] **rocregplot**
- roctab** command, [R] **roc**, [R] **roctab**
- Rogers and Tanimoto similarity measure, [MV] **measure_option**
- roh**, [R] **loneway**
- rolling** command, [TS] **rolling**
- rolling regression, [TS] **rolling**, [TS] **Glossary**
- root mean squared error of approximation, [SEM] **estat gof**, [SEM] **Example 4**, [SEM] **Methods and formulas for sem**
- rootograms, [R] **spikeplot**
- roots of polynomials, [M-5] **polyeval()**
- rotate** command, [MV] **factor postestimation**, [MV] **pca postestimation**, [MV] **rotate**
- rotate**, **estat** subcommand, [MV] **canon postestimation**
- rotatecompare**, **estat** subcommand, [MV] **canon postestimation**, [MV] **factor postestimation**, [MV] **pca postestimation**
- rotated
- factor loadings, [MV] **factor postestimation**
 - principal components, [MV] **pca postestimation**
- rotatemat** command, [MV] **rotatemat**

- rotation, [MV] **factor postestimation**, [MV] **pca postestimation**, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
- Bentler's invariant pattern simplicity, see **Bentler's invariant pattern simplicity rotation**
- biquartimax, see **biquartimax rotation**
- biquartimin, see **biquartimin rotation**
- Comrey's tandem 1, see **Comrey's tandem 1 and 2 rotations**
- Comrey's tandem 2, see **Comrey's tandem 1 and 2 rotations**
- covarimin, see **covarimin rotation**
- Crawford–Ferguson, see **Crawford–Ferguson rotation**
- equamax, see **equamax rotation**
- factor parsimony, see **factor parsimony rotation**
- minimum entropy, see **minimum entropy rotation**
- oblimax, see **oblimax rotation**
- oblimin, see **oblimin rotation**
- oblique, see **oblique rotation**
- orthogonal, see **orthogonal rotation**
- parsimax, see **parsimax rotation**
- partially specified target, see **partially specified target rotation**
- Procrustes, see **Procrustes rotation**
- promax, see **promax rotation**
- quartimax, see **quartimax rotation**
- quartimin, see **quartimin rotation**
- toward a target, see **toward a target rotation**
- varimax, see **varimax rotation**
- round() function, [FN] **Mathematical functions**, [M-5] **trunc()**
- roundoff error, [M-5] **epsilon()**, [M-5] **edittozero()**, [M-5] **edittoint()**, [U] **13.12 Precision and problems therein**
- row
- of matrix, selecting, [M-5] **select()**
- operators for data, [D] **egen**
- stripes, [M-5] **st_matrix()**, [M-6] **Glossary**
- roweq macro function, [P] **macro**
- roweq, matrix subcommand, [P] **matrix rownames**
- roweqnumb macro function, [P] **macro**
- roweqnumb() function, [FN] **Matrix functions**
- rowfirst(), **egen** function, [D] **egen**
- rowfullnames macro function, [P] **macro**
- row-join operator, [M-2] **op_join**
- rowjoinbyname, matrix subcommand, [P] **matrix rowjoinbyname**
- rowlast(), **egen** function, [D] **egen**
- rowlfnames macro function, [P] **macro**
- row-major order, [M-6] **Glossary**
- rowmax(), **egen** function, [D] **egen**
- rowmax() function, [M-5] **minmax()**
- rowmaxabs() function, [M-5] **minmax()**
- rowmean(), **egen** function, [D] **egen**
- rowmedian(), **egen** function, [D] **egen**
- rowmin(), **egen** function, [D] **egen**
- rowmin() function, [M-5] **minmax()**
- rowminmax() function, [M-5] **minmax()**
- rowmiss(), **egen** function, [D] **egen**
- rowmissing() function, [M-5] **missing()**
- rownames macro function, [P] **macro**
- rownames, matrix subcommand, [P] **matrix rownames**
- rowfreeparms macro function, [P] **macro**
- rowfreeparms() function, [FN] **Matrix functions**
- rownlfs macro function, [P] **macro**
- rownonmiss(), **egen** function, [D] **egen**
- rownonmissing() function, [M-5] **missing()**
- rownumb macro function, [P] **macro**
- rownumb() function, [FN] **Matrix functions**, [P] **matrix define**
- rowpctile(), **egen** function, [D] **egen**
- rows() function, [M-5] **rows()**
- rows of matrix
- appending to, [P] **matrix define**
- names, [P] **ereturn**, [P] **matrix define**, [P] **matrix rowjoinbyname**, [P] **matrix rownames**
- operators, [P] **matrix define**
- rowscalefactors() function, [M-5] **_equilrc()**
- rowstd(), **egen** function, [D] **egen**
- rowshape() function, [M-5] **rowshape()**
- rowsof macro function, [P] **macro**
- rowsof() function, [FN] **Matrix functions**, [P] **matrix define**
- rowsum() function, [M-5] **sum()**
- rowtotal(), **egen** function, [D] **egen**
- rowvarlist macro function, [P] **macro**
- rowvector, [M-2] **Declarations**, [M-6] **Glossary**
- Roy's
- largest root test, [MV] **canon**, [MV] **manova**, [MV] **mvtest means**, [MV] **Glossary**
- union-intersection test, [MV] **canon**, [MV] **manova**, [MV] **mvtest means**
- rpoisson() function, [FN] **Random-number functions**, [M-5] **uniform()**
- rr, estat subcommand, [CAUSAL] **mediate postestimation**
- rreg command, [R] **rreg**, [R] **rreg postestimation**
- rscatter, graph twoway subcommand, [G-2] **graph twoway rscatter**
- rseed() function, [M-5] **runiform()**
- RSM, see **rating scale model**
- rsm, irt subcommand, [IRT] **irt rsm**, [IRT] **irt rsm postestimation**
- rspike, graph twoway subcommand, [G-2] **graph twoway rspike**
- R^2 , [LASSO] **Glossary**, [PSS-2] **power**, [PSS-2] **power rsquared**, [PSS-2] **power pcorr**, [PSS-5] **Glossary**, [SEM] **estat egqof**, also see **coefficient of determination**
- rsquared, power subcommand, [PSS-2] **power rsquared**
- rt() function, [FN] **Random-number functions**, [M-5] **runiform()**
- Rubin's combination rules, [MI] **mi estimate**, [MI] **mi estimate using**, [MI] **mi predict**

run command, [R] **do**, [U] **16 Do-files**

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

`runiformint()` function, [FN] **Random-number functions**, [M-5] **runiform()**

`_runningsum()` function, [M-5] **runningsum()**

`runningsum()` function, [M-5] **runningsum()**

`runtest` command, [R] **runtest**

Russell and Rao coefficient similarity measure, [MV] **measure_option**

`rvalue`, class, [P] **class**

`rvfplot` command, [R] **regress postestimation diagnostic plots**

RVI, see relative variance increase

`rvpplot` command, [R] **regress postestimation diagnostic plots**

`rweibull()` function, [FN] **Random-number functions**, [M-5] **runiform()**

`rweibullph()` function, [FN] **Random-number functions**, [M-5] **runiform()**

S

`s()` function, [FN] **Programming functions**

`s()` stored results, [FN] **Programming functions**, [P] **return**, [R] **Stored results**, [U] **18.8 Accessing results calculated by other programs**, [U] **18.10.3 Storing results in s()**

`s(macros)` macro function, [P] **macro**

`s1color` scheme, [G-4] **Scheme s1**

`s1manual` scheme, [G-4] **Scheme s1**

`s1mono` scheme, [G-4] **Scheme s1**

`s1rcolor` scheme, [G-4] **Scheme s1**

`s2color` scheme, [G-4] **Scheme s2**

`s2gcolor` scheme, [G-4] **Scheme s2**

`s2gmanual` scheme, [G-4] **Scheme s2**

`s2manual` scheme, [G-4] **Scheme s2**

`s2mono` scheme, [G-4] **Scheme s2**

SAARCH, see simple asymmetric autoregressive conditional heteroskedasticity

saddle-path stable, [DSGE] **Glossary**

Sammon mapping criterion, [MV] **Glossary**

sample, [SVY] **Glossary**, also see random sample selection, [ERM] **Glossary**, also see endogenous sample selection, also see selection model

`sample` command, [D] **sample**

sample splitting, [LASSO] **Glossary**

sample-size, [ADAPT] **Glossary**, [PSS-5] **Glossary**, [U] **27.33 Power, precision, and sample-size analysis**

analysis, see power and sample-size analysis

curve, [PSS-2] **power**, [PSS-2] **power usermethod**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth usermethod**, [PSS-3] **ciwidth, graph**, [PSS-5] **Glossary**

sample-size, *continued*

determination, [ADAPT] **GSD intro**, [ADAPT] **gs**, [ADAPT] **gsdesign**, [ADAPT] **gsdesign onemean**, [ADAPT] **gsdesign twomeans**, [ADAPT] **gsdesign oneproportion**, [ADAPT] **gsdesign twoproportions**, [ADAPT] **gsdesign logrank**, [ADAPT] **gsdesign usermethod**, [ADAPT] **Glossary**, [PSS-1] **Intro**, [PSS-2] **Intro (power)**, [PSS-2] **power**, [PSS-2] **power usermethod**, [PSS-2] **power onemean**, [PSS-2] **power twomeans**, [PSS-2] **power pairedmeans**, [PSS-2] **power oneproportion**, [PSS-2] **power twoproportions**, [PSS-2] **power pairedproportions**, [PSS-2] **power onevariance**, [PSS-2] **power twovariances**, [PSS-2] **power onecorrelation**, [PSS-2] **power twocorrelations**, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**, [PSS-2] **power oneslope**, [PSS-2] **power rsquared**, [PSS-2] **power pcorr**, [PSS-2] **power cmh**, [PSS-2] **power mcc**, [PSS-2] **power trend**, [PSS-2] **power cox**, [PSS-2] **power exponential**, [PSS-2] **power logrank**, [PSS-3] **Intro (ciwidth)**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth usermethod**, [PSS-3] **ciwidth, graph**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth pairedmeans**, [PSS-3] **ciwidth onevariance**, [PSS-4] **Unbalanced designs**, [PSS-5] **Glossary**

cluster size, [PSS-2] **power onemean, cluster**, [PSS-2] **power twomeans, cluster**, [PSS-2] **power twoproportions, cluster**, [PSS-2] **power logrank, cluster**

ratio, [ADAPT] **Glossary**, [PSS-5] **Glossary**

rounding rules for, [PSS-4] **Unbalanced designs**

sampling, [D] **sample**, [D] **splitsample**, [R] **bootstrap**, [R] **bsample**, [SVY] **Survey**, [SVY] **svydescribe**, [SVY] **svyset**, [SVY] **Glossary**, also see cluster sampling

correlation, [BMA] **bmaregress**, [BMA] **bmagraph pmp**, [BMA] **Glossary**

rate, [PSS-2] **power**, [PSS-2] **power onemean**, [PSS-2] **power pairedmeans**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth pairedmeans**

stage, [SVY] **estat**, [SVY] **Glossary**

standard errors, [META] **Glossary**

unit, [SVY] **Survey**, [SVY] **Glossary**, also see primary sampling unit

variance, [META] **Glossary**

weight, [SVY] **Survey**, [SVY] **Calibration**, [SVY] **Poststratification**, [SVY] **Glossary**, [U] **11.1.6 weight**, [U] **20.24.3 Sampling weights**, also see survey data

with and without replacement, [SVY] **Glossary**

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

SAR, see spatial autoregressive model

- sargan, estat subcommand, [XT] **xtabond**, [XT] **xtabond postestimation**, [XT] **xtdpd**, [XT] **xtdpd postestimation**, [XT] **xtdpdsys postestimation**
- Sargan test, [XT] **xtabond postestimation**, [XT] **xtdpd postestimation**, [XT] **xtdpdsys postestimation**
- SAS dates, [D] **Datetime values from other software**
- sas, import subcommand, [D] **import sas**
- SAS XPORT format, [D] **import sasxport5**, [D] **import sasxport8**
- sasxport5, export subcommand, [D] **import sasxport5** import subcommand, [D] **import sasxport5**
- sasxport8, export subcommand, [D] **import sasxport8** import subcommand, [D] **import sasxport8**
- Satterthwaite DDF, see denominator degrees of freedom, **Satterthwaite**
- Satterthwaite's *t* test, [ADAPT] **Glossary**, [PSS-2] **power**, [PSS-2] **power twomeans**, [PSS-5] **Glossary**
- saturated likelihood, [LASSO] **Glossary**
- saturated model, [SEM] **estat gof**, [SEM] **estat lcgof**, [SEM] **Example 4**, [SEM] **Methods and formulas for sem**, [SEM] **Glossary**
- saturation, see **intensity**, **color**, **adjustment**
- save data, [D] **import dbase**, [D] **import delimited**, [D] **import spss**, [D] **outfile**, [D] **save**, [D] **snapshot**, also see **export data** frames, [D] **frames save** results, see **results**, **saving**
- save, collect subcommand, [TABLES] **collect save** estimates subcommand, [LASSO] **estimates store**, [R] **estimates save** frames subcommand, [D] **frames save** graph subcommand, [G-2] **graph save** label subcommand, [D] **label** putdocx subcommand, [RPT] **putdocx begin** putpdf subcommand, [RPT] **putpdf begin** snapshot subcommand, [D] **snapshot** spmatrix subcommand, [SP] **spmatrix save**
- save command, [D] **save**
- saveold command, [D] **save**
- saving graph, [G-3] **saving_option**
- saw-toothed power function, [PSS-2] **power oneproportion**, [PSS-2] **power twoproportions**
- sbcsum, estat subcommand, [TS] **estat sbcsum**
- SBIC, see **Bayesian information criterion**
- sbknown, estat subcommand, [TS] **estat sbknown**
- sbsingle, estat subcommand, [TS] **estat sbsingle**
- Scalable Vector Graphics, [G-2] **graph export**, [G-3] **svg_options**, [G-4] **Glossary**
- scalar, [M-2] **Declarations**, [M-6] **Glossary**, [P] **scalar** confirm subcommand, [P] **confirm** define command, [P] **scalar** dir command, [P] **scalar** drop command, [P] **scalar** ereturn subcommand, [P] **ereturn**, [P] **return** list command, [P] **scalar** return subcommand, [P] **return**
- scalar functions, [M-4] **Scalar**
- scalar model parameter, [BAYES] **Glossary**, also see **Bayesian**, **model parameters**
- scalar() function, [FN] **Programming functions**
- scalar() pseudofunction, [P] **scalar**
- scalars, [P] **scalar** namespace and conflicts, [P] **matrix**, [P] **matrix define**
- scale, log, [G-3] **axis_scale_options** range of, [G-3] **axis_scale_options** reversed, [G-3] **axis_scale_options**
- scaling, [MV] **mds**, [MV] **mds postestimation plots**, [MV] **mdslong**, [MV] **mdsmat**
- scatter, graph twoway subcommand, [G-2] **graph twoway scatter**
- scatteri, graph twoway subcommand, [G-2] **graph twoway scatteri**
- scatterplot, [G-2] **graph twoway scatter**, [G-2] **graph twoway scatteri** jittered point, [G-2] **graph twoway scatter**, [G-2] **graph twoway scatteri** matrix, [G-2] **graph matrix** jittered point, [G-2] **graph matrix**
- scenarios, [TS] **forecast**, [TS] **forecast adjust**, [TS] **forecast clear**, [TS] **forecast coefvector**, [TS] **forecast create**, [TS] **forecast describe**, [TS] **forecast drop**, [TS] **forecast estimates**, [TS] **forecast exogenous**, [TS] **forecast identity**, [TS] **forecast list**, [TS] **forecast query**, [TS] **forecast solve**
- Scheffé's multiple-comparison adjustment, see **multiple comparisons**, **Scheffé's method**
- scheme, set subcommand, [G-2] **set scheme**, [R] **set**
- schemes, [G-2] **graph display**, [G-2] **set scheme**, [G-3] **scheme_option**, [G-4] **Schemes intro**, [G-4] **Scheme economist**, [G-4] **Scheme s1**, [G-4] **Scheme s2**, [G-4] **Scheme sj**, [G-4] **Scheme st**, [G-4] **Glossary** changing, [G-2] **graph use** creating your own, [G-4] **Schemes intro** default, [G-2] **set scheme**
- Schoenfeld residual, [ST] **stcox PH-assumption tests**, [ST] **stcox postestimation**, [ST] **stcrreg postestimation**
- Schur decomposition, [M-5] **schurd()**, [M-6] **Glossary**, also see **generalized Schur decomposition** form, [M-6] **Glossary** _schurd() function, [M-5] **schurd()**

- schurd()** function, [M-5] **schurd()**
_schurdgroupby() function, [M-5] **schurd()**
schurdgroupby() function, [M-5] **schurd()**
_schurdgroupby_la() function, [M-5] **schurd()**
_schurd_la() function, [M-5] **schurd()**
 Schwarz's Bayesian information criterion, see **Bayesian information criterion**
- sci, estat** subcommand, [CAUSAL] **hddidregress postestimation**, [CAUSAL] **xthdidregress postestimation**
- scientific notation, [U] **12.2 Numbers**
- s-class** command, [P] **program**, [P] **return**, [R] **Stored results**, [U] **18.8 Accessing results calculated by other programs**
- scobit** command, [R] **scobit**, [R] **scobit postestimation**
- scope**, class, [P] **class**
- score**, [MV] **factor postestimation**, [MV] **pca postestimation**, [MV] **Glossary**
 plot, [MV] **scoreplot**, [MV] **Glossary**
 test, [ADAPT] **Glossary**, [PSS-2] **power onepropotion**, [PSS-5] **Glossary**, [SEM] **Intro 7**, [SEM] **estat ginvariant**, [SEM] **estat mindices**, [SEM] **estat scoretests**, [SEM] **Methods and formulas for sem**, [SEM] **Glossary**, also see **Lagrange multiplier test**
- score, matrix** subcommand, [P] **matrix score**
- score, ml** subcommand, [R] **ml**
- scoreplot** command, [MV] **discrim lda postestimation**, [MV] **factor postestimation**, [MV] **scoreplot**
- scores**, [SEM] **Glossary**
 obtaining, [ERM] **predict advanced**, [R] **predict**, [SEM] **predict after gsem**, [SEM] **predict after sem**, [U] **20.23 Obtaining scores**
 programming, [M-5] **deriv()**, [M-5] **moptimize()**, [M-5] **optimize()**, [P] **matrix score**, [P] **program properties**, [P] **_robust**
- scoretests, estat** subcommand, [SEM] **Intro 7**, [SEM] **estat scoretests**, [SEM] **Methods and formulas for sem**
- scree plot**, [MV] **screeplot**, [MV] **Glossary**
- screeplot** command, [MV] **discrim lda postestimation**, [MV] **factor postestimation**, [MV] **pca postestimation**, [MV] **screeplot**
- script** subcommand, [P] **PyStata integration**
- scrollbufsize, set** subcommand, [R] **set**
- scrolling of output, controlling, [P] **more**, [R] **more**, [U] **7 –more– conditions**
- sd()**, **egen** function, [D] **egen**
- sd, estat** subcommand, [ME] **estat sd**, [ME] **menl**, [ME] **mixed postestimation**, [META] **estat sd**, [R] **mean postestimation**, [SEM] **estat sd**, [SVY] **estat**
- SDR, see **successive difference replication**
sdr_options, [SVY] **sdr_options**
- sdtest** command, [R] **sdtest**
- sdtesti** command, [R] **sdtest**
- se, estat** subcommand, [R] **exlogistic postestimation**, [R] **expoisson postestimation**
- _se [], [U] 13.5 Accessing coefficients and standard errors**
- search**,
icd10 subcommand, [D] **icd10**
icd10cm subcommand, [D] **icd10cm**
icd10pcs subcommand, [D] **icd10pcs**
icd9 subcommand, [D] **icd9**
icd9p subcommand, [D] **icd9p**
ml subcommand, [R] **ml**
net subcommand, [R] **net**
notes subcommand, [D] **notes**
python subcommand, [P] **PyStata integration**
view subcommand, [R] **view**
- search** command, [R] **search**, [U] **4 Stata's help and search facilities**
- search_d, view** subcommand, [R] **view**
- search** Internet, [R] **net search**
- searchdefault, set** subcommand, [R] **search**, [R] **set**
- seasonal**
 ARIMA, [TS] **arima**
 difference operator, [TS] **arima**, [TS] **forecast estimates**, [TS] **Glossary**
 lag operator, [U] **11.4.4 Time-series varlists**
 smoothing, [TS] **tssmooth**, [TS] **tssmooth shwinters**
- secondary sampling unit**, [SVY] **Variance estimation**, [SVY] **Glossary**
- second-level variables**, see **first-level variables**
- second-order latent variables**, see **first-order latent variables**
- seconds()** function, [D] **Datetime durations**, [FN] **Date and time functions**, [M-5] **date()**
- sectionbreak**,
putdocx subcommand, [RPT] **putdocx pagebreak**
putpdf subcommand, [RPT] **putpdf pagebreak**
- seed, set** subcommand, [R] **set**, [R] **set seed**
- seek, file** subcommand, [P] **file**
- seemingly unrelated**
 estimation, [R] **suest**
 regression, [R] **nlstur**, [R] **reg3**, [R] **sureg**, [SEM] **Intro 5**, [SEM] **Example 12**, [SEM] **Glossary**, [TS] **dfactor**
- segmentsize, set** subcommand, [D] **memory**, [R] **set**
- select()** function, [M-5] **select()**
- select, mi** subcommand, [MI] **mi select**
- selected covariates**, see **covariate selection**
- selected, estimates** subcommand, [R] **estimates selected**
- selectindex()** function, [M-5] **select()**
- selection**, [ERM] **Glossary**
 on observables, see **conditional-independence assumption**
 on unobservables, [ERM] **Glossary**

- selection model, [R] **heckman**, [R] **heckoprobit**, [R] **heckprobit**
- Bayesian estimation, [BAYES] **bayes: heckman**, [BAYES] **bayes: heckoprobit**, [BAYES] **bayes: heckprobit**
- structural equation modeling, [SEM] **Example 45g**
- survey data, [SVY] **svy estimation**
- with endogenous covariates, [ERM] **Intro 1**, [ERM] **eintreg**, [ERM] **eoprobit**, [ERM] **eprobit**, [ERM] **eregress**, [ERM] **Example 1c**, [ERM] **Example 6b**, [ERM] **Example 8b**
- with random effects, [XT] **xtheckman**
- with treatment effects, [ERM] **Intro 1**, [ERM] **eintreg**, [ERM] **eoprobit**, [ERM] **eprobit**, [ERM] **eregress**, [ERM] **Example 4a**, [ERM] **Example 4b**, [ERM] **Example 6b**
- selection-order statistics, [TS] **arimasoc**, [TS] **arimasoc**, [TS] **varsoc**
- self-variable, [BAYES] **Glossary**
- self-variables
- first-lag coefficients, [BAYES] **Glossary**
 - tightness parameter, [BAYES] **Glossary**
- SEM, see structural equation modeling
- sem command, [SEM] **Builder**, [SEM] **Methods and formulas for sem**, [SEM] **sem**, [SEM] **Glossary**
- examples,
- CFA model, [SEM] **Example 1**, [SEM] **Example 3**, [SEM] **Example 15**, [SEM] **Example 20**
 - constraints, [SEM] **Example 8**, [SEM] **Example 23**
 - correlated uniqueness model, [SEM] **Example 17**
 - correlation, [SEM] **Example 16**
 - latent growth model, [SEM] **Example 18**
 - linear regression, [SEM] **Example 6**, [SEM] **Example 12**
 - measurement model, [SEM] **Example 1**, [SEM] **Example 3**, [SEM] **Example 20**
 - MIMIC model, [SEM] **Example 10**
 - model with MAR data, [SEM] **Example 26**
 - multilevel, [SEM] **Example 42g**
 - multiple-group model, [SEM] **Example 20**, [SEM] **Example 23**
 - path model, [SEM] **Example 7**, [SEM] **Example 12**
 - reliability model, [SEM] **Example 24**
 - structural model, [SEM] **Example 7**, [SEM] **Example 9**
- missing values, [SEM] **Example 26**
- sem command, *continued*
- options, [SEM] **sem and gsem option constraints()**, [SEM] **sem and gsem option covstructure()**, [SEM] **sem and gsem option from()**, [SEM] **sem and gsem option reliability()**, [SEM] **sem and gsem syntax options**, [SEM] **sem estimation options**, [SEM] **sem group options**, [SEM] **sem model description options**, [SEM] **sem option method()**, [SEM] **sem option noxconditional**, [SEM] **sem option select()**, [SEM] **sem reporting options**, [SEM] **sem ssd options**
 - path notation, [SEM] **sem and gsem path notation**, [SEM] **sem path notation extensions**
 - postestimation, [SEM] **sem postestimation**
- semicolons, [M-2] **Semicolons**
- semiconjugacy, see semiconjugate prior
- semiconjugate prior, [BAYES] **Intro**, [BAYES] **bayesmh**, [BAYES] **Glossary**
- semiparametric imputation method, see imputation, predictive mean matching
- semiparametric model, [ST] **stcox**, [ST] **sterreg**, [ST] **stintcox**, [ST] **Glossary**
- semirobust standard errors, [XT] **Glossary**
- sensitivity, [R] **estat classification**, [R] **lroc**, [R] **lsens**, also see receiver operating characteristic analysis
- analysis, [ADAPT] **Glossary**, [META] **Intro**, [META] **meta summarize**, [META] **meta regress**, [META] **meta meregress**, [META] **meta multilevel**, [META] **meta mregress**, [META] **Glossary**, [PSS-2] **power**, [PSS-2] **power graph**, [PSS-2] **power table**, [PSS-2] **power onemean**, [PSS-2] **power twomeans**, [PSS-2] **power pairedmeans**, [PSS-2] **power oneproportion**, [PSS-2] **power twoproportions**, [PSS-2] **power pairedproportions**, [PSS-2] **power onevariance**, [PSS-2] **power twovariances**, [PSS-2] **power onecorrelation**, [PSS-2] **power twocorrelations**, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**, [PSS-2] **power oneslope**, [PSS-2] **power rsquared**, [PSS-2] **power pcorr**, [PSS-2] **power cmh**, [PSS-2] **power mcc**, [PSS-2] **power trend**, [PSS-2] **power cox**, [PSS-2] **power exponential**, [PSS-2] **power logrank**, [PSS-3] **Intro (ciwidth)**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth graph**, [PSS-3] **ciwidth table**, [PSS-5] **Glossary**, also see Bayesian, sensitivity analysis
- model, [R] **regress postestimation**, [R] **rreg**
- separate command, [D] **separate**
- separating string variables into parts, [D] **split**
- seq(), **egen function**, [D] **egen**
- sequential imputation, [MI] **mi impute**, [MI] **mi impute chained**, [MI] **mi impute monotone**
- sequential limit theory, [XT] **Glossary**
- sequential regression multivariate imputation, see imputation, multivariate, chained equations

- serial correlation, [TS] **Glossary**, *also see* autocorrelation
- test, [TS] **Glossary**, *also see* autocorrelation test
- serial independence test, [R] **regress postestimation time series**, [R] **runtest**, [TS] **varlmar**, [TS] **veclmar**, [XT] **xtabond postestimation**, [XT] **xtdpd postestimation**, [XT] **xtdpdys postestimation**
- series, **npregress** subcommand, [R] **npregress intro**, [R] **npregress series**
- series regression, [R] **npregress series**
- serrbar command, [R] **serrbar**
- setset, [P] **setset**
- clear command, [P] **setset**
 - create command, [P] **setset**
 - create_cspline command, [P] **setset**
 - create_xmedians command, [P] **setset**
 - dir command, [P] **setset**
 - drop command, [P] **setset**
 - reset_id command, [P] **setset**
 - set command, [P] **setset**
 - sort command, [P] **setset**
 - summarize command, [P] **setset**
 - use command, [P] **setset**
- setsetread, file subcommand, [P] **setset**
- setsetwrite, file subcommand, [P] **setset**
- session, recording, [R] **log**, [U] **15 Saving and printing output—log files**
- set
- adosize command, [P] **sysdir**, [R] **set**, [U] **18.11 Ado-files**
 - autotabgraphs command, [R] **set**
 - cformat command, [R] **set**, [R] **set cformat**
 - clevel command, [BAYES] **set clevel**, [R] **set**
 - coefstabresults command, [R] **set**
 - collect_double command, [R] **set**, [TABLES] **set collect_double**
 - collect_label command, [R] **set**, [TABLES] **set collect_label**
 - collect_style command, [R] **set**, [TABLES] **set collect_style**
 - collect_warn command, [R] **set**, [TABLES] **set collect_warn**
 - command, [R] **query**, [R] **set**
 - conren command, [R] **set**
 - copycolor command, [G-2] **set printcolor**, [R] **set**
 - dockable command, [R] **set**
 - docx_hardbreak command, [R] **set**, [RPT] **set docx**
 - docx_maxtable command, [R] **set**, [RPT] **set putdocx table**
 - docx_paramode command, [R] **set**, [RPT] **set docx**
 - doeditbackup command, [R] **set**
 - dots command, [R] **set**
 - doublebuffer command, [R] **set**
 - dp command, [D] **format**, [R] **set**
 - dtable_style command, [R] **set**, [TABLES] **set dtable_style**
 - set, *continued*
 - dtaascomplevel command, [R] **set**
 - emptycells command, [R] **set**, [R] **set emptycells**
 - etable_style command, [R] **set**, [TABLES] **set etable_style**
 - fastscroll command, [R] **set**
 - floatwindows command, [R] **set**
 - fredkey command, [D] **import fred**, [R] **set**
 - fvbase command, [R] **set**
 - fvlabel command, [R] **set**, [R] **set showbaselevels**
 - fvtrack command, [R] **set**
 - fvwrap command, [R] **set**, [R] **set showbaselevels**
 - fvwrapon command, [R] **set**, [R] **set showbaselevels**
 - graphics command, [G-2] **set graphics**, [R] **set**
 - haverdir command, [D] **import haver**, [R] **set**
 - httpproxy command, [R] **netio**, [R] **set**
 - httpproxyauth command, [R] **netio**, [R] **set**
 - httpproxyhost command, [R] **netio**, [R] **set**
 - httpproxyport command, [R] **netio**, [R] **set**
 - httpproxyupw command, [R] **netio**, [R] **set**
 - httpproxyuser command, [R] **netio**, [R] **set**
 - include_bitmap command, [R] **set**
 - iterlog command, [R] **set**, [R] **set iter**
 - java_heapmax command, [P] **Java utilities**, [R] **set**
 - java_home command, [P] **Java utilities**, [R] **set**
 - kmp_blocktime command, [R] **set**
 - lapack_mkl command, [M-1] **LAPACK**, [R] **set**
 - lapack_mkl_cnr command, [M-1] **LAPACK**, [R] **set**
 - level command, [R] **level**, [R] **set**
 - linegap command, [R] **set**
 - linesize command, [R] **log**, [R] **set**
 - locale_functions command, [P] **set locale_functions**, [R] **set**
 - locale_ui command, [P] **set locale_ui**, [R] **set**
 - locksplitters command, [R] **set**
 - logmsg command, [R] **log**, [R] **set**
 - logtype command, [R] **log**, [R] **set**
 - lstretch command, [R] **set**
 - maxbezierpath command, [R] **set**
 - maxdb command, [R] **db**, [R] **set**
 - maxiter command, [R] **set**, [R] **set iter**
 - max_memory command, [D] **memory**, [R] **set**
 - max_preservemem command, [P] **preserve**
 - max_preservemem command, [R] **set**
 - maxvar command, [D] **memory**, [R] **set**
 - min_memory command, [D] **memory**, [R] **set**
 - more command, [P] **more**, [R] **more**, [R] **set**, [U] **7 –more– conditions**
 - nicensness command, [D] **memory**, [R] **set**
 - notifyuser command, [R] **set**
 - obs command, [D] **obs**, [R] **set**
 - odbcdriver command, [D] **odbc**, [R] **set**
 - odbcmgr command, [D] **odbc**, [R] **set**
 - output command, [P] **quietly**, [R] **set**
 - pagesize command, [R] **more**, [R] **set**

set, *continued*

pdf_maxtable command, [R] [set](#), [RPT] [putpdf table](#)

pformat command, [R] [set](#), [R] [set cformat](#)

pinable command, [R] [set](#)

playsnd command, [R] [set](#)

print, graph subcommand, [G-2] [graph set](#)

printcolor command, [G-2] [set printcolor](#), [R] [set](#)

processors command, [R] [set](#)

python_exec command, [P] [PyStata integration](#), [R] [set](#)

python_userpath command, [P] [PyStata integration](#), [R] [set](#)

reshape_favor command, [D] [reshape](#), [R] [set](#)

reventries command, [R] [set](#)

revkeyboard command, [R] [set](#)

rmsg command, [P] [creturn](#), [P] [error](#), [P] [rmsg](#), [R] [set](#), [U] [8 Error messages and return codes](#)

rng command, [R] [set](#), [R] [set rng](#)

rngstate command, [R] [set](#), [R] [set seed](#)

rngstream command, [R] [set](#), [R] [set rngstream](#)

scheme command, [G-2] [set scheme](#), [G-4] [Schemes intro](#), [R] [set](#)

scrollbufsize command, [R] [set](#)

searchdefault command, [R] [search](#), [R] [set](#)

seed command, [R] [set](#), [R] [set seed](#)

segmentsize command, [D] [memory](#), [R] [set](#)

sformat command, [R] [set](#), [R] [set cformat](#)

showbaselevels command, [R] [set](#), [R] [set showbaselevels](#)

showemptycells command, [R] [set](#), [R] [set showbaselevels](#)

showomitted command, [R] [set](#), [R] [set showbaselevels](#)

smoothfonts command, [R] [set](#)

sortmethod command, [P] [set sortmethod](#), [R] [set](#)

sortrngstate command, [P] [set sortrngstate](#), [R] [set](#)

table_style command, [R] [set](#), [TABLES] [set table_style](#)

taskbargroups command, [R] [set](#)

trace command, [P] [trace](#), [R] [set](#)

tracedepth command, [P] [trace](#), [R] [set](#)

traceexpand command, [P] [trace](#), [R] [set](#)

tracehilitte command, [P] [trace](#), [R] [set](#)

traceindent command, [P] [trace](#), [R] [set](#)

tracenumber command, [P] [trace](#), [R] [set](#)

tracesep command, [P] [trace](#), [R] [set](#)

type command, [D] [generate](#), [R] [set](#)

update_interval command, [R] [set](#), [R] [update](#)

update_prompt command, [R] [set](#), [R] [update](#)

update_query command, [R] [set](#), [R] [update](#)

varabbrev command, [R] [set](#)

varkeyboard command, [R] [set](#)

set,

bayesirf subcommand, [BAYES] [bayesirf](#)

cluster subcommand, [MV] [cluster programming utilities](#)

collect subcommand, [TABLES] [collect set](#)

datasignature subcommand, [D] [datasignature](#)

file subcommand, [P] [file](#)

graph subcommand, [G-2] [graph set](#)

irf subcommand, [TS] [irf set](#)

meta subcommand, [META] [meta set](#)

mi subcommand, [MI] [mi set](#)

putexcel subcommand, [RPT] [putexcel](#), [RPT] [putexcel advanced](#)

rserset subcommand, [P] [rserset](#)

ssd subcommand, [SEM] [ssd](#)

sysdir subcommand, [P] [sysdir](#)

translator subcommand, [R] [translate](#)

v1 subcommand, [D] [v1 set](#)

webuse subcommand, [D] [webuse](#)

set *M*, [MI] [mi add](#), [MI] [mi set](#)

set ado, net subcommand, [R] [net](#)

set exec subcommand, [P] [PyStata integration](#)

set heapmax, java subcommand, [P] [Java utilities](#)

set home, java subcommand, [P] [Java utilities](#)

set matacache, mata subcommand, [M-3] [mata set](#), [R] [set](#)

set matafavor, mata subcommand, [M-3] [mata set](#), [M-5] [favorspeed\(\)](#), [R] [set](#)

set matalibs, mata subcommand, [M-3] [mata set](#), [R] [set](#)

set matalnum, mata subcommand, [M-3] [mata set](#), [R] [set](#)

set matamofirst, mata subcommand, [M-3] [mata set](#), [R] [set](#)

set mataoptimize, mata subcommand, [M-3] [mata set](#), [R] [set](#)

set matasolveto1, mata subcommand, [M-3] [mata set](#), [R] [set](#)

set matastrict, mata subcommand, [M-1] [Ado](#), [M-2] [Declarations](#), [M-3] [mata set](#), [R] [set](#)

set mi data, [MI] [mi set](#)

set other, net subcommand, [R] [net](#)

set userpath subcommand, [P] [PyStata integration](#)

setbreakintr() function, [M-5] [setbreakintr\(\)](#)

set_defaults command, [R] [set_defaults](#)

setmore() function, [M-5] [more\(\)](#)

setmoreonexit() function, [M-5] [more\(\)](#)

settings,

display, [R] [set showbaselevels](#)

efficiency, [P] [sysdir](#)

format, [R] [set cformat](#)

graphics, [G-2] [set graphics](#), [G-2] [set printcolor](#), [G-2] [set scheme](#), [P] [creturn](#)

interface, [P] [creturn](#), [R] [db](#)

Java, [P] [creturn](#)

LAPACK, [M-1] [LAPACK](#), [P] [creturn](#)

Mata, [M-3] [mata set](#), [P] [creturn](#)

settings, *continued*

memory, [D] [memory](#), [P] [creturn](#)
network, [P] [creturn](#), [R] [netio](#)
output, [BAYES] [set clevel](#), [D] [format](#), [P] [creturn](#),
[P] [rmsg](#), [R] [level](#), [R] [log](#), [R] [more](#), [R] [set](#)
[cformat](#), [R] [set showbaselevels](#), [U] [7 –more–](#)
[conditions](#)
program debugging, see [settings trace](#)
putdocx, [P] [creturn](#)
putpdf, [P] [creturn](#)
Python, [P] [creturn](#)
random-number generator, [R] [set rng](#), [R] [set](#)
[rngstream](#)
RNG, [P] [creturn](#)
sort, [P] [creturn](#), [P] [set sortmethod](#), [P] [set](#)
[sortrngstate](#)
trace, [P] [creturn](#), [P] [trace](#)
Unicode, [P] [creturn](#), [P] [set locale_functions](#),
[P] [set locale_ui](#)
update, [P] [creturn](#), [R] [update](#)
sformat, set subcommand, [R] [set](#), [R] [set cformat](#)
sfrancia command, [R] [swilk](#)
shadestyle, [G-4] [Glossary](#)
shading region, [G-3] [region_options](#)
sham treatment, [ADAPT] [Glossary](#)
shape parameter, [BAYES] [bayes](#), [BAYES] [bayesmh](#),
[CAUSAL] [stteffects postestimation](#),
[CAUSAL] [Glossary](#), [R] [nbreg](#), [ST] [stintreg](#),
[ST] [streg](#), [ST] [Glossary](#)
shapefiles, [SP] [Intro 3](#), [SP] [spbalance](#), [SP] [spset](#),
[SP] [spshape2dta](#), [SP] [Glossary](#), *also see* [area](#)
[data](#)
standard-format, [SP] [Intro 4](#)
Stata-format, [SP] [Intro 4](#)
translating to Stata format, [SP] [Intro 4](#)
Shapiro–Francia test for normality, [R] [swilk](#)
Shapiro–Wilk test for normality, [R] [swilk](#)
shared frailty, [ST] [stcox](#), [ST] [stcox postestimation](#),
[ST] [stcurve](#), [ST] [streg](#), [ST] [streg](#)
[postestimation](#), [ST] [Glossary](#)
shared object, [P] [class](#), [P] [plugin](#)
shell command, [D] [shell](#)
Shepard diagram, [MV] [mds postestimation plots](#),
[MV] [Glossary](#)
shewhart command, [R] [QC](#)
shift, macro subcommand, [P] [macro](#)
shock variable, [DSGE] [Glossary](#)
showbaselevels, set subcommand, [R] [set](#), [R] [set](#)
[showbaselevels](#)
showdbs, jdbc subcommand, [D] [jdbc](#)
showemptycells, set subcommand, [R] [set](#), [R] [set](#)
[showbaselevels](#)
showomitted, set subcommand, [R] [set](#), [R] [set](#)
[showbaselevels](#)
showtables, jdbc subcommand, [D] [jdbc](#)
.shp files, [SP] [Intro 4](#), *also see* [shapefiles](#)
*_shp.dta files, [SP] [Intro 4](#), [SP] [spcompress](#)
*_shp.dta files, *also see* [shapefiles](#)

SHR, see [subhazard ratio](#)

shrinkage, [BMA] [Intro](#), [BMA] [BMA commands](#),
[BMA] [bmaregress](#), [BMA] [Glossary](#)
shwinters, tssmooth subcommand, [TS] [tssmooth](#)
[shwinters](#)
SI, see [synergy index](#)
Šidák’s multiple-comparison adjustment, see [multiple](#)
[comparisons](#), [Šidák’s method](#)
sign() function, [FN] [Mathematical functions](#),
[M-5] [sign\(\)](#)
sign test, [PSS-2] [power oneproportion](#),
[PSS-5] [Glossary](#)
signature of data, [D] [checksum](#), [D] [datasignature](#),
[P] [_datasignature](#), [P] [signestimationsample](#)
signestimationsample command,
[P] [signestimationsample](#)
significance contours, [META] [meta funnelplot](#),
[META] [Glossary](#)
significance level, [ADAPT] [Glossary](#), [PSS-2] [power](#),
[PSS-2] [power onemean](#), [PSS-2] [power](#)
[twomeans](#), [PSS-2] [power pairedmeans](#),
[PSS-2] [power oneproportion](#), [PSS-2] [power](#)
[twoproportions](#), [PSS-2] [power](#)
[pairedproportions](#), [PSS-2] [power onevariance](#),
[PSS-2] [power twovariances](#), [PSS-2] [power](#)
[onecorrelation](#), [PSS-2] [power twocorrelations](#),
[PSS-2] [power oneway](#), [PSS-2] [power twoway](#),
[PSS-2] [power repeated](#), [PSS-2] [power](#)
[oneslope](#), [PSS-2] [power rsquared](#),
[PSS-2] [power pcorr](#), [PSS-2] [power cmh](#),
[PSS-2] [power mcc](#), [PSS-2] [power trend](#),
[PSS-2] [power cox](#), [PSS-2] [power exponential](#),
[PSS-2] [power logrank](#), [PSS-3] [Intro \(ciwidth\)](#),
[PSS-3] [ciwidth](#), [PSS-3] [ciwidth onemean](#),
[PSS-3] [ciwidth twomeans](#), [PSS-3] [ciwidth](#)
[pairedmeans](#), [PSS-3] [ciwidth onevariance](#),
[PSS-4] [Unbalanced designs](#), [PSS-5] [Glossary](#),
[R] [level](#), [U] [20.8 Specifying the width of](#)
[confidence intervals](#)
approach, [ADAPT] [Glossary](#)
observed, see [p-value](#)
signing digitally data, see [datasignature](#) command
signrank command, [R] [signrank](#)
signtest command, [R] [signrank](#)
signum function, see [sign\(\)](#) function
similarity, [MV] [Glossary](#)
matrices, [MV] [matrix dissimilarity](#), [P] [matrix](#)
[dissimilarity](#)
measures, [MV] [cluster](#), [MV] [cluster](#)
[programming utilities](#), [MV] [matrix](#)
[dissimilarity](#), [MV] [measure_option](#), [P] [matrix](#)
[dissimilarity](#)
Anderberg coefficient, [MV] [measure_option](#)
angular, [MV] [measure_option](#)
correlation, [MV] [measure_option](#)
Dice coefficient, [MV] [measure_option](#)
Gower coefficient, [MV] [measure_option](#)
Hamann coefficient, [MV] [measure_option](#)
Jaccard coefficient, [MV] [measure_option](#)
Kulczyński coefficient, [MV] [measure_option](#)

- similarity measures, *continued*
- matching coefficient, [MV] *measure_option*
 - Ochiai coefficient, [MV] *measure_option*
 - Pearson coefficient, [MV] *measure_option*
 - Rogers and Tanimoto coefficient, [MV] *measure_option*
 - Russell and Rao coefficient, [MV] *measure_option*
 - Sneath and Sokal coefficient, [MV] *measure_option*
 - Yule coefficient, [MV] *measure_option*
- simple asymmetric autoregressive conditional heteroskedasticity, [TS] *arch*
- simple random sample, [SVY] *Glossary*, *also see* random sample
- Simpson's rule, [PSS-2] *power logrank*
- simulate prefix command, [R] *simulate*
- simulated outcome, [BAYES] *bayesstats pvalues*, [BAYES] *bayespredict*, [BAYES] *Glossary*, [BMA] *bmapredict*, [BMA] *bmastats*
- simulation, [TS] *forecast*, [TS] *forecast adjust*, [TS] *forecast clear*, [TS] *forecast coefvector*, [TS] *forecast create*, [TS] *forecast describe*, [TS] *forecast drop*, [TS] *forecast estimates*, [TS] *forecast exogenous*, [TS] *forecast identity*, [TS] *forecast list*, [TS] *forecast query*, [TS] *forecast solve*, [U] **20.21 Dynamic forecasts and simulations**
- Markov chain Monte Carlo, *see* Markov chain Monte Carlo
- Monte Carlo, *see* Monte Carlo simulations
- simultaneous autoregressive model, *see* spatial autoregressive model
- bootstraps and simulations, [R] *set rngstream*
- causation, [ERM] *Intro 3*, [ERM] *Triangularize*, [ERM] *Glossary*
- equations, solving, [M-1] *LAPACK*, [M-5] *lapack()*
- log files, [U] **15.6 Creating multiple log files for simultaneous use**
- quantile regression, [R] *ivqregress*, [R] *qreg*
- system, [DSGE] *Intro*, [ERM] *Glossary*, [SEM] *estat stable*, [SEM] *example 7*, [TS] *forecast*, [U] **27.29 Dynamic stochastic general equilibrium (DSGE) models**
- systems, [R] *reg3*
- sin() function, [FN] *Trigonometric functions*, [M-5] *sin()*
- sine functions, [FN] *Trigonometric functions*, [M-5] *sin()*
- single subgroup analysis, [META] *meta forestplot*, [META] *meta funnelplot*, [META] *Glossary*
- single-arm trial, [ADAPT] *Glossary*
- single-failure st data, *see* survival analysis
- single-imputation methods, [MI] *Intro substantive*
- singlelinkage,
 - clustermat subcommand, [MV] *cluster linkage*
 - cluster subcommand, [MV] *cluster linkage*
- single-linkage clustering, [MV] *cluster*, [MV] *clustermat*, [MV] *cluster linkage*, [MV] *Glossary*
- single-precision floating point number, [U] **12.2.2 Numeric storage types**
- single-record interval-censored data, [ST] *stintcox*, [ST] *stintreg*, *see* interval-censored data
- single-record st data, *see* st data, *see* survival analysis
- singleton strata, [SVY] *estat*, [SVY] *Variance estimation*
- singleton-group data, [ST] *stcox*, [ST] *Glossary*
- singular value decomposition, [M-5] *svd()*, [M-5] *fullsvd()*, [MV] *Glossary*, [P] *matrix svd*
- sinh() function, [FN] *Trigonometric functions*, [M-5] *sin()*
- SIR, *see* standardized incidence ratio
- SITE directory, [P] *sysdir*, [U] **17.5 Where does Stata look for ado-files?**
- size, *estat* subcommand, [SVY] *estat*
- size of
 - all text and markers, [G-3] *scale_option*
 - graph, [G-2] *graph display*, [G-3] *region_options*
 - graph objects, [G-4] *size*
 - markers, [G-3] *marker_options*
 - test, [PSS-5] *Glossary*, *see* significance level test, [G-3] *textbox_options*
- sizeof() function, [M-5] *sizeof()*
- SJ, *see* *Stata Journal*
- sj, *net* subcommand, [R] *net*
- sj scheme, [G-4] *Scheme sj*
- skew(), *egen* function, [D] *egen*
- skewed logistic regression, [R] *scobit*, [SVY] *svy estimation*
- skewness, [CM] *cmsummarize*, [MV] *mvtest normality*, [R] *ladder*, [R] *regress postestimation*, [R] *summarize*, [TS] *varnorm*, [R] *dtable*, [R] *lnskew0*, [R] *lv*, [R] *pksumm*, [R] *sktest*, [R] *table*, [R] *table summary*, [R] *tabstat*
- _skip(#)*, *display* directive, [P] *display*
- sktest command, [R] *sktest*
- sleep command, [P] *sleep*
- slogit command, [R] *slogit*, [R] *slogit postestimation*
- slope, [IRT] *Glossary*
- S_ macros, [P] *creturn*, [P] *macro*
- smallestdouble() function, [FN] *Programming functions*, [M-5] *mindouble()*
- small-study effects, [META] *meta*, [META] *meta set*, [META] *meta funnelplot*, [META] *Glossary*
- smc, *estat* subcommand, [MV] *factor postestimation*, [MV] *pca postestimation*
- SMCL, *see* Stata Markup and Control Language
- .smcl file, [U] **11.6 File naming conventions**
- smc1symbolpalette, *palette* subcommand, [G-2] *palette*
- smooth command, [R] *smooth*

- smooth treatment-effects estimator,
 [CAUSAL] **stteffects ipw**, [CAUSAL] **stteffects ipwra**, [CAUSAL] **stteffects ra**,
 [CAUSAL] **stteffects wra**, [CAUSAL] **teffects aipw**, [CAUSAL] **teffects ipw**,
 [CAUSAL] **teffects ipwra**, [CAUSAL] **teffects ra**, [CAUSAL] **telasso**, [CAUSAL] **Glossary**
- smoothed estimating equations, [R] **ivqregress**
- smoothers, [TS] **tssmooth**, [TS] **Glossary**
 double exponential, [TS] **tssmooth dexponential**
 exponential, [TS] **tssmooth exponential**
 graphs, [G-2] **graph twoway lpoly**, [G-2] **graph twoway lpolyci**, [R] **kdensity**, [R] **lowess**, [R] **lpoly**
- Holt–Winters,
 nonseasonal, [TS] **tssmooth hwinters**
 seasonal, [TS] **tssmooth shwinters**
- kernel density estimation, [R] **kdensity**
- local polynomial, [R] **lpoly**
- lowess, [R] **lowess**
- moving average, [TS] **tssmooth ma**
- nonlinear, [TS] **tssmooth nl**
 robust, [R] **smooth**
- smoothfonts, set subcommand, [R] **set**
- smoothing, see smoothers
- SMR, see standardized mortality ratio
- snapshot, also see preserve data
- snapshot
 erase command, [D] **snapshot**
 label command, [D] **snapshot**
 list command, [D] **snapshot**
 restore command, [D] **snapshot**
 save command, [D] **snapshot**
- snapshot data, [D] **snapshot**, [ST] **snapsan**, [ST] **stset**, [ST] **Glossary**
- snapsan command, [ST] **snapsan**
- Sneath and Sokel coefficient similarity measure,
 [MV] **measure_option**
- soft missing value, [MI] **mi impute**, [MI] **Glossary**
- solve $AX=B$, [M-4] **Solvers**, [M-5] **cholsolve()**, [M-5] **lusolve()**, [M-5] **qrsolve()**, [M-5] **solve_tol()**, [M-5] **solvelower()**, [M-5] **svsolve()**
- solve, forecast subcommand, [TS] **forecast solve**
 _solvelower() function, [M-5] **solvelower()**
 solvelower() function, [M-5] **solvelower()**
 _solvelowerlapacke() function, [M-5] **solvelower()**
 solvelowerlapacke() function, [M-5] **solvelower()**
 solvenl_dump() function, [M-5] **solvenl()**
 solvenl_init() function, [M-5] **solvenl()**
 solvenl_init_*() functions, [M-5] **solvenl()**
 solvenl_result_*() functions, [M-5] **solvenl()**
 _solvenl_solve() function, [M-5] **solvenl()**
 solvenl_solve() function, [M-5] **solvenl()**
 solve_tol() function, [M-5] **solve_tol()**
 _solveterolance, [M-5] **solve_tol()**
 _solveupper() function, [M-5] **solvelower()**
 solveupper() function, [M-5] **solvelower()**
 _solveupperlapacke() function, [M-5] **solvelower()**
 solveupperlapacke() function, [M-5] **solvelower()**
 sort command, [D] **sort**
 _sort() function, [M-5] **sort()**
 sort() function, [M-5] **sort()**
 sort order,
 ascending, [D] **sort**
 ascending and descending, [D] **gsort**
 displaying, [D] **describe**, [D] **frames describe**
 for strings, [U] **13.2.3 Relational operators**
 with Unicode, [D] **unicode collator**, [FN] **String functions**, [M-5] **ustrcompare()**, [U] **12.4.2.5 Sorting strings containing Unicode characters**
 in byable() programs, [P] **byable**
 rows of matrix, [M-5] **sort()**, [M-5] **uniqrows()**
 with by varlist:, [U] **11.5 by varlist: construct**
 with missing values, [U] **12.2.1 Missing values**
 with sersets, [P] **setset**
 within programs, [P] **macro**, [P] **sortpreserve**
- sort, query subcommand, [R] **query**
- sort, setset subcommand, [P] **setset**
- sortedby macro function, [P] **macro**
- sortmethod, set subcommand, [P] **set sortmethod**, [R] **set**
- sortpreserve option, [P] **sortpreserve**
- sortrngstate, set subcommand, [P] **set sortrngstate**, [R] **set**
- soundex() function, [FN] **String functions**, [M-5] **soundex()**
- soundex_nara() function, [FN] **String functions**, [M-5] **soundex()**
- source code,
 ado-files,
 viewing, [P] **viewsource**
 where to put, [P] **sysdir**
- Mata, [M-6] **Glossary**
 object code, [M-1] **How**
 viewing, [M-1] **Source**
 where to put, [M-1] **Ado**
- Sp, see spatial
- sparse data, [META] **meta esize**, [META] **Glossary**
- sparse data limiting model, [META] **meta esize**, [META] **Glossary**
- sparsity assumption, [LASSO] **Lasso inference intro**, [LASSO] **Inference requirements**, [LASSO] **Glossary**
- spatial, [SP] **Glossary**
 autoregressive model, [SP] **Intro**, [SP] **Intro 1**, [SP] **spivregress**, [SP] **spregress**, [SP] **spxtregress**, [SP] **Glossary**, [U] **27.19 Spatial autoregressive models**
 direct, indirect, and total impacts,
 [SP] **spivregress postestimation**, [SP] **spregress postestimation**, [SP] **spxtregress postestimation**
 Moran's test of residual correlation with nearby residuals, [SP] **estat moran**

spatial, *continued*

data, [SP] **spbalance**, [SP] **spcompress**, [SP] **spgenerate**, [SP] **spset**, [SP] **spshape2dta**, [SP] **Glossary**, *also see* area data

estimation, [SP] **Intro 8**

lags, [SP] **Intro 1**, [SP] **Intro 2**, [SP] **spgenerate**, [SP] **Glossary**

use with non-SP datasets, [SP] **spgenerate**

simultaneous autoregressive model, *see* **spatial autoregressive model**

units, [SP] **Glossary**

weighting matrix, [SP] **Intro 1**, [SP] **spgenerate**, [SP] **spmatrix**, [SP] **spmatrix copy**, [SP] **spmatrix note**, [SP] **spmatrix save**, [SP] **spmatrix use**, [SP] **Glossary**

advanced construction, [SP] **spmatrix sfrommata**, [SP] **spmatrix userdefined**

contiguity, [SP] **spmatrix create**

creating from data, [SP] **spmatrix fromdata**

dropping from memory, [SP] **spmatrix drop**

ex post contiguity, [SP] **spmatrix summarize**

explained, [SP] **Intro 2**

exporting as text file, [SP] **spmatrix export**

import from text file, [SP] **spmatrix import**

inverse distance, [SP] **spmatrix create**, [SP] **spmatrix userdefined**

inverse-distance contiguity, [SP] **spmatrix create**

listing, [SP] **spmatrix drop**

manipulation from Mata, [SP] **spmatrix userdefined**

manipulation in Mata, [SP] **spmatrix matafromsp**, [SP] **spmatrix sfrommata**

normalization, [SP] **spmatrix create**

panel data, [SP] **spmatrix create**

renormalizing, [SP] **spmatrix normalize**

user-defined, [SP] **spmatrix fromdata**, [SP] **spmatrix sfrommata**, [SP] **spmatrix userdefined**

spatially autoregressive error, *see* **autoregressive error**

spbalance command, [SP] **Intro 4**, [SP] **Intro 6**

spcompress command, [SP] **spcompress**

spdistance command, [SP] **spdistance**

Spearman–Brown prophecy formula, [MV] **alpha**

spearman command, [R] **spearman**

Spearman's rho, [R] **spearman**

specification test, [R] **gmm postestimation**, [R] **hausman**, [R] **ivpoisson postestimation**, [R] **ivregress postestimation**, [R] **linktest**, [R] **lnskew0**, [R] **regress postestimation**, [R] **suest**, [ST] **stcox**, [ST] **stcox PH-assumption tests**, [ST] **stcox postestimation**, [ST] **stsplit**, [TS] **varlmar**, [TS] **vec intro**, [TS] **vecmar**, [XT] **xtreg postestimation**

specificity, [MV] **factor**, [R] **estat classification**, [R] **iroc**, [R] **lsens**, *also see* receiver operating characteristic analysis

spectral

analysis, *see* **frequency-domain analysis**

density, [TS] **psdensity**, [TS] **Glossary**

distribution, [TS] **cumsp**, [TS] **pergram**, [TS] **psdensity**, [TS] **Glossary**

plots, cumulative, [TS] **cumsp**

spell data, [ST] **Discrete**, [ST] **Glossary**

sfrommata,

spmatrix subcommand, [SP] **spmatrix sfrommata**

spgenerate command, [SP] **spgenerate**

spherical covariance, [MV] **mvtest covariances**

sphericity, [MV] **Glossary**

assumption, [PSS-2] **power repeated**, [PSS-5] **Glossary**

Spiegelhalter's Z statistic, [R] **brier**

spike, **graph** twoway subcommand, [G-2] **graph twoway spike**

spike plot, [R] **spikeplot**

spikeplot command, [R] **spikeplot**

spillover effects, [SP] **Intro 2**, [SP] **spivregress postestimation**, [SP] **spregress postestimation**, [SP] **spxtregress postestimation**, [SP] **Glossary**

spivregress command, [SP] **Intro 8**, [SP] **spivregress**, [SP] **spivregress postestimation**

spline

basis, [R] **makespline**, [R] **npregress series**

natural, [R] **makespline**

piecewise polynomial, [R] **makespline**, [R] **npregress series**

spline3() function, [M-5] **spline3()**

spline3eval() function, [M-5] **spline3()**

splines

linear, [R] **makespline**

restricted cubic, [R] **makespline**

split command, [D] **split**

split data, [D] **splitsample**

split-plot designs, [MV] **manova**, [R] **anova**

splitsample command, [D] **splitsample**

splitting time-span records, [ST] **stsplit**

spmatrix

clear command, [SP] **spmatrix drop** command, [SP] **spmatrix**

copy command, [SP] **spmatrix copy**

create command, [SP] **Intro 7**, [SP] **spmatrix create**

dir command, [SP] **spmatrix drop**, [SP] **spmatrix summarize**

drop command, [SP] **spmatrix drop**

export command, [SP] **spmatrix export**

fromdata command, [SP] **spmatrix fromdata**

import command, [SP] **spmatrix import**, [SP] **spmatrix normalize**

metafromsp command, [SP] **spmatrix create**, [SP] **spmatrix matafromsp**

normalize command, [SP] **spmatrix normalize**

- spmatrix**, *continued*
- note command, [SP] **spmatrix note**, [SP] **spmatrix save**
 - save command, [SP] **spmatrix save**
 - spfrommata command, [SP] **spmatrix create**, [SP] **spmatrix spfrommata**
 - summarize command, [SP] **spmatrix summarize**
 - use command, [SP] **spmatrix use**
 - userdefined command, [SP] **spmatrix userdefined**
- spread**, see **percentiles**, displaying, see **standard deviations**, displaying, see **variance**, displaying, see **interquartile range**, see **range of data**
- spreadsheets**,
- exporting, [D] **edit**, [D] **export**, [D] **import delimited**, [D] **import excel**, [D] **odbc**, [D] **outfile**
 - collection, [R] **dtable**, [R] **etable**, [TABLES] **collect export**
 - results, [RPT] **putexcel**, [RPT] **putexcel advanced**, [U] **21.3 The putdocx, putpdf, and putexcel commands**
 - importing, [D] **edit**, [D] **import**, [D] **import delimited**, [D] **import excel**, [D] **infile (fixed format)**, [D] **infile (free format)**, [D] **odbc**, [U] **22 Entering and importing data**
 - modifying, [RPT] **putexcel**, [RPT] **putexcel advanced**, [U] **21.3 The putdocx, putpdf, and putexcel commands**
- spregress** command, [SP] **Intro 7**, [SP] **Intro 8**, [SP] **estat moran**, [SP] **spregress**, [SP] **spregress postestimation**
- sprintf()** function, [M-5] **printf()**
- spset** command, [SP] **Intro 4**, [SP] **Intro 5**, [SP] **Intro 6**, [SP] **spset**
- spshape2dta** command, [SP] **Intro 4**, [SP] **Intro 7**, [SP] **spshape2dta**
- SPSS dates**, [D] **Datetime values from other software**
- spss**, export subcommand, [D] **import spss**
- spss**, import subcommand, [D] **import spss**
- spxtregress** command, [SP] **Intro 8**, [SP] **spxtregress**, [SP] **spxtregress postestimation**
- SQL**, [D] **jdbc**, [D] **odbc**
- sqlfile()**, odbc subcommand, [D] **odbc**
- sqreg** command, [R] **qreg**, [R] **qreg postestimation**
- sqrt()** function, [FN] **Mathematical functions**, [M-5] **sqrt()**
- sqrtlasso** command, [LASSO] **lasso postestimation**, [LASSO] **sqrtlasso**
- square**
- brackets, [U] **11 Language syntax**, [U] **13.5.2 Multiple-equation models**, [U] **13.7 Explicit subscribing**
 - graph, see **aspect ratio**
 - matrix, [M-6] **Glossary**
 - root, [M-5] **sqrt()**, [M-5] **cholesky()**, [FN] **Mathematical functions**
 - transformation, [R] **ladder**
- squared multiple correlations**, [MV] **factor postestimation**, [SEM] **Methods and formulas for sem**
- square-root lasso**, [LASSO] **sqrtlasso**, [LASSO] **Glossary**
- sreturn**
- clear command, [P] **return**
 - list command, [P] **return**, [R] **Stored results**
 - local command, [P] **return**
- SRMI**, see **imputation**, multivariate, chained equations
- SRMR**, see **standardized**, root mean squared residual
- SRS**, see **simple random sample**
- ss()** function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- ssc**
- copy command, [R] **ssc**
 - describe command, [R] **ssc**
 - hot command, [R] **ssc**
 - install command, [R] **ssc**
 - new command, [R] **ssc**
 - type command, [R] **ssc**
 - uninstall command, [R] **ssc**
- SSC Archive**, see **Statistical Software Components Archive**
- ssc()** function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
- SSCP matrix**, [MV] **Glossary**
- SSD**, see **summarize data**, summary statistics
- ssd**
- addgroup command, [SEM] **ssd**
 - build command, [SEM] **ssd**
 - describe command, [SEM] **ssd**
 - init command, [SEM] **ssd**
 - list command, [SEM] **ssd**
 - repair command, [SEM] **ssd**
 - set command, [SEM] **ssd**
 - status command, [SEM] **ssd**
 - unaddgroup command, [SEM] **ssd**
- sspace** command, [TS] **sspace**, [TS] **sspace postestimation**
- SSU**, see **secondary sampling unit**
- _st_addalias()** function, [M-5] **st_addalias()**
- st_addalias()** function, [M-5] **st_addalias()**
- _st_addobs()** function, [M-5] **st_addobs()**
- st_addobs()** function, [M-5] **st_addobs()**
- _st_addvar()** function, [M-5] **st_addvar()**
- st_addvar()** function, [M-5] **st_addvar()**
- st_aliasframe()** function, [M-5] **st_isalias()**
- st_aliaslinkname()** function, [M-5] **st_isalias()**
- st_aliasvarname()** function, [M-5] **st_isalias()**
- st** command, [ST] **stset**
- st** commands for mi data, [MI] **mi stsplit**
- st_ct**, [ST] **st_is**
- st** data, [CAUSAL] **Glossary**, [ST] **st**, [ST] **Glossary**
- _st_data()** function, [M-5] **st_data()**
- st_data()** function, [M-5] **st_data()**
- st_dir()** function, [M-5] **st_dir()**

- st_dropobsif()** function, [M-5] **st_dropvar()**
st_dropobsin() function, [M-5] **st_dropvar()**
st_dropvar() function, [M-5] **st_dropvar()**
st_eclear() function, [M-5] **st_rclear()**
st_framecopy() function, [D] **frames intro**,
[M-5] **st_frame*()**
st_framecreate() function, [D] **frames intro**,
[M-5] **st_frame*()**
st_framecurrent() function, [D] **frames intro**,
[M-5] **st_frame*()**
st_framedir() function, [D] **frames intro**,
[M-5] **st_frame*()**
st_framedrop() function, [D] **frames intro**,
[M-5] **st_frame*()**
st_framedropabc() function, [D] **frames intro**,
[M-5] **st_frame*()**
st_frameexists() function, [D] **frames intro**,
[M-5] **st_frame*()**
st_framerename() function, [D] **frames intro**,
[M-5] **st_frame*()**
st_global() function, [M-5] **st_global()**
st_global_hcat() function, [M-5] **st_global()**
st_is 2, [ST] **st_is**
st_isalias() function, [M-5] **st_isalias()**
st_isfmt() function, [M-5] **st_isfmt()**
st_islmlname() function, [M-5] **st_isname()**
st_isname() function, [M-5] **st_isname()**
st_isnumfmt() function, [M-5] **st_isfmt()**
st_isnumvar() function, [M-5] **st_vartype()**
st_isstrfmt() function, [M-5] **st_isfmt()**
st_isstrvar() function, [M-5] **st_vartype()**
st_keeppobsif() function, [M-5] **st_dropvar()**
st_keeppobsin() function, [M-5] **st_dropvar()**
st_keepvar() function, [M-5] **st_dropvar()**
st_local() function, [M-5] **st_local()**
_st_macroexpand() function,
[M-5] **st_macroexpand()**
st_macroexpand() function,
[M-5] **st_macroexpand()**
st_matrix() function, [M-5] **st_matrix()**
st_matrix_hcat() function, [M-5] **st_matrix()**
st_matrixcolstripe() function, [M-5] **st_matrix()**
st_matrixrowstripe() function, [M-5] **st_matrix()**
st, mi subcommand, [MI] **mi XXXset**
st_nobs() function, [M-5] **st_nvar()**
st_numscalar() function, [M-5] **st_numscalar()**
st_numscalar_hcat() function,
[M-5] **st_numscalar()**
st_nvar() function, [M-5] **st_nvar()**
st_rclear() function, [M-5] **st_rclear()**
st_replacematrix() function, [M-5] **st_matrix()**
st_sclear() function, [M-5] **st_rclear()**
_st_sdata() function, [M-5] **st_data()**
st_sdata() function, [M-5] **st_data()**
st_select() function, [M-5] **select()**
st_show, [ST] **st_is**
_st_sstore() function, [M-5] **st_store()**
st_sstore() function, [M-5] **st_store()**
_st_store() function, [M-5] **st_store()**
st_store() function, [M-5] **st_store()**
st_strscalar() function, [M-5] **st_numscalar()**
st_subview() function, [M-5] **st_subview()**
st_sview() function, [M-5] **st_sview()**
st_tempfilename() function, [M-5] **st_tempname()**
st_tempname() function, [M-5] **st_tempname()**
_st_tsrevar() function, [M-5] **st_tsrevar()**
st_tsrevar() function, [M-5] **st_tsrevar()**
st_update() function, [M-5] **st_update()**
st_varformat() function, [M-5] **st_varformat()**
_st_varindex() function, [M-5] **st_varindex()**
st_varindex() function, [M-5] **st_varindex()**
st_varlabel() function, [M-5] **st_varformat()**
st_varname() function, [M-5] **st_varname()**
st_varrename() function, [M-5] **st_varrename()**
st_vartype() function, [M-5] **st_vartype()**
st_varvalueabel() function, [M-5] **st_varformat()**
st_view() function, [M-5] **st_view()**
st_viewobs() function, [M-5] **st_viewvars()**
st_viewvars() function, [M-5] **st_viewvars()**
st_vldrop() function, [M-5] **st_vlexists()**
st_vlexists() function, [M-5] **st_vlexists()**
st_vlload() function, [M-5] **st_vlexists()**
st_vlmap() function, [M-5] **st_vlexists()**
st_vlmodify() function, [M-5] **st_vlexists()**
st_vlsearch() function, [M-5] **st_vlexists()**
stability, [TS] **Glossary**
ARIMA, [TS] **estat aroots**
condition, [TS] **Glossary**
cumulative sum test, [TS] **estat sbcusum**
DSGE, [DSGE] **Intro 5**, [DSGE] **estat stable**
nonrecursive model, see **nonrecursive model**,
stability of
VAR, [BAYES] **bayesvarstable**
VAR or SVAR, [TS] **var intro**, [TS] **var**, [TS] **var**
svar, [TS] **varstable**
VEC, [TS] **vec intro**, [TS] **vec**, [TS] **vecstable**
stable, **estat** subcommand, [DSGE] **estat**
stable, [SEM] **Intro 7**, [SEM] **estat stable**,
[SEM] **Methods and formulas for sem**
stable unit treatment value assumption,
[CAUSAL] **teffects intro advanced**
stack command, [D] **stack**
stack data, [D] **stack**
stacked variables, [MV] **ca**, [MV] **mca**, [MV] **Glossary**
stacking variables, [MV] **ca**, [MV] **mca**, [MV] **Glossary**
stairstep, connecting points with, [G-4] **connectstyle**
standard deviations, [PSS-2] **power**, [PSS-2] **power**
onevariance, [PSS-3] **ciwidth**, [PSS-3] **ciwidth**
onevariance
confidence intervals for, [R] **ci**
control-group, [PSS-2] **power twovariances**
creating
dataset of, [D] **collapse**
dataset with specified structure, [D] **corr2data**
variable containing, [D] **egen**

- standard deviations, *continued*
- discriminating variables group summary, [MV] **discrim estat**
 - displaying, [CM] **cmsummarize**, [D] **codebook**, [R] **dtable**, [R] **lv**, [R] **summarize**, [R] **table summary**, [R] **table**, [R] **tabstat**, [R] **tabulate**, **summarize()**
 - for panel data, [XT] **xtsum**
 - graphically, [R] **dotplot**
 - with correlation matrix, [R] **correlate**
 - estimation sample, [R] **estat summarize**
 - experimental-group, [PSS-2] **power twovariances**
 - independent, see standard deviations, two-sample
 - jackknifed estimate, [R] **jackknife**
 - of shocks, [DSGE] **Intro 1**, [DSGE] **Intro 7**
 - one-sample, [PSS-2] **power onevariance**, [PSS-3] **ciwidth onevariance**
 - posterior, see posterior standard deviation
 - subpopulations, see subpopulation, standard deviations of
 - testing equality of, [R] **sdtest**
 - two-sample, [PSS-2] **power twovariances**
 - variance components, [ME] **estat sd**, [META] **estat sd**, [SEM] **estat sd**
 - within-cluster, [ME] **estat wcorrelation**
- standard error bar charts, [R] **serrbar**
- standard errors
- accessing, [P] **matrix get**, [U] **13.5 Accessing coefficients and standard errors**
 - balanced repeated replication, see balanced repeated replication standard errors
 - bootstrap, see bootstrap standard errors
 - for general predictions, [R] **predictnl**
 - forecast, [R] **predict**, [R] **regress postestimation**
 - jackknife, see jackknife standard errors
 - MCMC, see Monte Carlo standard error
 - mean, [R] **ci**, [R] **mean**
 - panel-corrected, see panel-corrected standard error
 - population, [ERM] **Intro 5**
 - prediction, [R] **glm**, [R] **predict**, [R] **regress postestimation**
 - residuals, [R] **predict**, [R] **regress postestimation**
 - robust, see robust, Abadie–Imbens standard errors, see robust, Huber/White/sandwich estimator of variance
 - semirobust, see semirobust standard errors
 - successive difference replication, see successive difference replication
- standard linear SEM, [SEM] **Glossary**, also see **sem command**
- standard meta-analysis, [META] **Glossary**
- standard of care, [ADAPT] **Glossary**
- standard strata, see direct standardization
- standard weights, see direct standardization
- standard-format shapefiles, see shapefiles
- standardized
- coefficients, [LASSO] **Glossary**, [MV] **canon**, [R] **regress**, [SEM] **Example 3**, [SEM] **Example 6**, [SEM] **Glossary**, also see standardized parameters
 - correlation residual, [MV] **factor postestimation**
 - covariance, [SEM] **Glossary**
 - covariance residual, [SEM] **estat residuals**, [SEM] **Example 10**, [SEM] **Methods and formulas for sem**
 - data, [MV] **Glossary**
 - difference, [CAUSAL] **tebalance**, [CAUSAL] **tebalance summarize**, [PSS-2] **power**, [PSS-2] **power onemean**, [PSS-2] **power twomeans**, [PSS-2] **power pairedmeans**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth pairedmeans**
 - discriminant function coefficients, [MV] **candisc**, [MV] **discrim**, [MV] **discrim lda**, [MV] **discrim lda postestimation**, [MV] **scoreplot**
 - incidence ratio, [R] **dstdize**
 - incidence-rate difference, [R] **Epitab**
 - margins, [R] **margins**
 - mean difference, [META] **meta summarize**
 - mean residual, [SEM] **estat residuals**, [SEM] **Example 10**, [SEM] **Methods and formulas for sem**
 - means, [R] **mean**
 - mortality ratio, [R] **dstdize**, [R] **Epitab**, [ST] **stptime**, [ST] **strate**, [ST] **Glossary**
 - normal probability plot, [R] **Diagnostic plots option**, [SEM] **Example 16**, [SEM] **sem reporting options**
 - parameters, [SEM] **estat stdize**, [SEM] **Methods and formulas for sem**
 - proportions, [R] **proportion**
 - rate ratio, [R] **Epitab**
 - rates, [R] **dstdize**
 - ratios, [R] **ratio**
 - residuals, [ME] **menl postestimation**, [ME] **mixed postestimation**, [META] **meta me postestimation**, [META] **meta mvregress postestimation**, [R] **binreg postestimation**, [R] **clogit postestimation**, [R] **glm postestimation**, [R] **logistic postestimation**, [R] **logit postestimation**, [R] **predict**, [R] **regress postestimation**, [SEM] **Glossary**, [TS] **spspace postestimation**, [TS] **ucm postestimation**
 - risk difference, [R] **Epitab**
 - risk ratio, [R] **Epitab**
 - root mean squared residual, [SEM] **estat ggof**, [SEM] **estat gof**, [SEM] **Example 4**, [SEM] **Example 21**, [SEM] **Methods and formulas for sem**
 - variables, [D] **egen**
- stars, collect subcommand, [TABLES] **collect stars**

starting values, [R] *set iter*

DSGE, [DSGE] **Intro 5**, [DSGE] **Intro 7**,
[DSGE] **dsgc**, [DSGE] **dsgnl**

multilevel mixed-effects, [ME] **meglm**

structural equation modeling, [SEM] **Intro 12**,
[SEM] **gsem estimation options**, [SEM] **sem and
gsem option from()**, [SEM] **sem and gsem path
notation**, [SEM] **sem path notation extensions**,
[SEM] **Glossary**

time series, [TS] **arch**, [TS] **arma**, [TS] **tssmooth
hwhinters**, [TS] **tssmooth shwhinters**

Stata

Blog, [U] **3.2.3 The Stata Blog: Not Elsewhere
Classified**

c-class results, [M-5] **st_global()**

characteristic, [M-5] **st_global()**, [M-5] **st_dir()**

conference, [U] **3.6.1 Conferences and users group
meetings**

data file format, technical description, [P] **File
formats .dta**

description, [U] **2 A brief description of Stata
documentation**, [U] **1 Read this—it will help**

e-class results, [M-5] **st_global()**, [M-5] **st_dir()**,
[M-5] **st_rclear()**

error message, see *error messages and return codes*

example datasets, [U] **1.2.2 Example datasets**

execute command, [M-3] **mata stata**, [M-5] **stata()**

exiting, see *exit* command

for Mac, see *Mac*

for Unix, see *Unix*

for Windows, see *Windows*

Forum, [U] **3.2.4 The Stata Forum**

frameset file format, technical description, [P] **File
formats .dtas**

Function Interface (*sf.i*) module, [P] **PyStata intro**,
[P] **PyStata integration**, [P] **PyStata module**

limits, [R] **Limits**, [U] **5 Editions of Stata**

logo, [G-2] **graph print**, [G-3] **pr_options**

macro, [M-5] **st_global()**, [M-5] **st_local()**,
[M-5] **st_dir()**

Markup and Control Language, [M-5] **display()**,
[M-5] **printf()**, [M-5] **errprintf()**, [P] **smcl**

matrix, [M-5] **st_matrix()**, [M-5] **st_dir()**,
[M-6] **Glossary**

NetCourseNow, [U] **3.6.2 NetCourses**

NetCourses, [U] **3.6.2 NetCourses**

on Facebook, [U] **3.2.5 Stata on social media**

on Instagram, [U] **3.2.5 Stata on social media**

on LinkedIn, [U] **3.2.5 Stata on social media**

on Twitter, [U] **3.2.5 Stata on social media**

op.varname, see *Stata, time-series-operated variable*

pause, [P] **sleep**

platforms, [U] **5.1 Platforms**

Press, [U] **3.3 Stata Press**

r-class results, [M-5] **st_global()**, [M-5] **st_dir()**,
[M-5] **st_rclear()**

scalar, [M-5] **st_numscalar()**, [M-5] **st_dir()**

Stata, *continued*

s-class results, [M-5] **st_global()**, [M-5] **st_dir()**,
[M-5] **st_rclear()**

Stata/BE, see *Stata/BE*

Stata/MP, see *Stata/MP*

Stata/SE, see *Stata/SE*

supplementary material, [U] **3 Resources for
learning and using Stata**

support, [U] **3 Resources for learning and using
Stata**

temporary

filenames, [M-5] **st_tempname()**

names, [M-5] **st_tempname()**

time-series-operated variable, [M-5] **st_tsrevar()**,
[M-6] **Glossary**

training, [U] **3.6 Conferences and training**

updates, see *updates to Stata*

users group meeting, [U] **3.6.1 Conferences and
users group meetings**

value labels, [M-5] **st_varformat()**,
[M-5] **st_vlexists()**

variable

formats, [M-5] **st_varformat()**

labels, [M-5] **st_varformat()**

webinar, [U] **3.6.6 Webinars**

website, [U] **3.2.1 The Stata website
(www.stata.com)**

YouTube Channel, [U] **3.2.2 The Stata YouTube
Channel**

STATA directory, [P] **sysdir**

_stata() function, [M-5] **stata()**

stata() function, [M-5] **stata()**

Stata Journal, [U] **3.4 The Stata Journal**

installation of, [R] **net**, [R] **sj**, [U] **17.6 How do I
install an addition?**

keyword search of, [R] **search**, [U] **4 Stata's help
and search facilities**

scheme, [G-4] **Scheme sj**, [G-4] **Scheme st**

stata, *mata* subcommand, [M-3] **mata stata**

Stata News, [U] **3 Resources for learning and using
Stata**

Stata-format shapefiles, see *shapefiles*

Stata/BE, [R] **Limits**, [U] **5 Editions of Stata**

Stata/MP, [R] **Limits**, [U] **5 Editions of Stata**

Stata/SE, [R] **Limits**, [U] **5 Editions of Stata**

stata.key file, [R] **search**

Statlist, [U] **3.2.4 The Stata Forum**

statastetversion() function, [M-5] **statastetversion()**

statastetversion() function, [M-5] **statastetversion()**

state transition matrix, [DSGE] **estat transition**,
[DSGE] **Glossary**

state variables, [DSGE] **Glossary**

lag of, [DSGE] **Intro 4c**

state-space model, [DSGE] **Glossary**, [TS] **sspace**,

[TS] **sspace postestimation**, [TS] **Glossary**, also

see *autoregressive integrated moving-average*

model, also see *dynamic factor model*

static, [M-2] **class**

- static forecast, [DSGE] [Glossary](#), [TS] [forecast](#), [TS] [forecast adjust](#), [TS] [forecast clear](#), [TS] [forecast coefvector](#), [TS] [forecast create](#), [TS] [forecast describe](#), [TS] [forecast drop](#), [TS] [forecast estimates](#), [TS] [forecast exogenous](#), [TS] [forecast identity](#), [TS] [forecast list](#), [TS] [forecast query](#), [TS] [forecast solve](#), [TS] [Glossary](#)
- stationary distribution, [BAYES] [Intro](#), [BAYES] [bayesmh](#), [BAYES] [bayesgraph](#), [BAYES] [Glossary](#)
- stationary process, [TS] [Glossary](#)
- stationary time series, [BAYES] [bayes: var](#), [BAYES] [bayesvarstable](#), see [covariance stationary](#), see [nonstationary time series](#)
- statistical
- density functions, [M-5] [normal\(\)](#)
 - distribution functions, [M-5] [normal\(\)](#)
 - heterogeneity, see [heterogeneity](#)
 - inference, hypothesis testing, see [hypothesis test](#)
- Statistical Software Components Archive, [R] [ssc](#)
- stats, estimates subcommand, [R] [estimates stats](#)
- statsby prefix command, [D] [statsby](#)
- status, *ssd* subcommand, [SEM] [ssd](#)
- stbase command, [ST] [stbase](#)
- .stbcal file, [D] [bcal](#), [D] [Datetime business calendars](#), [D] [Datetime business calendars creation](#), [U] [11.6 Filenaming conventions](#)
- stci command, [ST] [stci](#)
- stcolor scheme, [G-4] [Scheme st](#)
- stcolor_alt scheme, [G-4] [Scheme st](#)
- stcox command, [ST] [stcox](#), [ST] [stcox PH-assumption tests](#), [ST] [stcox postestimation](#), [ST] [stcurve](#)
- stcox, fractional polynomials, [R] [fp](#), [R] [mfp](#)
- stcoxkm command, [ST] [stcox PH-assumption tests](#)
- stcrreg command, [ST] [sterreg](#), [ST] [sterreg postestimation](#), [ST] [stcurve](#)
- stcurve command, [ST] [stcurve](#)
- std(), *egen* function, [D] [egen](#)
- stdescribe command, [ST] [stdescribe](#)
- stdize, estat subcommand, [SEM] [estat stdize](#)
- steady, estat subcommand, [DSGE] [estat steady](#)
- steady-state equilibrium, [DSGE] [Glossary](#), [TS] [Glossary](#)
- steepest descent (ascent), [M-5] [moptimize\(\)](#), [M-5] [optimize\(\)](#)
- stem command, [R] [stem](#)
- stem-and-leaf displays, [R] [stem](#)
- stepwise estimation, [R] [stepwise](#)
- stepwise prefix command, [R] [stepwise](#)
- .ster file, [MI] [mi estimate](#), [MI] [mi estimate using](#), [MI] [mi predict](#), [U] [11.6 Filenaming conventions](#)
- stereotype logistic regression, [R] [slogit](#), [SVY] [svy estimation](#)
- stfill command, [ST] [stfill](#)
- stgcolor scheme, [G-4] [Scheme st](#)
- stgcolor_alt scheme, [G-4] [Scheme st](#)
- stgen command, [ST] [stgen](#)
- .sthelp file, [U] [4 Stata's help and search facilities](#), [U] [11.6 Filenaming conventions](#), [U] [18.11.6 Writing system help](#)
- stintcox command, [ST] [stcurve](#), [ST] [stintcox](#), [ST] [stintcox PH-assumption plots](#), [ST] [stintcox postestimation](#)
- stintcoxnp command, [ST] [stintcox PH-assumption plots](#)
- stintphplot command, [ST] [stintcox PH-assumption plots](#)
- stintreg command, [ST] [stcurve](#), [ST] [stintreg](#), [ST] [stintreg postestimation](#)
- stir command, [ST] [stir](#)
- stjoin command, [ST] [stsplit](#)
- stjoin, *mi* subcommand, [MI] [mi stsplit](#)
- stmc command, [ST] [stmc](#)
- stmh command, [ST] [stmh](#)
- stmono1 scheme, [G-4] [Scheme st](#)
- stmono2 scheme, [G-4] [Scheme st](#)
- stochastic
- cycle, [TS] [Glossary](#)
 - equation, [DSGE] [Glossary](#), [TS] [forecast](#), [TS] [forecast estimates](#), [TS] [forecast solve](#), [TS] [Glossary](#)
 - frontier model, [R] [frontier](#), [U] [27.3.7 Stochastic frontier models](#), [XT] [xtfrontier](#)
 - growth model, [DSGE] [Intro 3f](#)
 - trend, [DSGE] [Glossary](#), [TS] [tsfilter](#), [TS] [ucm](#), [TS] [Glossary](#)
- stop,
- cluster*mat subcommand, [MV] [cluster stop](#)
 - cluster* subcommand, [MV] [cluster stop](#)
 - stop command execution, [U] [10 Keyboard use](#)
 - stopbox, window subcommand, [P] [window programming](#), [P] [window stopbox](#)
 - stopping boundary, [ADAPT] [GSD intro](#), [ADAPT] [gs](#), [ADAPT] [gsbounds](#), [ADAPT] [gsdesign](#), [ADAPT] [gsdesign onemean](#), [ADAPT] [gsdesign twomeans](#), [ADAPT] [gsdesign oneproportion](#), [ADAPT] [gsdesign twoproportions](#), [ADAPT] [gsdesign logrank](#), [ADAPT] [gsdesign usermethod](#), [ADAPT] [Glossary](#)
 - stopping rules, [ADAPT] [Glossary](#), [MV] [Glossary](#)
 - adding, [MV] [cluster programming subroutines](#)
 - Caliński and Harabasz index, [MV] [cluster](#), [MV] [cluster stop](#)
 - Duda and Hart index, [MV] [cluster](#), [MV] [cluster stop](#)
 - stepsize, [MV] [cluster programming subroutines](#)
- storage types,
- changing, [D] [compress](#), [D] [format](#), [D] [recast](#), [D] [varmanage](#)
 - default, [D] [generate](#)
 - displaying, [D] [codebook](#), [D] [describe](#), [D] [ds](#), [D] [frames describe](#)
 - explaining, [D] [Data types](#), [D] [Glossary](#), [U] [12.2.2 Numeric storage types](#), [U] [12.4 Strings](#), [U] [Glossary](#)

- storage types, *continued*
- obtaining, [D] [describe](#), [D] [ds](#), [D] [frames describe](#), [M-5] [st_vartype\(\)](#), [P] [macro](#)
 - precision of, [D] [Data types](#), [U] [13.12 Precision and problems therein](#)
 - specifying when
 - creating variables, [D] [egen](#), [D] [encode](#), [D] [generate](#)
 - importing data, [U] [11.4.2 Lists of new variables](#)
 - testing, [M-5] [st_vartype\(\)](#), [P] [confirm](#)
- store and restore estimation results, see [results](#), [stored](#), [hidden or historical](#)
- store, estimates subcommand, [LASSO] [estimates store](#), [R] [estimates store](#)
- stored results, see [results](#)
- stphplot command, [ST] [stcox PH-assumption tests](#)
- .stpr file, [U] [11.6 Filenaming conventions](#)
- stptime command, [ST] [stptime](#)
- .stptrace file, [U] [11.6 Filenaming conventions](#)
- str#, [D] [Data types](#), [U] [12.4 Strings](#)
- strata, estat subcommand, [SVY] [estat](#)
- strata with one sampling unit, [SVY] [Variance estimation](#)
- strate command, [ST] [strate](#)
- stratification, [BAYES] [bayes: streg](#), [R] [EpiTab](#), [R] [rocreg](#), [SEM] [Example 49g](#), [ST] [stcox](#), [ST] [stcox PH-assumption tests](#), [ST] [stintcox](#), [ST] [stintcox PH-assumption plots](#), [ST] [stintreg](#), [ST] [stir](#), [ST] [stmc](#), [ST] [stmh](#), [ST] [streg](#), [ST] [sts](#), [ST] [sts generate](#), [ST] [sts graph](#), [ST] [sts list](#), [ST] [sts test](#), [ST] [stsplit](#), [SVY] [Glossary](#), also see [stratified sampling](#)
- stratified
- 2×2 table, [PSS-2] [power](#), [PSS-2] [power cmh](#), [PSS-5] [Glossary](#)
 - analysis, [PSS-2] [power](#), [PSS-2] [power cmh](#)
 - graphs, [R] [dotplot](#)
 - model, [CM] [cmlogit](#), [CM] [cmmprobit](#), [CM] [cmrologit](#), [CM] [cmoprobit](#), [R] [clogit](#), [R] [exlogistic](#), [R] [expoissn](#), [R] [rocreg](#), [SEM] [Example 49g](#), [ST] [stcox](#), [ST] [stintcox](#), [ST] [stintreg](#), [ST] [streg](#), [ST] [Glossary](#)
 - resampling, [R] [bootstrap](#), [R] [bsample](#), [R] [bstat](#), [R] [permute](#)
 - sampling, [SVY] [Survey](#), [SVY] [svydescribe](#), [SVY] [svyset](#), [SVY] [Glossary](#)
 - standardization, [R] [dstdize](#)
 - summary statistics, [R] [mean](#), [R] [proportion](#), [R] [ratio](#), [R] [total](#)
 - tables, [R] [EpiTab](#)
 - test, [R] [EpiTab](#), [ST] [stcox PH-assumption tests](#), [ST] [sts test](#), [ST] [Glossary](#)
- stratum collapse, [SVY] [svydescribe](#)
- strcat() function, [FN] [String functions](#)
- strdup() function, [FN] [String functions](#), [M-5] [strdup\(\)](#)
- stream I/O versus record I/O, [U] [22 Entering and importing data](#)
- streg command, [ST] [stcurve](#), [ST] [streg](#), [ST] [streg postestimation](#)
- streset command, [ST] [stset](#)
- streset, mi subcommand, [MI] [mi XXXset](#)
- stress, [MV] [mds postestimation](#), [MV] [Glossary](#)
- stress, estat subcommand, [MV] [mds postestimation](#)
- strict stationarity, [DSGE] [Glossary](#)
- strictly stationary process, see [stationary process](#)
- string, see [Unicode strings](#)
- concatenation, [M-4] [String](#), [M-5] [invtokens\(\)](#), [U] [13.2.2 String operators](#)
 - duplication, [M-4] [String](#), [M-5] [strdup\(\)](#), [U] [13.2.2 String operators](#)
 - functions, [FN] [String functions](#), [M-4] [String](#), [U] [12.4 Strings](#), [U] [12.4.2.1 Unicode string functions](#), [U] [24 Working with strings](#)
 - pattern matching, [M-5] [strmatch\(\)](#) to real, convert, [M-5] [strtoreal\(\)](#)
 - variables, [D] [Data types](#), [D] [infile \(free format\)](#), [U] [12.4 Strings](#), [U] [24 Working with strings](#)
 - converting to numbers, [FN] [String functions](#)
 - encoding, [D] [encode](#)
 - exporting, [D] [export](#)
 - formatting, [D] [format](#)
 - importing, [D] [import](#)
 - inputting, [D] [edit](#), [D] [input](#), [U] [22 Entering and importing data](#)
 - long, [U] [12.4.13 How to see the full contents of a strL or a str# variable](#), also see [strL](#)
 - making from value labels, [D] [encode](#)
 - mapping to numbers, [D] [destring](#), [D] [encode](#), [D] [label](#), also see [real\(\)](#) function
 - parsing, [M-5] [ustrsplit\(\)](#), [P] [gettoken](#), [P] [tokenize](#)
 - sort order, [U] [13.2.3 Relational operators](#)
 - splitting into parts, [D] [split](#), [M-5] [ustrsplit\(\)](#)
- string, [M-2] [Declarations](#), [M-6] [Glossary](#)
- string() function, [FN] [String functions](#)
- strtrim() function, [FN] [String functions](#), [M-5] [strtrim\(\)](#)
- strL, [D] [Data types](#), [D] [Glossary](#), [P] [Glossary](#), [U] [12.4 Strings](#), [U] [Glossary](#)
- displaying, [U] [12.4.13 How to see the full contents of a strL or a str# variable](#)
- strlen macro function, [P] [macro](#)
- strlen() function, [FN] [String functions](#), [M-5] [strlen\(\)](#)
- strlower() function, [FN] [String functions](#), [M-5] [strupper\(\)](#)
- strltrim() function, [FN] [String functions](#), [M-5] [strltrim\(\)](#)
- strmatch() function, [FN] [String functions](#), [M-5] [strmatch\(\)](#)
- stroofreal() function, [FN] [String functions](#), [M-5] [strofreal\(\)](#)
- strong predictor, see [predictor](#), [important](#)

- strongly balanced, [ERM] **Glossary**, [SP] **spbalance**, [XT] **Glossary**
 data, [SP] **Glossary**
- strongly stationary process, see **stationary process**
- strpos() function, [FN] **String functions**, [M-5] **strpos()**
- strproper() function, [FN] **String functions**, [M-5] **strupper()**
- strreverse() function, [FN] **String functions**, [M-5] **strreverse()**
- strrpos() function, [FN] **String functions**, [M-5] **strpos()**
- strrtrim() function, [FN] **String functions**, [M-5] **strtrim()**
- strtoname() function, [FN] **String functions**, [M-5] **strtoname()**
- _strtoreal() function, [M-5] **strtoreal()**
- strtoreal() function, [M-5] **strtoreal()**
- strtrim() function, [FN] **String functions**, [M-5] **strtrim()**
- struct, [M-2] **struct**
- structname() function, [M-5] **eltype()**
- structural break,
 known break date, [TS] **estat sbknown**
 unknown break date, [TS] **estat sbsingle**
- structural equation modeling, [SEM] **Glossary**, [SVY] **svy estimation**, [U] **27.25 Structural equation modeling (SEM)**
 builder, [SEM] **Builder**, [SEM] **Builder, generalized**
 CFA model, [SEM] **Intro 5**, [SEM] **Example 1**, [SEM] **Example 3**, [SEM] **Example 15**, [SEM] **Example 27g**, [SEM] **Example 31g**
 constraints, [SEM] **Intro 2**, [SEM] **Intro 4**, [SEM] **sem and gsem option constraints()**
 convergence, [SEM] **Intro 12**
 correlated uniqueness model, [SEM] **Intro 5**, [SEM] **Example 17**
 correlations, [SEM] **Intro 5**, [SEM] **Example 16**
 covariance restrictions, [SEM] **sem and gsem option covstructure()**
 effects decomposition, [SEM] **estat teffects**, [SEM] **Example 7**
 estimation commands, [SEM] **gsem**, [SEM] **sem**
 estimation options, [SEM] **gsem estimation options**, [SEM] **sem estimation options**
 exponentiated coefficients, [SEM] **estat eform**
 factor variables, [SEM] **Intro 3**
 family-and-link options, [SEM] **gsem family-and-link options**
 finite mixture model, [SEM] **Intro 5**, [SEM] **Example 53g**, [SEM] **Example 54g**
 goodness-of-fit, [SEM] **estat eqgof**, [SEM] **estat ggof**, [SEM] **estat lcgof**, [SEM] **Example 4**, [SEM] **Example 21**, [SEM] **Example 51g**
 groups, [SEM] **Intro 6**, [SEM] **Example 20**, [SEM] **Example 23**, [SEM] **Example 49g**, [SEM] **gsem group options**, [SEM] **sem group options**
- Heckman selection model, [SEM] **Example 45g**
- structural equation modeling, *continued*
 interpretation of syntax, [SEM] **sem and gsem syntax options**
 interval regression, [SEM] **Example 44g**
 introduction, [SEM] **Intro 1**
 IRT model, [SEM] **Intro 5**, [SEM] **Example 28g**, [SEM] **Example 29g**
 latent, see **latent**
 linear regression, [SEM] **Intro 5**, [SEM] **Example 6**
 logistic regression, [SEM] **Intro 5**, [SEM] **Example 33g**, also see **structural equation modeling, multinomial logistic regression**, also see **structural equation modeling, ordered probit and logit**
 marginal means for latent classes, [SEM] **estat lmean**, [SEM] **Example 50g**, [SEM] **Example 53g**, [SEM] **Example 54g**
 marginal probabilities for latent classes, [SEM] **estat lprob**, [SEM] **Example 50g**, [SEM] **Example 53g**, [SEM] **Example 54g**
 measurement model, see **structural equation modeling, CFA model**
 mediation model, [SEM] **Intro 5**, [SEM] **Example 42g**
 methods and formulas, [SEM] **Methods and formulas for gsem**, [SEM] **Methods and formulas for sem**
 MIMIC model, [SEM] **Intro 5**, [SEM] **Example 10**
 missing values, [SEM] **Intro 4**, [SEM] **Example 26**
 model description options, [SEM] **gsem model description options**, [SEM] **sem model description options**
 model identification, [SEM] **Intro 4**
 modeling framework, [SEM] **estat framework**, [SEM] **Example 11**
 modification indices, [SEM] **estat mindices**, [SEM] **Example 5**
 multilevel model, [SEM] **Intro 5**, [SEM] **Example 38g**, [SEM] **Example 39g**, [SEM] **Example 40g**, [SEM] **Example 41g**, [SEM] **Example 42g**
 multinomial logistic regression, [SEM] **Intro 5**, [SEM] **Example 37g**, [SEM] **Example 41g**
 ordered probit and logit, [SEM] **Intro 5**, [SEM] **Example 35g**
 parameters of observed exogenous variables, [SEM] **sem option noxconditional**
 path diagrams, [SEM] **Intro 2**, [SEM] **gsem path notation extensions**, [SEM] **sem and gsem path notation**, [SEM] **sem path notation extensions**
 postestimation, [SEM] **Intro 7**, [SEM] **gsem postestimation**, [SEM] **sem postestimation**
 predictions, [SEM] **Example 14**, [SEM] **predict after gsem**, [SEM] **predict after sem**
 reliability, [SEM] **Intro 5**, [SEM] **Example 24**, [SEM] **sem and gsem option reliability()**
 reporting options, [SEM] **gsem reporting options**, [SEM] **sem reporting options**

- structural equation modeling, *continued*
- residuals, [SEM] [estat residuals](#), [SEM] [Example 10](#)
 - seemingly unrelated regression, [SEM] [Intro 5](#), [SEM] [Example 12](#), [SEM] [Glossary](#)
 - stability of system, [SEM] [estat stable](#), [SEM] [Example 7](#)
 - standard deviations, [SEM] [estat sd](#), [SEM] [Example 31g](#)
 - standard errors, [SEM] [Intro 8](#), [SEM] [Intro 9](#)
 - starting values, [SEM] [Intro 12](#), [SEM] [sem and gsem option from\(\)](#)
 - structural model, [SEM] [Intro 5](#), [SEM] [Example 7](#), [SEM] [Example 9](#)
 - summary statistics, [SEM] [Intro 11](#), [SEM] [estat summarize](#), [SEM] [Example 2](#), [SEM] [Example 19](#), [SEM] [Example 25](#), [SEM] [sem option select\(\)](#), [SEM] [sem ssd options](#), [SEM] [ssd](#)
 - survey data, [SEM] [Intro 10](#)
 - survival model, [SEM] [Example 47g](#), [SEM] [Example 48g](#), [SEM] [Example 49g](#)
 - test,
 - coefficients are zero, [SEM] [estat eqtest](#), [SEM] [Example 13](#)
 - combinations of parameters, [SEM] [lincom](#), [SEM] [nlcom](#)
 - hypothesis, [SEM] [test](#), [SEM] [testnl](#)
 - invariance of parameters, [SEM] [estat ginvariant](#), [SEM] [Example 22](#)
 - likelihood-ratio, [SEM] [lrtest](#)
 - score, [SEM] [estat scoretests](#)
 - standardized parameters, [SEM] [estat stdize](#), [SEM] [Example 16](#)
 - tobit regression, [SEM] [Example 43g](#)
 - treatment-effects model, [SEM] [Example 46g](#)
 - variable types, [SEM] [Intro 4](#)
 - VCE, [SEM] [sem option method\(\)](#)
- structural model, [BAYES] [bayes: dsge](#), [BAYES] [bayes: dsge](#), [DSGE] [Intro 1](#), [DSGE] [dsge](#), [DSGE] [dsge](#), [DSGE] [Glossary](#), [ERM] [Glossary](#), [SEM] [Intro 5](#), [SEM] [Example 7](#), [SEM] [Example 9](#), [SEM] [Example 32g](#), [SEM] [Glossary](#), [TS] [psdensity](#), [TS] [sspace](#), [TS] [ucm](#), [TS] [Glossary](#), *also see* structural vector autoregressive model
- structural vector autoregressive model, [TS] [var intro](#), [TS] [var svar](#), [TS] [Glossary](#)
- postestimation, [R] [regress postestimation time series](#), [TS] [fcast compute](#), [TS] [fcast graph](#), [TS] [irf](#), [TS] [irf create](#), [TS] [var svar postestimation](#), [TS] [vargranger](#), [TS] [varlmar](#), [TS] [varnorm](#), [TS] [varsoc](#), [TS] [varstable](#), [TS] [varwle](#)
- structure
- (factors), [MV] [discrim lda postestimation](#), [MV] [factor postestimation](#), [MV] [Glossary](#) (programming), [M-2] [struct](#), [M-5] [liststruct\(\)](#), [M-6] [Glossary](#)
 - structure, [estat](#) subcommand, [MV] [discrim lda postestimation](#), [MV] [factor postestimation](#)
 - structured (correlation or covariance), *see* unstructured (correlation or covariance)
 - strupper() function, [FN] [String functions](#), [M-5] [strupper\(\)](#)
 - sts command, [ST] [sts](#), [ST] [sts generate](#), [ST] [sts graph](#), [ST] [sts list](#), [ST] [sts test](#)
 - sts generate command, [ST] [sts](#), [ST] [sts generate](#)
 - sts graph command, [ST] [sts](#), [ST] [sts graph](#)
 - sts list command, [ST] [sts](#), [ST] [sts list](#)
 - sts test command, [ST] [sts](#), [ST] [sts test](#)
 - .stsem file, [U] [11.6](#) [File naming conventions](#)
 - stset command, [ST] [stset](#)
 - stset, mi subcommand, [MI] [mi XXXset](#)
 - stsj scheme, [G-4] [Scheme st](#)
 - stsplit command, [ST] [stsplit](#)
 - stsplit, mi subcommand, [MI] [mi stsplit](#)
 - stsum command, [ST] [stsum](#)
 - .stswm file extension, [SP] [spmatrix save](#), [SP] [spmatrix use](#)
 - .stswm file, [U] [11.6](#) [File naming conventions](#)
 - .stswp file, [U] [11.6](#) [File naming conventions](#)
 - stteffects, [CAUSAL] [stteffects](#), [CAUSAL] [stteffects postestimation](#) command, [CAUSAL] [tebalance](#)
 - ipw command, [CAUSAL] [stteffects ipw](#)
 - ipwra command, [CAUSAL] [stteffects ipwra](#)
 - ra command, [CAUSAL] [stteffects ra](#)
 - wra command, [CAUSAL] [stteffects wra](#)
 - sttocc command, [ST] [sttocc](#)
 - sttoct command, [ST] [sttoct](#)
 - Stuart–Maxwell test statistic, [R] [symmetry](#)
 - Studentized residuals, [R] [predict](#), [R] [regress postestimation](#)
 - Studentized-range multiple-comparison adjustment, *see* multiple comparisons, Tukey’s method
 - Student–Newman–Keuls’s multiple-comparison adjustment, *see* multiple comparisons, Student–Newman–Keuls’s method
 - Student’s *t* density,
 - central, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - noncentral, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)

Student's *t*, *continued*

- distribution, see *t* distribution
- cumulative, [FN] **Statistical functions**, [M-5] **normal()**
- cumulative noncentral, [FN] **Statistical functions**, [M-5] **normal()**
- inverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
- inverse cumulative noncentral, [FN] **Statistical functions**, [M-5] **normal()**
- inverse reverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
- reverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**

study participant, [ADAPT] **Glossary**

study precision, [META] **Intro**, [META] **meta funnelplot**, [META] **Glossary**

study,

- case–control, see case–control study
- cohort, see cohort study
- controlled clinical trial, see controlled clinical trial study
- cross-sectional, see cross-sectional study
- experimental, see experimental study
- follow-up, see cohort study
- matched, see matched study
- multiple-sample, see multiple-sample study
- observational, see observational study
- one-sample, see one-sample study
- paired, see paired study
- prospective, see prospective study
- randomized controlled trial, see randomized controlled trial study
- retrospective, see retrospective study
- two-sample, see two-sample study

stvary command, [ST] **stvary**

.stxer file, [U] **11.6 Filenaming conventions**

style, [G-4] **Glossary**

- added line, [G-4] **addeditstyle**
- alignment of text, [G-4] **alignmentstyle**
- angle of text, [G-4] **anglestyle**
- area, [G-4] **areastyle**, [G-4] **shadestyle**
- axis, [G-4] **axisstyle**, [G-4] **ticksetstyle**, [G-4] **tickstyle**
- by-graphs, [G-4] **bystyle**
- clock position, [G-4] **clockposstyle**
- color, [G-4] **colorstyle**, [G-4] **intensitystyle**
- compass direction, [G-4] **compassdirstyle**
- connect points, [G-4] **connectstyle**
- grid lines, [G-4] **gridstyle**
- intensity of a color, [G-4] **intensitystyle**
- legend, [G-4] **legendstyle**
- line alignment, [G-4] **linealignmentstyle**
- line pattern, [G-4] **linepatternstyle**
- line width, [G-4] **linewidthstyle**
- lines,
 - [G-4] **Concept: lines**, [G-4] **linealignmentstyle**,
 - [G-4] **linestyle**, [G-4] **linewidthstyle**

style, *continued*

- lists, [G-4] **stylelists**
- margin, [G-4] **marginstyle**
- marker, [G-4] **markerstyle**, [G-4] **symbolstyle**
- marker label, [G-4] **markerlabelstyle**, [G-4] **markerstyle**
- marker size, [G-4] **markersizestyle**
- outline, [G-4] **linealignmentstyle**
- plot, [G-4] **pstyle**
- plot region, [G-4] **plotregionstyle**
- ring position, [G-4] **ringposstyle**
- symbol, [G-4] **symbolstyle**
- text, [G-4] **textstyle**
- text display angle, [G-4] **anglestyle**
- text justification, [G-4] **justificationstyle**
- text size, [G-4] **textsizestyle**
- textbox, [G-4] **textboxstyle**
- textbox orientation, [G-4] **orientationstyle**
- tickset, [G-4] **ticksetstyle**
 - vertical alignment of text, [G-4] **alignmentstyle**
- style*, [MI] **mi convert**, [MI] **Styles**, [MI] **Glossary**
- style autolevels, collect subcommand, [TABLES] **collect style autolevels**
- style cell, collect subcommand, [TABLES] **collect style cell**
- style clear, collect subcommand, [TABLES] **collect style clear**
- style column, collect subcommand, [TABLES] **collect style column**
- style header, collect subcommand, [TABLES] **collect style header**
- style html, collect subcommand, [TABLES] **collect style html**
- style notes, collect subcommand, [TABLES] **collect style notes**
- style putdocx, collect subcommand, [TABLES] **collect style putdocx**
- style putpdf, collect subcommand, [TABLES] **collect style putpdf**
- style row, collect subcommand, [TABLES] **collect style row**
- style save, collect subcommand, [TABLES] **collect style save**
- style showbase, collect subcommand, [TABLES] **collect style showbase**
- style showempty, collect subcommand, [TABLES] **collect style showempty**
- style showomit, collect subcommand, [TABLES] **collect style showomit**
- style table, collect subcommand, [TABLES] **collect style table**
- style tex, collect subcommand, [TABLES] **collect style tex**
- style title, collect subcommand, [TABLES] **collect style title**
- style use, collect subcommand, [TABLES] **collect style use**

- style,
 flong, see flong MI data style
 flongsep, see flongsep MI data style
 mlong, see mlong MI data style
 wide, see wide MI data style
- style_cons, collect subcommand,
 [TABLES] **collect style_cons**
- subclass, [M-2] **class**
- subdirectories, [U] **11.6 Filenaming conventions**
- subgroup analysis, [META] **Intro**, [META] **meta forestplot**, [META] **meta summarize**, [META] **meta funnelplot**, [META] **Glossary**
- subgroup heterogeneity, [META] **meta forestplot**, [META] **meta funnelplot**, [META] **Glossary**
- subhazard ratio, [R] **eform_option**, [R] **lincom**, [ST] **sterreg**, [ST] **sterreg postestimation**, [ST] **Glossary**, also see cumulative subhazard function
- subinertia, estat subcommand, [MV] **mca postestimation**
- subinstr macro function, [P] **macro**
- subinstr() function, [FN] **String functions**, [M-5] **subinstr()**
- subinword() function, [FN] **String functions**, [M-5] **subinstr()**
- subjective prior, see **informative prior**
- _sublowertriangle() function,
 [M-5] **sublowertriangle()**
- sublowertriangle() function,
 [M-5] **sublowertriangle()**
- subpopulation
 differences, [SVY] **Survey**, [SVY] **svy postestimation**
 estimation, [SVY] **Subpopulation estimation**, [SVY] **svy estimation**, [SVY] **Glossary**
 means, [SVY] **svy estimation**
 proportions, [SVY] **svy estimation**, [SVY] **svy: tabulate oneway**, [SVY] **svy: tabulate twoway**
 ratios, [SVY] **svy estimation**, [SVY] **svy: tabulate oneway**, [SVY] **svy: tabulate twoway**
 standard deviations of, [SVY] **estat**
 totals, [SVY] **svy estimation**, [SVY] **svy: tabulate oneway**, [SVY] **svy: tabulate twoway**
- subroutines, adding, [MV] **cluster programming utilities**
- subsampling the chain, see **thinning**
- subscripts, [M-2] **Subscripts**, [M-6] **Glossary**, [U] **13.7 Explicit subscripting**
- substantial superiority trial, [ADAPT] **Glossary**
- substantive constraints, see **constraints**
- substitutable expression, [ME] **Glossary**
- substitute, vl subcommand, [D] **vl create**
- substitutes, [BMA] **bmaregress**, [BMA] **bmstats jointness**, [BMA] **Glossary**
- _substr() function, [M-5] **_substr()**
- substr() function, [FN] **String functions**, [M-5] **substr()**
- substrng function, [FN] **String functions**, [M-5] **strpos()**, [M-5] **ustrpos()**, [M-5] **substr()**, [M-5] **ustrstr()**, [M-5] **udsubstr()**
- subtraction operator, see **arithmetic operators**
- success–failure proportion, [PSS-2] **power pairedproportions**
- successive difference replication, [SVY] **sdr_options**, [SVY] **svy sdr**, [SVY] **Variance estimation**, [SVY] **Glossary**
- suest command, [R] **suest**, [SVY] **svy postestimation**
- sufficient statistic, [BAYES] **Glossary**
- .sum file, [U] **11.6 Filenaming conventions**
- sum() function, [FN] **Mathematical functions**, [M-5] **sum()**
- sum of vector, [M-5] **runningsum()**
- summarize,
 estat subcommand, [MV] **ca postestimation**, [MV] **discrim estat**, [MV] **factor postestimation**, [MV] **mca postestimation**, [MV] **mds postestimation**, [MV] **pca postestimation**, [MV] **procrustes postestimation**, [R] **estat**, [R] **estat summarize**, [SEM] **estat summarize**
 meta subcommand, [META] **meta summarize**
 misstable subcommand, [R] **misstable**
 sersert subcommand, [P] **sersert**
 spmatrix subcommand, [SP] **spmatrix summarize**
 tebalance subcommand, [CAUSAL] **tebalance summarize**
- summarize command, [D] **format**, [R] **summarize**, [R] **tabulate**, **summarize()**
- summarize data, [D] **codebook**, [D] **inspect**, [R] **cumul**, [R] **lv**, [R] **stem**
- estimation sample, [R] **estat summarize**, [SEM] **estat summarize**
- missing values, [MI] **mi misstable**, [R] **misstable counting**, [D] **codebook**, [D] **inspect**
- panel data, [XT] **xtsum**
- pharmacokinetic data, [R] **pksumm**
- spatial weighting matrix, [SP] **spmatrix summarize**
- summary statistics, [CM] **cmsummarize**, [R] **dtable**, [R] **summarize**, [R] **table summary**, [R] **table**, [R] **tabstat**, [R] **tabulate**, **summarize()**, [SEM] **Intro 11**, [SEM] **Example 2**, [SEM] **Example 19**, [SEM] **Example 25**, also see **Bayesian**, **summary statistics**
- survival-time data, [ST] **stsum**
- tabulation, [R] **table oneway**, [R] **table twoway**, [R] **table multiway**, [R] **tabulate oneway**, [R] **tabulate twoway**
 panel data, [XT] **xtab**
 survey data, [SVY] **svy: tabulate oneway**, [SVY] **svy: tabulate twoway**
- time-series aspects, [TS] **tsreport**

summary

data, [META] **meta**, [META] **Glossary**
 effect, see overall effect size
 statistics, see summarize data, summary statistics,
 see descriptive statistics
 statistics data, [SEM] **sem option select()**,
 [SEM] **sem ssd options**, [SEM] **ssd**,
 [SEM] **Glossary**
 variables, generating, [MV] **cluster generate**

summary, bayesstats subcommand,
 [BAYES] **bayesstats summary**

summative (Likert) scales, [MV] **alpha**

sums, see checksums of data
 creating dataset containing, [D] **collapse**
 of vector, [M-5] **runningsum()**
 over observations, [CM] **cmsummarize**, [D] **egen**,
 [FN] **Mathematical functions**, [M-5] **sum()**,
 [R] **summarize**
 over variables, [D] **egen**, [D] **list**, [M-5] **sum()**

sunflower command, [R] **sunflower**

sunflower plots, [R] **sunflower**

Super, class prefix operator, [P] **class**

super-varying variables, [MI] **mi varying**,
 [MI] **Glossary**

.superclass built-in class function, [P] **class**

superiority trial, [ADAPT] **Glossary**

supplementary rows or columns, [MV] **ca**,
 [MV] **Glossary**

supplementary variables, [MV] **mca**, [MV] **Glossary**

support of Stata, [U] **3 Resources for learning and
 using Stata**

suppress graph, [G-3] **nodraw_option**

suppress terminal output, [P] **quietly**

SUR, see seemingly unrelated regression

sureg command, [R] **sureg**, [R] **sureg postestimation**,
 [SEM] **Intro 5**, [SEM] **Example 12**

surrogate endpoint, [ADAPT] **Glossary**

survey
 concepts, [SVY] **Calibration**, [SVY] **Direct
 standardization**, [SVY] **Poststratification**,
 [SVY] **Subpopulation estimation**,
 [SVY] **Variance estimation**
 data, [D] **assertnested**, [MI] **Intro substantive**,
 [MI] **mi estimate**, [SEM] **Intro 10**,
 [SVY] **Survey**, [SVY] **svydescribe**,
 [SVY] **svyset**, [SVY] **Glossary**,
 [U] **27.31 Survey data**
 design, [SVY] **svydescribe**, [SVY] **svyset**,
 [SVY] **Glossary**
 estimation, [SVY] **bootstrap_options**,
 [SVY] **brr_options**, [SVY] **jackknife_options**,
 [SVY] **sdr_options**, [SVY] **svy**, [SVY] **svy
 bootstrap**, [SVY] **svy brr**, [SVY] **svy
 estimation**, [SVY] **svy jackknife**, [SVY] **svy sdr**
 postestimation, [SVY] **estat**, [SVY] **svy
 postestimation**
 prefix command, [SVY] **svy**
 programmers tools, [SVY] **ml for svy**,
 [SVY] **svymarkout**

survey, *continued*

sampling, [SVY] **Survey**, [SVY] **svydescribe**,
 [SVY] **svyset**, also see cluster sampling

tables, [SVY] **svy: tabulate oneway**,
 [SVY] **svy: tabulate twoway**

survival analysis, [ST] **Survival analysis**, [ST] **Discrete**,
 [ST] **st**, [U] **27.17 Survival analysis models**
 competing-risks regression, [ST] **stcrreg**,
 [ST] **stcrreg postestimation**

count-time data, [ST] **ct**, [ST] **ctset**, [ST] **cttost**,
 [ST] **sts graph**

Cox proportional hazards model,
 [LASSO] **elasticnet**, [LASSO] **lasso**, [ST] **stcox**,
 [ST] **stcox PH-assumption tests**, [ST] **stcox
 postestimation**, [ST] **stintcox**, [ST] **stintcox PH-
 assumption plots**, [ST] **stintcox postestimation**

failure function, [ST] **stcurve**, [ST] **sts**, [ST] **sts
 generate**, [ST] **sts graph**, [ST] **sts list**,
 [ST] **Glossary**

failure rates and rate ratios, [ST] **stmc**, [ST] **stmh**,
 [ST] **strate**

finite mixture model, [FMM] **fmm: streg**
 graphs, [ST] **estat gofplot**, [ST] **ltable**, [ST] **stci**,
 [ST] **stcurve**, [ST] **strate**, [ST] **sts graph**

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

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

life table, [ST] **ltable**

logistic regression, [R] **logistic**

mixed-effects parametric model, [ME] **mestreg**
 Bayesian, [BAYES] **bayes: mestreg**

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

parametric survival model, [BAYES] **bayes: streg**,
 [FMM] **fmm: streg**, [FMM] **Example 4**,
 [SEM] **Example 47g**, [SEM] **Example 48g**,
 [SEM] **Example 49g**, [ST] **stintreg**, [ST] **stintreg
 postestimation**, [ST] **streg**, [ST] **streg
 postestimation**

person-time, [ST] **stptime**

Poisson regression, [R] **poisson**

power and sample size, [ADAPT] **gsdesign**,
 [PSS-2] **power**, [PSS-2] **power cox**,
 [PSS-2] **power exponential**, [PSS-2] **power
 logrank**

programmer's utilities, [ST] **st_is**

random-effects parametric model, [XT] **xtstreg**

semiparametric model, [ST] **stintcox PH-assumption
 plots**, [ST] **stintcox postestimation**

SMR, [ST] **stptime**, [ST] **strate**

snapshot data, [ST] **snapspan**

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

survival-time data,
 converting, [ST] **sttocc**, [ST] **sttoct**
 declaring and summarizing, [ST] **stdescribe**,
 [ST] **stset**, [ST] **stsum**
 manipulating, [ST] **stbase**, [ST] **stfill**, [ST] **stgen**,
 [ST] **stsplit**, [ST] **stvary**

survival analysis, *continued*

survivor function, [CAUSAL] [Glossary](#), [ST] [stci](#), [ST] [stcox postestimation](#), [ST] [stcurve](#), [ST] [stintcox PH-assumption plots](#), [ST] [stintcox postestimation](#), [ST] [sts](#), [ST] [sts generate](#), [ST] [sts graph](#), [ST] [sts list](#), [ST] [sts test](#), [ST] [Glossary](#)

treatment effects, [CAUSAL] [stteffects ipw](#), [CAUSAL] [stteffects ipwra](#), [CAUSAL] [stteffects ra](#), [CAUSAL] [stteffects wra](#)

survival data, [ADAPT] [Glossary](#), see survival analysis
survival model, see survival analysis

survival outcomes, see outcomes, survival

survival-time data, see survival analysis, survival-time data

survivor function, [ADAPT] [Glossary](#), see survival analysis, survivor function

SUTVA, see stable unit treatment value assumption

SVAR, see structural vector autoregressive

svar command, [TS] [var svar](#), [TS] [var svar postestimation](#)

SVD, see singular value decomposition

`_svd()` function, [M-5] [svd\(\)](#)

`svd()` function, [M-5] [svd\(\)](#)

`svd, matrix` subcommand, [P] [matrix svd](#)

`_svd_la()` function, [M-5] [svd\(\)](#), [M-5] [fullsvd\(\)](#)

`_svdsv()` function, [M-5] [svd\(\)](#)

`svdsv()` function, [M-5] [svd\(\)](#)

SVG, see Scalable Vector Graphics

`svmat` command, [P] [matrix mkmat](#)

`_svsolve()` function, [M-5] [svsolve\(\)](#)

`svsolve()` function, [M-5] [svsolve\(\)](#)

svy: [biprobit](#) command, [SVY] [svy estimation](#)

svy: [clogit](#) command, [SVY] [svy estimation](#)

svy: [cloglog](#) command, [SVY] [svy estimation](#)

svy: [cmmixlogit](#) command, [SVY] [svy estimation](#)

svy: [cmxtmixlogit](#) command, [SVY] [svy estimation](#)

svy: [cnsreg](#) command, [SVY] [svy estimation](#)

svy: [cpoisson](#) command, [SVY] [svy estimation](#)

svy: [eintreg](#) command, [SVY] [svy estimation](#)

svy: [eoprobit](#) command, [SVY] [svy estimation](#)

svy: [eprobit](#) command, [SVY] [svy estimation](#)

svy: [eregress](#) command, [SVY] [svy estimation](#)

svy: [etpoisson](#) command, [SVY] [svy estimation](#)

svy: [etregress](#) command, [SVY] [svy estimation](#)

svy: [fmm: betareg](#) command, [SVY] [svy estimation](#)

svy: [fmm: cloglog](#) command, [SVY] [svy estimation](#)

svy: [fmm: glm](#) command, [SVY] [svy estimation](#)

svy: [fmm: intreg](#) command, [SVY] [svy estimation](#)

svy: [fmm: ivregress](#) command, [SVY] [svy estimation](#)

svy: [fmm: logit](#) command, [SVY] [svy estimation](#)

svy: [fmm: mlogit](#) command, [SVY] [svy estimation](#)

svy: [fmm: nbreg](#) command, [SVY] [svy estimation](#)

svy: [fmm: ologit](#) command, [SVY] [svy estimation](#)

svy: [fmm: oprobit](#) command, [SVY] [svy estimation](#)

svy: [fmm: pointmass](#) command, [SVY] [svy estimation](#)

svy: [fmm: poisson](#) command, [SVY] [svy estimation](#)

svy: [fmm: probit](#) command, [SVY] [svy estimation](#)

svy: [fmm: regress](#) command, [SVY] [svy estimation](#)

svy: [fmm: streg](#) command, [SVY] [svy estimation](#)

svy: [fmm: tobit](#) command, [SVY] [svy estimation](#)

svy: [fmm: tpoisson](#) command, [SVY] [svy estimation](#)

svy: [fmm: truncreg](#) command, [SVY] [svy estimation](#)

svy: [glm](#) command, [SVY] [svy estimation](#)

svy: [gnbreg](#) command, [SVY] [svy estimation](#)

svy: [gsem](#) command, [SVY] [svy estimation](#)

svy: [heckman](#) command, [SVY] [svy estimation](#)

svy: [heckprobit](#) command, [SVY] [svy estimation](#)

svy: [heckpoisson](#) command, [SVY] [svy estimation](#)

svy: [heckprobit](#) command, [SVY] [svy estimation](#)

svy: [hetoprobit](#) command, [SVY] [svy estimation](#)

svy: [hetprobit](#) command, [SVY] [svy estimation](#)

svy: [hetregress](#) command, [SVY] [svy estimation](#)

svy: [intreg](#) command, [SVY] [svy estimation](#)

svy: [irt 1p1](#) command, [SVY] [svy estimation](#)

svy: [irt 2p1](#) command, [SVY] [svy estimation](#)

svy: [irt 3p1](#) command, [SVY] [svy estimation](#)

svy: [irt grm](#) command, [SVY] [svy estimation](#)

svy: [irt hybrid](#) command, [SVY] [svy estimation](#)

svy: [irt nrm](#) command, [SVY] [svy estimation](#)

svy: [irt pcm](#) command, [SVY] [svy estimation](#)

svy: [irt rsm](#) command, [SVY] [svy estimation](#)

svy: [ivprobit](#) command, [SVY] [svy estimation](#)

svy: [ivregress](#) command, [SVY] [svy estimation](#)

svy: [ivtobit](#) command, [SVY] [svy estimation](#)

svy: [logistic](#) command, [SVY] [svy estimation](#), [SVY] [svy postestimation](#)

svy: [logit](#) command, [SVY] [svy estimation](#)

svy: [mean](#) command, [SVY] [Survey](#), [SVY] [estat](#), [SVY] [Poststratification](#), [SVY] [Subpopulation estimation](#), [SVY] [svy](#), [SVY] [svy estimation](#), [SVY] [svy postestimation](#), [SVY] [svydescribe](#), [SVY] [svyset](#)

svy: [mecloglog](#) command, [SVY] [svy estimation](#)

svy: [meglm](#) command, [SVY] [svy estimation](#)

svy: [meintreg](#) command, [SVY] [svy estimation](#)

svy: [melogit](#) command, [SVY] [svy estimation](#)

svy: [menbreg](#) command, [SVY] [svy estimation](#)

svy: [meologit](#) command, [SVY] [svy estimation](#)

svy: [meoprobit](#) command, [SVY] [svy estimation](#)

svy: [mepoisson](#) command, [SVY] [svy estimation](#)

svy: [meprobit](#) command, [SVY] [svy estimation](#)

svy: [mestreg](#) command, [SVY] [svy estimation](#)

svy: [metobit](#) command, [SVY] [svy estimation](#)

svy: [mlogit](#) command, [SVY] [svy estimation](#)

svy: [mprobit](#) command, [SVY] [svy estimation](#)

svy: [nbreg](#) command, [SVY] [svy estimation](#)

svy: [nl](#) command, [SVY] [svy estimation](#)

svy: [ologit](#) command, [SVY] [svy estimation](#), [SVY] [svy postestimation](#)

svy: [oprobit](#) command, [SVY] [svy estimation](#)

- svy: poisson command, [SVY] [svy estimation](#)
- svy: probit command, [SVY] [svy estimation](#)
- svy: proportion command, [SVY] [svy estimation](#)
- svy: ratio command, [SVY] [Direct standardization](#), [SVY] [svy brr](#), [SVY] [svy estimation](#), [SVY] [svy: tabulate twoway](#)
- svy: regress command, [SVY] [Survey](#), [RSGV] [svy](#), [SVY] [svy estimation](#), [SVY] [svy jackknife](#), [SVY] [svy postestimation](#), [TABLES] [Example 7](#)
- svy: scobit command, [SVY] [svy estimation](#)
- svy: sem command, [SVY] [svy estimation](#)
- svy: slogit command, [SVY] [svy estimation](#)
- svy: stcox command, [SVY] [svy estimation](#)
- svy: stintreg command, [SVY] [svy estimation](#)
- svy: streg command, [SVY] [svy estimation](#)
- svy: tabulate command, [SVY] [svy estimation](#), [SVY] [svy: tabulate oneway](#), [SVY] [svy: tabulate twoway](#)
- svy: tnbreg command, [SVY] [svy estimation](#)
- svy: tobit command, [SVY] [svy estimation](#)
- svy: total command, [SVY] [svy brr](#), [SVY] [svy estimation](#)
- svy: tpoisson command, [SVY] [svy estimation](#)
- svy: truncreg command, [SVY] [svy estimation](#)
- svy: xtlogit command, [SVY] [svy estimation](#)
- svy: zinb command, [SVY] [svy estimation](#)
- svy: ziologit command, [SVY] [svy estimation](#)
- svy: zioprobit command, [SVY] [svy estimation](#)
- svy: zip command, [SVY] [svy estimation](#)
- svy bootstrap prefix command, [SVY] [svy bootstrap](#)
- svy brr prefix command, [SVY] [svy brr](#)
- svy jackknife prefix command, [SVY] [svy jackknife](#)
- svy prefix command, [SVY] [svy](#)
- svy sdr prefix command, [SVY] [svy sdr](#)
- svydescribe command, [SVY] [Survey](#), [SVY] [svydescribe](#)
- svymarkout command, [P] [mark](#), [SVY] [svymarkout](#)
- svyset command, [SVY] [Survey](#), [SVY] [svyset](#)
- svyset, estat subcommand, [SVY] [estat](#)
- svyset, mi subcommand, [MI] [mi XXXset](#)
- swap() function, [M-5] [swap\(\)](#)
- sweep() function, [FN] [Matrix functions](#), [P] [matrix define](#)
- swilk command, [R] [swilk](#)
- switching styles, [MI] [mi convert](#)
- symbolic forms, [R] [anova](#)
- symbolpalette, palette subcommand, [G-2] [palette](#)
- symbols, see [markers](#)
- symbolstyle, [G-4] [Glossary](#)
- symeigen, matrix subcommand, [P] [matrix symeigen](#)
- _symeigen_la() function, [M-5] [eigensystem\(\)](#)
- _symeigensystem() function, [M-5] [eigensystem\(\)](#)
- symeigensystem() function, [M-5] [eigensystem\(\)](#)
- _symeigensystemselect*() functions, [M-5] [eigensystemselect\(\)](#)
- symeigensystemselect*() functions, [M-5] [eigensystemselect\(\)](#)
- _symeigenvalues() function, [M-5] [eigensystem\(\)](#)
- symeigenvalues() function, [M-5] [eigensystem\(\)](#)
- symmetric matrices, [M-5] [issymmetric\(\)](#), [M-5] [makesymmetric\(\)](#), [M-6] [Glossary](#)
- symmetriconly, [M-6] [Glossary](#)
- symmetry, [PSS-2] [power](#), [PSS-2] [power pairedproportions](#), [PSS-2] [power mcc](#), [PSS-5] [Glossary](#)
- plots, [R] [Diagnostic plots](#)
- test, [R] [symmetry](#)
- symmetry command, [R] [symmetry](#)
- symmi command, [R] [symmetry](#)
- symplot command, [R] [Diagnostic plots](#)
- synergy index, [R] [reri](#)
- syntax, [M-2] [Syntax](#)
- diagrams explained, [R] [Intro](#)
- syntax of Stata's language, [P] [syntax](#), [U] [11 Language syntax](#)
- syntax command, [P] [syntax](#)
- sysdir
- command, [U] [17.5 Where does Stata look for ado-files?](#)
- list command, [P] [sysdir](#)
- macro function, [P] [macro](#)
- set command, [P] [sysdir](#)
- sysmiss, see [missing values](#)
- system
- estimators, [BAYES] [bayes: mvreg](#), [CAUSAL] [eteffects](#), [CAUSAL] [etpoisson](#), [CAUSAL] [etregress](#), [CAUSAL] [stteffects intro](#), [CAUSAL] [teffects intro](#), [DSGE] [dsge](#), [DSGE] [dsgenl](#), [ERM] [eintreg](#), [ERM] [eoprobit](#), [ERM] [eprobit](#), [ERM] [eregress](#), [FMM] [fmm: ivregress](#), [MV] [mvreg](#), [R] [gmm](#), [R] [ivfprobit](#), [R] [ivpoisson](#), [R] [ivprobit](#), [R] [ivqregress](#), [R] [ivregress](#), [R] [ivtobit](#), [R] [nlsur](#), [R] [reg3](#), [R] [sureg](#), [SEM] [Intro 5](#), [SEM] [gsem](#), [SEM] [sem](#), [SP] [spivregress](#), [SP] [spregress](#), [SP] [spxtregress](#), [TS] [dfactor](#), [TS] [lpirf](#), [TS] [mgarch](#), [TS] [mgarch ccc](#), [TS] [mgarch dcc](#), [TS] [mgarch dveh](#), [TS] [mgarch vcc](#), [TS] [ospace](#), [TS] [var](#), [TS] [var svar](#), [TS] [vec](#), [U] [27.3.6 Multiple-equation models](#), [XT] [xtabond](#), [XT] [xtdpd](#), [XT] [xtdpdsys](#), also see [generalized method of moments](#)
- limits, [P] [creturn](#)
- of equations, solving, [M-4] [Solvers](#), [M-5] [lapack\(\)](#), [M-5] [solvenl\(\)](#)
- parameters, [M-3] [mata set](#), [P] [creturn](#), [P] [set locale_functions](#), [P] [set locale_ui](#), [R] [query](#), [R] [set](#), [R] [set_defaults](#)
- values, [P] [creturn](#)
- variables, [U] [13.4 System variables \(_variables\)](#)
- systematic review, [META] [Intro](#), [META] [meta funnelplot](#), [META] [Glossary](#)

sysuse

command, [D] **sysuse**

dir command, [D] **sysuse**

szroeter, estat subcommand, [R] **regress**
postestimation

Szroeter's test for heteroskedasticity, [R] **regress**
postestimation

T

t distribution,

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

confidence interval for mean, [R] **ci**, [R] **mean**

testing equality of means, [R] **esize**, [R] **ttest**

%t formats, [D] **Datetime**, [D] **format**

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

t test, [ADAPT] **Glossary**, [PSS-5] **Glossary**

tab characters, show, [D] **type**

tab expansion of variable names, [U] **10.6 Tab**
expansion of variable names

tab1 command, [R] **tabulate oneway**

tab2 command, [R] **tabulate twoway**

tabdisp command, [P] **tabdisp**

tabi command, [R] **tabulate twoway**

table,

bayesirf subcommand, [BAYES] **bayesirf table**

estat subcommand, [MV] **ca postestimation**

estimates subcommand, [R] **estimates table**

irf subcommand, [TS] **irf table**

putdocx subcommand, [RPT] **putdocx table**

putpdf subcommand, [RPT] **putpdf table**

table command, [R] **table oneway**, [R] **table**
twoway, [R] **table multiway**, [R] **table**
summary, [R] **table hypothesis tests**, [R] **table**
regression, [R] **table**, [TABLES] **Example 1**,
[TABLES] **Example 2**, [TABLES] **Example 3**,
[TABLES] **Example 5**

tables,

actuarial, see **life tables**

classification, see **classification table**

coefficient,

display in exponentiated form, [FMM] **estat**
eform, [R] **eform_option**, [SEM] **estat eform**

display settings, [R] **Estimation options**, [R] **set**
showbaselevels

format settings, [R] **set cformat**

maximum likelihood display options, [R] **ml**

system parameter settings, [R] **set**

confidence interval, [PSS-3] **ciwidth**, **table**

contingency, [R] **dtable**, [R] **Epitab**, [R] **symmetry**,
[R] **table oneway**, [R] **table twoway**, [R] **table**
multiway, [R] **table**, [R] **tabulate twoway**,
[SVY] **svy: tabulate twoway**

tables, *continued*

customized, [R] **dtable**, [R] **table**, [RPT] **putdocx**
collect, [RPT] **putexcel**, [RPT] **putexcel**
advanced, [RPT] **putpdf collect**,
[TABLES] **Intro**, [TABLES] **Intro 1**,
[TABLES] **Intro 2**, [TABLES] **Intro 3**,
[TABLES] **Intro 4**, [TABLES] **Intro 5**

epidemiological, see **epidemiology and related**, **tables**
estimation results, [R] **estimates selected**,
[R] **estimates table**, [R] **etable**, [R] **table**
regression, [R] **table**

failure, see **failure tables**

formatting numbers in, [D] **format**

fourfold, see **fourfold tables**

frequency, [R] **table oneway**, [R] **table twoway**,
[R] **table multiway**, [R] **tabulate oneway**,
[R] **tabulate twoway**, [SVY] **svy: tabulate**
oneway, [SVY] **svy: tabulate twoway**,
[R] **dtable**, [R] **table**, [R] **table summary**,
[R] **tabstat**, [R] **tabulate**, **summarize()**

hazard, see **hazard tables**

impulse–response function, [BAYES] **bayesirf**
table, [BAYES] **bayesirf ctable**, [TS] **irf ctable**,
[TS] **irf table**

layout, [TABLES] **Glossary**

life, see **life tables**

missing values, [MI] **mi misstable**, [R] **misstable**
N-way, [P] **tabdisp**

output, [PSS-2] **power**, **table**, [PSS-2] **power cox**,
[PSS-2] **power exponential**, [PSS-3] **ciwidth**,
table

power, [PSS-2] **power**, **table**

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

programming, [P] **tabdisp**

summary statistics, [BAYES] **bayesstats summary**,
[R] **dtable**, [R] **table summary**, [R] **table**,
[R] **tabstat**, [R] **tabulate**, **summarize()**

table_style, set subcommand, [R] **set**,
[TABLES] **set table_style**

tabodds command, [R] **Epitab**

tabstat command, [R] **tabstat**

tabulate

one-way, [SVY] **svy: tabulate oneway**

two-way, [SVY] **svy: tabulate twoway**

tabulate command, [R] **tabulate oneway**,
[R] **tabulate twoway**

summarize(), [R] **tabulate**, **summarize()**

tag, duplicates subcommand, [D] **duplicates**

tag(), egen function, [D] **egen**

Tagged Image File Format, [G-2] **graph export**,
[G-3] **tif_options**, [G-4] **Glossary**

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

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

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

- TARCH, see [threshold autoregressive conditional heteroskedasticity](#)
- target
- between-group variance, [PSS-2] [power oneway](#)
 - correlation, [PSS-2] [power](#), [PSS-2] [power onecorrelation](#), [PSS-2] [power twocorrelations](#)
 - discordant proportions, [PSS-2] [power](#), [PSS-2] [power pairedproportions](#)
 - effect variance, [PSS-2] [power twoway](#), [PSS-2] [power repeated](#)
 - hazard difference, [PSS-2] [power exponential](#)
 - hazard ratio, [PSS-2] [power exponential](#), [PSS-2] [power logrank](#)
 - log hazard-ratio, [PSS-2] [power exponential](#), [PSS-2] [power logrank](#)
 - mean, [PSS-2] [power](#), [PSS-2] [power onemean](#), [PSS-2] [power twomeans](#), [PSS-4] [Unbalanced designs](#)
 - mean difference, [PSS-2] [power](#), [PSS-2] [power pairedmeans](#)
 - odds ratio, [PSS-2] [power cmh](#), [PSS-2] [power mcc](#)
 - parameter, [ADAPT] [Glossary](#), [PSS-5] [Glossary](#)
 - partial correlation, [PSS-2] [power](#), [PSS-2] [power pcorr](#)
 - proportion, [PSS-2] [power](#), [PSS-2] [power oneproportion](#), [PSS-2] [power twoproportions](#)
 - regression coefficient, [PSS-2] [power cox](#)
 - rotation, [MV] [procrustes](#), [MV] [rotate](#), [MV] [rotatemat](#), [MV] [Glossary](#)
 - R^2 , [PSS-2] [power](#), [PSS-2] [power rsquared](#)
 - slope, [PSS-2] [power](#), [PSS-2] [power oneslope](#)
 - standard deviation, [PSS-2] [power](#), [PSS-2] [power onevariance](#), [PSS-2] [power twovariances](#)
 - variance, [PSS-2] [power](#), [PSS-2] [power onevariance](#), [PSS-2] [power twovariances](#)
- taskbargroups, [set](#) subcommand, [R] [set](#)
- tau, [R] [spearman](#)
- taxonomy, [MV] [Glossary](#), also see [cluster analysis](#)
- Taylor linearization, see [linearized variance estimator](#)
- tC() pseudofunction, [D] [Datetime](#), [FN] [Date and time functions](#)
- tC() pseudofunction, [D] [Datetime](#), [FN] [Date and time functions](#)
- TCC, see [test characteristic curve](#)
- tcc, [irtgraph](#) subcommand, [IRT] [irtgraph tcc](#)
- td() pseudofunction, [D] [Datetime](#), [FN] [Date and time functions](#)
- tDen() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- TDT test, see [transmission-disequilibrium test](#)
- TE, see [effects](#), [total](#)
- tebalance
- box command, [CAUSAL] [tebalance box](#) command, [CAUSAL] [tebalance](#)
 - density command, [CAUSAL] [tebalance density](#)
 - overid command, [CAUSAL] [tebalance overid](#)
 - summarize command, [CAUSAL] [tebalance summarize](#)
- technical support, [U] [3.8 Technical support](#)
- technique, [SEM] [Glossary](#)
- teffects
- aipw command, [CAUSAL] [teffects aipw](#) command, [CAUSAL] [tebalance](#), [CAUSAL] [teffects](#), [CAUSAL] [teffects postestimation](#)
 - ipw command, [CAUSAL] [teffects ipw](#)
 - ipwra command, [CAUSAL] [teffects ipwra](#)
 - nmmatch command, [CAUSAL] [teffects nmmatch](#)
 - overlap command, [CAUSAL] [teoverlap](#)
 - psmatch command, [CAUSAL] [teffects psmatch](#)
 - ra command, [CAUSAL] [teffects ra](#), [ERM] [Example 2a](#), [ERM] [Example 2b](#)
- teffects, [estat](#) subcommand, [ERM] [Intro 9](#), [ERM] [estat teffects](#), [SEM] [Intro 7](#), [SEM] [estat teffects](#), [SEM] [Example 42g](#)
- telasso command, [CAUSAL] [telasso](#), [CAUSAL] [telasso postestimation](#)
- tempfile command, [P] [macro](#)
- tempfile macro function, [P] [macro](#)
- tempname, class, [P] [class](#)
- tempname command, [P] [macro](#), [P] [matrix](#), [P] [scalar](#)
- tempname macro function, [P] [macro](#)
- temporary, see [preserve data](#)
- argument, [M-5] [isfleeing\(\)](#)
 - files, [M-5] [st_tempname\(\)](#), [P] [macro](#), [P] [preserve](#), [P] [scalar](#), [U] [18.7.3 Temporary files](#)
 - frames, [U] [18.7.4 Temporary frames](#)
 - names, [M-5] [st_tempname\(\)](#), [P] [macro](#), [P] [matrix](#), [P] [scalar](#), [U] [18.7.2 Temporary scalars and matrices](#)
 - scalars and matrices, [M-5] [st_tempname\(\)](#), [P] [matrix](#), [P] [scalar](#), [U] [18.7.2 Temporary scalars and matrices](#)
 - variables, [M-2] [pointers](#), [P] [macro](#), [P] [mark](#), [U] [18.7.1 Temporary variables](#)
- varlists
- with factor variables, [R] [fvrevar](#)
 - with time-series operators, [TS] [tsrevar](#)
- tempvar command, [P] [macro](#)
- tempvar macro function, [P] [macro](#)
- termcap(5), [U] [10 Keyboard use](#)
- terminal
- obtaining input from, [P] [display](#)
 - suppressing output, [P] [quietly](#)
- terminfo(4), [U] [10 Keyboard use](#)
- test
- after estimation, see [estimation](#), [test after characteristic curve](#), [IRT] [irt](#), [IRT] [irtgraph tcc](#), [IRT] [Glossary](#)
 - information function, [IRT] [irt](#), [IRT] [irtgraph tif](#), [IRT] [Glossary](#)
 - of symmetry, [PSS-2] [power](#), [PSS-2] [power pairedproportions](#), [PSS-2] [power mcc](#)
 - quantity, [BAYES] [Glossary](#)

test, *continued*

statistic, [ADAPT] **Glossary**, [BAYES] **Glossary**, [PSS-2] **power**, [PSS-2] **power onemean**, [PSS-2] **power twomeans**, [PSS-2] **power pairedmeans**, [PSS-2] **power oneproportion**, [PSS-2] **power twoproportions**, [PSS-2] **power pairedproportions**, [PSS-2] **power onecovariance**, [PSS-2] **power twocovariances**, [PSS-2] **power onecorrelation**, [PSS-2] **power twocorrelations**, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**, [PSS-2] **power oneslope**, [PSS-2] **power rsquared**, [PSS-2] **power pcorr**, [PSS-5] **Glossary**

test,

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

test,

ARCH, see autoregressive conditional heteroskedasticity test
association, see association test
autocorrelation, see autocorrelation test
autoregressive conditional heteroskedasticity, see autoregressive conditional heteroskedasticity test
Bartlett's periodogram, see Bartlett's periodogram test
Bayesian hypothesis, see Bayesian hypothesis testing
binomial, see binomial test
binomial probability, see binomial probability test
bioequivalence, see bioequivalence test
Box *M*, see Box *M* test
Breitung, see Breitung test
Breusch–Godfrey, see Breusch–Godfrey test
Breusch–Pagan, see Breusch–Pagan test
Breusch–Pagan Lagrange multiplier, see Breusch–Pagan Lagrange multiplier test
Breusch–Pagan/Cook–Weisberg, see Breusch–Pagan/Cook–Weisberg test for heteroskedasticity
 χ^2 , see χ^2 -test
for marginal homogeneity, see χ^2 test for marginal homogeneity
of independence, see χ^2 test of independence
 χ^2 hypothesis, see χ^2 hypothesis test
Chow, see Chow test
Cochran–Armitage, see Cochran–Armitage test
Cochran–Mantel–Haenszel, see Cochran–Mantel–Haenszel test
cointegration, see cointegration test
comparison (between nested models), see comparison test between nested models
Cook–Weisberg, for heteroskedasticity, see Cook–Weisberg test for heteroskedasticity
correlations, see correlation tests of
covariate balance, see treatment effects, covariate balance
Cox proportional hazards model, assumption, see Cox proportional hazards model, test of assumption
cusum, see cusum test
Dickey–Fuller, see Dickey–Fuller test

test, *continued*

differences of two means, see differences of two means test
directional, see one-sided test (power)
Doornik–Hansen normality, see Doornik–Hansen normality test
Durbin's alternative, see Durbin's alternative test
endogeneity, see endogeneity test
Engle's LM, see Engle's LM test
equal FMI, see equal FMI test
equality of
binomial proportions, see equality test of binomial proportions
coefficients, see equality test of coefficients
correlations, see equality test of correlations
covariances, see equality test of covariances
distributions, see distributions, testing equality of
margins, see equality test of margins
means, see equality test of means
medians, see equality test of medians
proportions, see equality test of proportions
ROC areas, see equality test of ROC areas
survivor functions, see equality test, survivor functions
variances, see equality test of variances
equality, see equivalence test
exact, see exact test
exogeneity, see endogeneity test
exponential, see exponential test
F, see *F* test
Fisher–Irwin's exact, see Fisher–Irwin's exact test
Fisher-type, see Fisher-type test
Fisher's exact, see Fisher's exact test
Fisher's *z*, see Fisher's *z* test
goodness-of-fit, see goodness of fit
Granger causality, see Granger causality
group invariance, see group invariance test
Hadri Lagrange multiplier, see Hadri Lagrange multiplier stationarity test
Harris–Tzavalis, see Harris–Tzavalis test
Hausman specification, see Hausman specification test
Henze–Zirkler normality, see Henze–Zirkler normality test
heterogeneity, see heterogeneity test
heteroskedasticity, see heteroskedasticity test
homogeneity, see homogeneity test
Hosmer–Lemeshow goodness-of-fit, see Hosmer–Lemeshow goodness-of-fit test
hypothesis, see hypothesis test
Im–Pesaran–Shin, see Im–Pesaran–Shin test
independence, *also see* Breusch–Pagan test, see independence test
independence of irrelevant alternatives, see independence of irrelevant alternatives
information matrix, see information matrix test
internal consistency, see internal consistency test
interrater agreement, see interrater agreement

test, *continued*

interval hypothesis, see interval hypothesis test
 Kao, see **Kao test**
 Kolmogorov–Smirnov, see Kolmogorov–Smirnov test
 Kruskal–Wallis, see Kruskal–Wallis test
 kurtosis, see kurtosis
 Lagrange multiplier, see Lagrange multiplier test
 Levin–Lin–Chu, see Levin–Lin–Chu test
 likelihood-ratio, see likelihood-ratio test
 linear hypotheses after estimation, see linear hypothesis test after estimation
 log-rank, see log-rank test
 Mantel–Haenszel, see Mantel–Haenszel test
 marginal homogeneity, see marginal homogeneity, test of
 margins, see margins test
 matched-pairs, see matched-pairs test
 McNemar’s, see McNemar’s test
 McNemar’s χ^2 test, see McNemar’s test
 model
 coefficients, see model coefficients test
 simplification, see model simplification test
 specification, see specification test
 modification indices, see modification indices
 Moran, see Moran’s test of residual correlation with nearby residuals
 multiple-comparison, see multiple comparisons
 multiple-sample, see multiple-sample test
 multivariate, see multivariate test
 nonlinear, see nonlinear test
 nonlinear hypotheses after estimation, see nonlinear hypothesis test after estimation
 normality, see normal distribution and normality, see normality test
 omitted variables, see omitted variables test
 one-sample, see one-sample test
 one-sided, see one-sided test (power)
 overidentifying restrictions, see overidentifying restrictions, tests of
 overlap assumption, see overlap assumption
 paired-sample, see paired-sample test
 periodogram, see Bartlett’s periodogram test
 permutation, see permutation test
 proportions, stratified, see proportions, stratified test
 quadrature, see quadrature
 Ramsey, see Ramsey test
 random-order, see random-order test
 RESET, see **RESET test**
 Roy’s largest root, see Roy’s largest root test
 Roy’s union-intersection, see Roy’s union-intersection test
 Sargan, see Sargan test
 Satterthwaite’s t , see Satterthwaite’s t test
 score, see score test
 serial correlation, see autocorrelation
 serial independence, see serial independence test

test, *continued*

Shapiro–Francia, see Shapiro–Francia test for normality
 Shapiro–Wilk, see Shapiro–Wilk test for normality
 sign, see sign test
 skewness, see skewness
 specification, see specification test
 stratified, see stratified test
 structural break, see structural break
 symmetry, see symmetry test
 Szroeter’s, see Szroeter’s test for heteroskedasticity
 t , see t test
 TDI, see transmission-disequilibrium test
 transmission-disequilibrium, see transmission-disequilibrium test
 trend, see trend, test for
 two-sample, see two-sample test
 two-sample paired, see paired-sample test
 two-sided, see two-sided test (power)
 unit-root, see unit-root test
 unrestricted FMI, see unrestricted FMI test
 variance-comparison, see variance-comparison test
 Wald, see Wald test
 weak instrument, see weak instrument test
 z , see z test
test command, [R] **anova postestimation**, [R] **test**, [SEM] **estat stdize**, [SEM] **Example 8**, [SEM] **Example 9**, [SEM] **Example 16**, [SEM] **test**, [SVY] **Survey**, [SVY] **svy postestimation**, [U] **20.13 Performing hypothesis tests on the coefficients**
 tested covariates, [PSS-5] **Glossary**
testnl command, [R] **testnl**, [SEM] **estat stdize**, [SEM] **testnl**, [SVY] **svy postestimation**
testparm command, [R] **test**, [SEM] **test**, [SVY] **svy postestimation**
testtransform, **mi** subcommand, [MI] **mi test**
tetrachoric command, [R] **tetrachoric**
 tetrachoric correlation, [MV] **Glossary**, [R] **tetrachoric test**,
 putdocx subcommand, [RPT] **putdocx paragraph**
 putpdf subcommand, [RPT] **putpdf paragraph**
 text,
 ASCII, [D] **Glossary**, [M-5] **ascii()**, [M-5] **isascii()**, [U] **Glossary**
 encoding, [D] **unicode**, [D] **unicode encoding**, [U] **12.4.2 Handling Unicode strings**, [U] **12.4.2.3 Encodings**
 encoding conversion, [D] **unicode convertfile**, [D] **unicode translate**
 exporting, see export data
 importing, see import data
 in files,
 examining, [D] **hexdump**
 modifying, [D] **filefilter**, [M-4] **IO**, [P] **file**
 writing and reading, [M-4] **IO**, [P] **file**

- text, *continued*
- in graphs, [G-4] *text*
 - adding, [G-3] *added_text_options*
 - angle of, [G-4] *anglestyle*
 - appearance, [G-4] *textboxstyle*, [G-4] *textstyle*
 - captions, [G-3] *title_options*
 - note, [G-3] *title_options*
 - resizing, [G-3] *scale_option*
 - running outside of borders, [G-3] *added_text_options*
 - size of, [G-3] *textbox_options*
 - subtitle, [G-3] *title_options*
 - title, [G-3] *title_options*
 - vertical alignment, [G-4] *alignmentstyle*
 - reading data in, see *import data*
 - saving data in, see *export data*
 - Unicode, [D] *unicode*, [U] **12.4.2 Handling Unicode strings**
- text and textboxes, relationship between, [G-4] *textstyle*
- textblock append, *putdocx* subcommand, [RPT] *putdocx paragraph*
- textblock begin, *putdocx* subcommand, [RPT] *putdocx paragraph*
- textblock end, *putdocx* subcommand, [RPT] *putdocx paragraph*
- textboxes, [G-4] *Glossary*
- orientation of, [G-4] *orientationstyle*
- textboxstyle*, [G-4] *Glossary*
- textfile, *putdocx* subcommand, [RPT] *putdocx paragraph*
- textsizestyle*, [G-4] *Glossary*
- textstyle*, [G-4] *Glossary*
- th() pseudofunction, [D] *Datetime*, [FN] **Date and time functions**
- thinning, [BAYES] *bayesmh*, [BAYES] *Glossary*, [BMA] *bmaregress*
- Thomson scoring, [MV] **factor postestimation**
- thrashing, [ST] *Glossary*
- three-dimensional graph, [G-2] **graph twoway contour**, [G-2] **graph twoway contourline**
- three-level model, [ME] *me*, [ME] *Glossary*
- three-parameter logistic model, [IRT] *irt 3pl*, [IRT] *Glossary*
- three-stage least squares, [R] *reg3*
- threshold autoregressive conditional heteroskedasticity, [TS] *arch*
- threshold command, [TS] *threshold*, [TS] **threshold postestimation**
- ticks, [G-4] *tickstyle*, [G-4] *Glossary*
- ticksetstyle*, [G-4] *Glossary*
- tickstyle*, [G-4] *Glossary*
- ties, [MV] *Glossary*
- TIF, see *test information function*
- tif, *irtgraph* subcommand, [IRT] **irtgraph tif**
- TIFF, see *Tagged Image File Format*
- tightness, see *prior tightness*
- parameter, [BAYES] *Glossary*
- time and date, see *date and time*
- time of day, [P] **creturn**
- time stamp, [D] **describe**
- time variable, [SP] *Glossary*
- time variables and values, [D] **Datetime**, [D] **Datetime durations**, [D] **Datetime relative dates**, [D] **Datetime values from other software**
- time, variable identifying, [CM] *cmset*
- time-dependent covariates, see *time-varying covariates*
- time-domain analysis, [TS] *arch*, [TS] *arfima*, [TS] *arima*, [TS] *Glossary*
- time-independent covariates, see *baseline covariates*
- time-invariant covariates, see *baseline covariates*
- timer
- clear* command, [P] **timer**
 - list* command, [P] **timer**
 - off* command, [P] **timer**
 - on* command, [P] **timer**
- time-series
- calendar, [D] **Datetime business calendars**
 - data, importing, [D] **import fred**, also see *import data*
 - estimation, [U] **27.14 Time-series models**, also see *multivariate time series*, also see *univariate time series*
 - filters, see *filters*
 - forecast, see *forecast*
 - formats, [D] **format**
 - functions, [FN] **Selecting time-span functions**
 - graphs,
 - autocorrelations, [TS] **corrgram**
 - cross-correlogram, [TS] **xcorr**
 - cumulative spectral distribution, [TS] **cumsp**
 - dynamic-multiplier functions, see *time-series graphs*, *impulse-response functions*
 - FEVD, see *time-series graphs*, *impulse-response functions*
 - forecasts, [BAYES] **bayesfcst graph**, [TS] **fcst graph**
 - impulse-response functions, [BAYES] **bayesirf graph**, [BAYES] **bayesirf cgraph**, [BAYES] **bayesirf ograph**, [BAYES] **bayesirf table**, [BAYES] **bayesirf ctable**, [TS] **irf cgraph**, [TS] **irf graph**, [TS] **irf ograph**
 - line plots, [G-2] **graph twoway tsline**, [TS] **tsline**
 - parametric autocorrelation and autocovariance, [TS] **estat acplot**
 - periodogram, [TS] **pergram**
 - impulse-response functions, see *impulse-response functions*
 - lags and leads, see *lagged values*
 - moving average, see *moving average*
 - multivariate, see *multivariate time series*
 - operators, [U] **11.4.4 Time-series varlists**, [U] **13.10 Time-series operators**
 - programming, [M-5] *st_tsrevar()*, [TS] *tsrevar*
 - parametric spectral density, [TS] **psdensity**
 - rolling regressions, [TS] **rolling**

- time-series, *continued*
 setup and utilities, [TS] **tsappend**, [TS] **tsfill**,
 [TS] **tsreport**, [TS] **tsset**
 smoothers, see *smoothers*
 tests
 after **regress**, [R] **regress postestimation time series**
 for parameter stability, [TS] **estat sbcusum**
 for structural break, [TS] **estat sbknown**,
 [TS] **estat sbsingle**
 for unit roots, see *unit-root test*
 for white noise, [TS] **wntestb**, [TS] **wntestq**
 unabbreviating varlists, [P] **unab**
 univariate, see *univariate time series*
- time-series–operated variable, [M-5] **st_data()**,
 [M-5] **st_tsrevar()**, [M-6] **Glossary**
- time-span data, [ST] **snapspan**
- time-to-event data, [ADAPT] **Glossary**
- time-varying covariates, [ST] **stcox**, [ST] **stcox postestimation**, [ST] **stcreg**, [ST] **stcurve**, [ST] **stintcox**, [ST] **stintcox postestimation**, [ST] **streg**, [ST] **streg postestimation**, [ST] **stsplit**, [ST] **sttocc**, [ST] **Glossary**
- time-varying variance, [TS] **arch**
- timing code, [P] **timer**
- tin()** function, [FN] **Selecting time-span functions**
- title**,
 collect subcommand, [TABLES] **collect title**
 estimates subcommand, [R] **estimates title**
- titlecase**, [D] **Glossary**, [M-6] **Glossary**, [P] **Glossary**, [U] **Glossary**, also see *lowercase-string functions*, also see *uppercase-string functions*
- titles**, [G-3] **title_options**
 of axis, [G-3] **axis_title_options**
- TLL, see *Tucker–Lewis index*
- tm()** pseudofunction, [D] **Datetime**, [FN] **Date and time functions**
- TMPDIR** Unix environment variable, [P] **macro**
- tnbreg** command, [R] **tnbreg**, [R] **tnbreg postestimation**
- TNDE, see *total natural direct effect*
- tobit** command, [R] **tobit**, [R] **tobit postestimation**
- tobit estimator**, [ERM] **Glossary**
- tobit regression**, [R] **tobit**, [U] **27.3.5 Regression with censored or truncated outcomes**, also see *intreg* command
- Bayesian estimation, [BAYES] **bayes: metobit**, [BAYES] **bayes: tobit**
- finite mixture models, [FMM] **fmn: tobit**
- multilevel, [BAYES] **bayes: metobit**, [ME] **metobit**
- random-effects, [ERM] **eintreg**, [XT] **xttobit**
- structural equation modeling, [SEM] **Example 43g**
- with endogenous covariates, [R] **ivtobit**, [SVY] **svy estimation**
- with endogenous treatment, [ERM] **eintreg**
- with sample selection, [ERM] **eintreg**
- with survey data, [SVY] **svy estimation**
- tobytes()** function, [FN] **String functions**
- .toc** filename suffix, [R] **net**
- today()** function, [D] **Datetime relative dates**, [FN] **Date and time functions**, [M-5] **date()**
- Toeplitz()** function, [M-5] **Toeplitz()**
- token**, [P] **Glossary**
- tokenallowhex()** function, [M-5] **tokenget()**
- tokenallownum()** function, [M-5] **tokenget()**
- tokenget()** function, [M-5] **tokenget()**
- tokengetall()** function, [M-5] **tokenget()**
- tokeninit()** function, [M-5] **tokenget()**
- tokeninitstata()** function, [M-5] **tokenget()**
- tokenize** command, [P] **tokenize**
- tokenoffset()** function, [M-5] **tokenget()**
- tokenpchars()** function, [M-5] **tokenget()**
- tokenpeek()** function, [M-5] **tokenget()**
- tokenqchars()** function, [M-5] **tokenget()**
- tokenrest()** function, [M-5] **tokenget()**
- tokens()** function, [M-5] **tokens()**
- tokenset()** function, [M-5] **tokenget()**
- tokenwchars()** function, [M-5] **tokenget()**
- tolerances, [M-1] **Tolerance**, [M-5] **moptimize()**, [M-5] **optimize()**, [M-5] **solve_tol()**, [R] **ml**, [R] **mlexp**, [R] **set iter**
- tostring** command, [D] **destring**
- total**
 characteristic curve, see *test characteristic curve effects*, see *effects*, *total*
 impacts, [SP] **spivregress postestimation**, [SP] **spregress postestimation**, [SP] **spxtregress postestimation**
 inertia, [MV] **ca**, [MV] **ca postestimation**, [MV] **mca**, [MV] **mca postestimation**, [MV] **Glossary**
 information function, see *test information function*
 natural direct effect, [CAUSAL] **mediate**, [CAUSAL] **mediate postestimation**, [CAUSAL] **Glossary**
 principal inertia, [MV] **ca**, [MV] **mca**, [MV] **Glossary**
 sample size, see *sample-size*
- total** command, [R] **total**, [R] **total postestimation**
- total()**, **egen** function, [D] **egen**
- totals**, estimation, [R] **total**, [U] **27.2 Means, proportions, and related statistics**
- totals**, survey data, [SVY] **svy estimation**
- toward a target rotation, [MV] **procrustes**, [MV] **rotate**, [MV] **rotatemat**
- tpoisson** command, [R] **tpoisson**, [R] **tpoisson postestimation**
- ttq()** pseudofunction, [D] **Datetime**, [FN] **Date and time functions**
- trace**,
 bayesgraph subcommand, [BAYES] **bayesgraph**
 ml subcommand, [R] **ml**
 query subcommand, [R] **query**
 set subcommand, [P] **creturn**, [P] **trace**, [R] **set**
- trace()** function, [FN] **Matrix functions**, [M-5] **trace()**, [P] **matrix define**

- trace of matrix, [M-5] **trace()**, [P] **matrix define**
- traceback log, [M-2] **Errors**, [M-5] **error()**,
[M-6] **Glossary**
- tracedepth, set subcommand, [P] **creturn**, [P] **trace**,
[R] **set**
- traceexpand, set subcommand, [P] **creturn**,
[P] **trace**, [R] **set**
- tracehilitte, set subcommand, [P] **creturn**,
[P] **trace**, [R] **set**
- traceindent, set subcommand, [P] **creturn**,
[P] **trace**, [R] **set**
- tracenumber, set subcommand, [P] **creturn**,
[P] **trace**, [R] **set**
- tracesep, set subcommand, [P] **creturn**, [P] **trace**,
[R] **set**
- tracing iterative maximization process, [R] **Maximize**
- training, [U] **3.6 Conferences and training**
- transfer data
 copying and pasting, [D] **edit**
 from Stata, [D] **export**
 into Stata, [D] **import**, [U] **22 Entering and importing data**
- transformations, [MV] **procrustes**
 fractional polynomial, [R] **fp**
 log, [R] **lnskew0**
 modulus, [R] **boxcox**
 power, [R] **boxcox**, [R] **lnskew0**
 Procrustes, [MV] **procrustes**
 to achieve normality, [R] **boxcox**, [R] **ladder**
 to achieve zero skewness, [R] **lnskew0**
- transformed coefficients, [R] **lincom**, [R] **nlcom**
 exponentiated, see **exponentiated coefficients**
 multiple imputation, [MI] **mi estimate**, [MI] **mi estimate using**, [MI] **mi test**
- transition, estat subcommand, [DSGE] **estat transition**
- translate
 files with Unicode, [D] **unicode translate**
 logs, [R] **translate**
- translate command, [R] **translate**
- translation, file, [D] **changeool**, [D] **filefilter**
- translator
 query command, [R] **translate**
 reset command, [R] **translate**
 set command, [R] **translate**
- transmap
 define command, [R] **translate**
 query command, [R] **translate**
- transmission-disequilibrium test, [R] **symmetry**
- transmorphic, [M-2] **Declarations**, [M-6] **Glossary**
- transparency, see **opacity**
- transpose, [M-6] **Glossary**, also see **conjugate transpose data**, [D] **xpose**, also see **reshape data**
 matrix, [M-2] **op_transpose**, [P] **matrix define**
 in place, [M-5] **_transpose()**
 without conjugation, [M-5] **transposeonly()**
 operator, [M-2] **op_transpose**
 _transpose() function, [M-5] **_transpose()**
 _transposeonly() function, [M-5] **transposeonly()**
 transposeonly() function, [M-5] **transposeonly()**
- transposition, see **transpose**
- treatment, [ERM] **Glossary**
- treatment arms, [ERM] **Glossary**
- treatment assignment, [D] **splitsample**, [ERM] **Glossary**
- treatment effects, [ERM] **predict treatment**,
[ERM] **Glossary**
 covariate balance, [CAUSAL] **tebalance**,
 [CAUSAL] **tebalance box**, [CAUSAL] **tebalance density**, [CAUSAL] **tebalance overid**,
 [CAUSAL] **tebalance summarize**
 difference in differences, [CAUSAL] **didregress**,
 [CAUSAL] **hdidregress**,
 [CAUSAL] **xthdidregress**
 doubly robust estimators, [CAUSAL] **teffects aipw**,
 [CAUSAL] **teffects ipwra**, [CAUSAL] **telasso**
 endogenous, [CAUSAL] **eteffects**,
 [CAUSAL] **eteffects postestimation**,
 [CAUSAL] **etpoisson**, [CAUSAL] **etpoisson postestimation**, [CAUSAL] **etregress**,
 [CAUSAL] **etregress postestimation**,
 [ERM] **Intro 1**, [ERM] **eintreg**, [ERM] **eoprobit**,
 [ERM] **eprobit**, [ERM] **eregress**,
 [SEM] **Example 46g**
 exogenous, [ERM] **Intro 1**, [ERM] **Intro 5**,
 [ERM] **Example 2a**, [ERM] **Example 2b**
 if on the treated, [ERM] **predict treatment**
 inverse-probability weighting, [CAUSAL] **stteffects ipw**, [CAUSAL] **teffects ipw**
 matching estimators, [CAUSAL] **teffects nnmatch**,
 [CAUSAL] **teffects psmatch**
 overlap plots, [CAUSAL] **teoverlap**
 overview, [CAUSAL] **Causal inference commands**,
 [CAUSAL] **stteffects intro**, [CAUSAL] **teffects**,
 [CAUSAL] **teffects intro**, [CAUSAL] **teffects intro advanced**, [CAUSAL] **teffects multivalued**,
 [U] **27.20 Causal inference**
 postestimation, [CAUSAL] **teffects postestimation**
 power, [PSS-2] **power**, [PSS-2] **power twomeans**,
 [PSS-2] **power pairedmeans**, [PSS-2] **power oneproportion**, [PSS-2] **power twoproportions**,
 [PSS-2] **power pairedproportions**,
 [PSS-2] **power oneway**, [PSS-2] **power twoway**,
 [PSS-2] **power repeated**, [PSS-2] **power exponential**, [PSS-2] **power logrank**
 precision, [PSS-3] **ciwidth twomeans**,
 [PSS-3] **ciwidth pairedmeans**
 regression adjustment, [CAUSAL] **stteffects ra**,
 [CAUSAL] **teffects ra**
 survey data, [SVY] **svy estimation**
 survival-time data, [CAUSAL] **stteffects**,
 [CAUSAL] **stteffects intro**, [CAUSAL] **stteffects ipw**, [CAUSAL] **stteffects ipwra**,
 [CAUSAL] **stteffects postestimation**,
 [CAUSAL] **stteffects ra**, [CAUSAL] **stteffects wra**
- treatment model, [CAUSAL] **Glossary**,
[ERM] **Glossary**
- treatment statistics, [ERM] **Intro 5**

- tree, **misstable** subcommand, [R] **misstable**
- trees, [MV] **cluster**, [MV] **cluster dendrogram**
- trend, [DSGE] **Glossary**, [TS] **Glossary**
- test for, [PSS-2] **power**, [PSS-2] **power trend**, [R] **Epitab**, [R] **nptrend**, [R] **symmetry**, [ST] **stmc**, [ST] **stmh**, [ST] **sts test**
- trend, **power** subcommand, [PSS-2] **power trend**
- trendplots, **estat** subcommand, [CAUSAL] **didregress postestimation**
- triangle kernel function, [CAUSAL] **tebalance density**, [CAUSAL] **teoverlap**, [G-2] **graph twoway kdensity**, [G-2] **graph twoway lpoly**, [G-2] **graph twoway lpolyci**, [R] **ivqregress**, [R] **kdensity**, [R] **lpoly**, [R] **npregress kernel**, [R] **qreg**
- triangular matrix, [M-5] **solvelower()**, [M-6] **Glossary**
- triangular system, see **recursive model**
- triangularization, requirement, [ERM] **Intro 3**, [ERM] **Triangularize**
- trigamma() function, [FN] **Mathematical functions**, [M-5] **factorial()**
- trigonometric functions, [FN] **Trigonometric functions**, [M-5] **sin()**
- trim-and-fill method, [META] **Intro**, [META] **meta**, [META] **meta trimfill**, [META] **Glossary**
- trimfill, **meta** subcommand, [META] **meta trimfill**
- trunc() function, [FN] **Mathematical functions**, [M-5] **trunc()**
- truncated
- negative
 - binomial regression, [BAYES] **bayes: tnbreg**, [R] **tnbreg**, [SVY] **svy estimation**
 - observations, [BAYES] **bayes: truncreg**, [FMM] **fmm: truncreg**, [R] **truncreg**, *also see censored observations*
 - Poisson regression, [BAYES] **bayes: tpoisson**, [FMM] **fmm: tpoisson**, [R] **tpoisson**, [SVY] **svy estimation**
 - regression, [BAYES] **bayes: truncreg**, [FMM] **fmm: truncreg**, [MI] **Estimation**, [R] **truncreg**, [SVY] **svy estimation**
- truncating
- real numbers, [FN] **Mathematical functions**, [M-5] **trunc()**
 - strings, [FN] **String functions**
- truncation, [CAUSAL] **Glossary**, [ST] **stset**, [ST] **Glossary**
- truncreg command, [R] **truncreg**, [R] **truncreg postestimation**
- tsappend command, [TS] **tsappend**
- tsfill command, [TS] **tsfill**
- tsfilter, [TS] **tsfilter**
- bk** command, [TS] **tsfilter bk**
 - bw** command, [TS] **tsfilter bw**
 - cf** command, [TS] **tsfilter cf**
 - hp** command, [TS] **tsfilter hp**
- tsline command, [TS] **tsline**
- tsline, **graph twoway** subcommand, [G-2] **graph twoway tsline**
- tsnorm macro function, [P] **macro**
- tsreport command, [TS] **tsreport**
- tsrevar command, [TS] **tsrevar**
- tsrline command, [TS] **tsline**
- tsrline, **graph twoway** subcommand, [G-2] **graph twoway tsline**
- tsset command, [TS] **tsset**
- tsset, **mi** subcommand, [MI] **mi XXXset**
- tssmooth, [TS] **tssmooth**
- dexponential** command, [TS] **tssmooth dexponential**
 - exponential** command, [TS] **tssmooth exponential**
 - hwinters** command, [TS] **tssmooth hwinters**
 - ma** command, [TS] **tssmooth ma**
 - nl** command, [TS] **tssmooth nl**
 - shwinters** command, [TS] **tssmooth shwinters**
- tsunab command, [P] **unab**
- ttail() function, [FN] **Statistical functions**, [M-5] **normal()**
- ttest and **ttesti** commands, [R] **ttest**
- ttest command, [MV] **hotelling**
- Tucker–Lewis index, [SEM] **estat gof**, [SEM] **Methods and formulas for sem**
- tukeyprob() function, [FN] **Statistical functions**, [M-5] **normal()**
- Tukey’s
- multiple-comparison adjustment, see **multiple comparisons**, **Tukey’s method**
 - Studentized range distribution, **cumulative**, [FN] **Statistical functions**, [M-5] **normal()**
 - inverse cumulative, [FN] **Statistical functions**, [M-5] **normal()**
- tuning constant, [R] **rreg**
- Turnbull survivor function, [ST] **stintcox PH-assumption plots**
- Turnbull’s innermost intervals, [ST] **stintcox**, [ST] **Glossary**
- tutorials, [U] **1.2.2 Example datasets**
- tw() pseudofunction, [D] **Datetime**, [FN] **Date and time functions**
- twithin() function, [FN] **Selecting time-span functions**
- Twitter, see **Stata on Twitter**
- two-arm trial, [ADAPT] **Glossary**
- twocorrelations, **power** subcommand, [PSS-2] **power twocorrelations**
- two-independent-samples test, [PSS-5] **Glossary**
- two-level model, [ME] **me**, [ME] **Glossary**
- twomeans,
- ciwidth** subcommand, [PSS-3] **ciwidth twomeans**
 - gsdesign** subcommand, [ADAPT] **gsdesign twomeans**
 - power** subcommand, [PSS-2] **power twomeans**, [PSS-2] **power twomeans, cluster**
- two-parameter logistic model, [IRT] **irt 2pl**, [IRT] **Glossary**

- twoproportions**,
 gsdesign subcommand, [ADAPT] **gsdesign twoproportions**
 power subcommand, [PSS-2] **power twoproportions**, [PSS-2] **power twoproportions, cluster**
- two-sample**
 binary data, [META] **meta esize**, [META] **meta update**, [META] **meta forestplot**, [META] **meta summarize**, [META] **Glossary**
 confidence interval, [PSS-1] **Intro**, [PSS-3] **Intro (ciwidth)**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth usermethod**
 independent samples, [PSS-3] **ciwidth twomeans**
 means, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth pairedmeans**, [PSS-4] **Unbalanced designs**
 continuous data, [META] **meta esize**, [META] **meta update**, [META] **meta forestplot**, [META] **meta summarize**, [META] **Glossary**
 correlations, see **correlation**, two-sample
 means, see **means**, two-sample
 paired test, see **paired-sample test**
 proportions, see **proportions**, two-sample
 standard deviations, see **standard deviations**, two-sample
 study, [PSS-2] **power**, [PSS-4] **Unbalanced designs**
- test**, [ADAPT] **gs**, [ADAPT] **gsdesign**, [ADAPT] **Glossary**, [PSS-1] **Intro**, [PSS-2] **Intro (power)**, [PSS-2] **power**, [PSS-2] **power usermethod**, [PSS-5] **Glossary**
 correlations, [PSS-2] **power twocorrelations**
 dependent samples, [PSS-2] **power mcc**
 hazard functions, [ADAPT] **gsdesign logrank**, [PSS-2] **power exponential**, [PSS-2] **power logrank**
 independent samples, [ADAPT] **gsdesign twomeans**, [ADAPT] **gsdesign twoproportions**, [ADAPT] **gsdesign logrank**, [PSS-2] **power twomeans**, [PSS-2] **power twoproportions**, [PSS-2] **power twoproportions, cluster**, [PSS-2] **power twoproportions, cluster**, [PSS-2] **power twomeans**, [PSS-2] **power twomeans, cluster**, [PSS-2] **power pairedproportions**, [PSS-2] **power onevariance**, [PSS-2] **power twovariances**, [PSS-2] **power onecorrelation**, [PSS-2] **power twocorrelations**, [PSS-2] **power oneway**, [PSS-2] **power repeated**, [PSS-2] **power oneslope**, [PSS-2] **power cmh**, [PSS-2] **power mcc**, [PSS-2] **power trend**, [PSS-2] **power cox**, [PSS-2] **power exponential**, [PSS-2] **power logrank**, [PSS-2] **power logrank, cluster**, [PSS-4] **Unbalanced designs**, [PSS-5] **Glossary**
- two-stage least squares**, [R] **ivregress**
 generalized spatial, [SP] **spivregress**, [SP] **spregress**
 panel data, [XT] **xhtaylor**, [XT] **xtivreg**
 with survey data, [SVY] **svy estimation**
- two-tailed test**, see **two-sided test (power)**
- twovariances**, power subcommand, [PSS-2] **power twovariances**
- two-way**
 analysis of variance, [PSS-2] **power**, [PSS-2] **power twoway**, [PSS-5] **Glossary**, [R] **anova**
 graphs, [G-2] **graph twoway**, [G-4] **Glossary**
 multivariate analysis of variance, [MV] **manova**
 repeated-measures ANOVA, [PSS-2] **power**, [PSS-2] **power repeated**, [PSS-5] **Glossary**, [R] **anova**
- twoway**, power subcommand, [PSS-2] **power twoway type**, [M-2] **Declarations**, [M-6] **Glossary**
- type**
 command, [D] **type**
 macro function, [P] **macro**
 parameter, [D] **generate**
- type**,
 set subcommand, [D] **generate**, [R] **set**
 ssc subcommand, [R] **ssc**
- two-sample test**, *continued*
 survivor functions, [ADAPT] **gsdesign logrank**, [PSS-2] **power exponential**, [PSS-2] **power logrank**
 variances, [PSS-2] **power twovariances**
 variance, see **variance**, two-sample

type, broad, [M-6] **Glossary**
 type I error, [ADAPT] **Glossary**, [PSS-5] **Glossary**, [ST] **Glossary**
 type I error probability, see probability of a type I error
 type I study, [PSS-5] **Glossary**
 type II error, [ADAPT] **Glossary**, [PSS-5] **Glossary**, [ST] **Glossary**
 type II error probability, see probability of a type II error
 type II study, [PSS-5] **Glossary**
 typical within-study variance, [META] **Glossary**

U

U statistic, [R] **ranksum**
 UCA, see **Unicode collation**
 uchar() function, [FN] **String functions**, [M-5] **uchar()**
 UCM, see **unobserved-components model**
 ucm command, [TS] **ucm**, [TS] **ucm postestimation**
 uconv, [D] **unicode convertfile**
 udstrlen macro function, [P] **macro**
 udstrlen() function, [FN] **String functions**, [M-5] **udstrlen()**
 udsubstr() function, [FN] **String functions**, [M-5] **udsubstr()**
 uidigit() function, [FN] **String functions**
 uisletter() function, [FN] **String functions**
 unab command, [P] **unab**
 unabbreviate
 command names, [P] **unabcmd**
 variable list, [P] **syntax**, [P] **unab**
 unabcmd command, [P] **unabcmd**
 unaddgroup, **ssd** subcommand, [SEM] **ssd**
 .uname built-in class function, [P] **class**
 unary operator, [M-6] **Glossary**, [U] **11.4.3.1 Factor-variable operators**, [U] **14.7 Matrix operators**
 unbalanced, [CM] **Glossary**
 data, [ERM] **Glossary**, [XT] **Glossary**
 design, [ADAPT] **Glossary**, [PSS-2] **power twomeans**, [PSS-2] **power twoproportions**, [PSS-2] **power twovariances**, [PSS-2] **power twocorrelations**, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**, [PSS-2] **power cmh**, [PSS-2] **power trend**, [PSS-2] **power exponential**, [PSS-2] **power logrank**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth twomeans**, [PSS-4] **Unbalanced designs**, [PSS-5] **Glossary**
 uncensored, [ST] **Glossary**
 uncompress files, [D] **zipfile**
 unconfoundedness, see **conditional-independence assumption**
 under observation, [ST] **cttost**, [ST] **st**, [ST] **stset**, [ST] **Glossary**
 underlining in syntax diagram, [U] **11 Language syntax**
 underscore functions, [M-1] **Naming**, [M-6] **Glossary**
 underscore variables, [U] **13.4 System variables** (**_variables**)

unequal-allocation design, [ADAPT] **Glossary**, see **unbalanced design**
 unhold, **_estimates** subcommand, [P] **_estimates**
 Unicode, [D] **unicode**, [D] **Glossary**, [P] **Glossary**, [U] **12.4.2 Handling Unicode strings**, [U] **Glossary**
 character, [D] **Glossary**, [P] **Glossary**, [U] **Glossary**
 collation, [D] **unicode collator**, [FN] **String functions**, [M-5] **ustrcompare()**, [U] **12.4.2.5 Sorting strings containing Unicode characters**
 encoding conversion, [D] **unicode convertfile**, [D] **unicode translate**
 encodings, [D] **unicode encoding**, [U] **12.4.2.3 Encodings**
 functions, [U] **12.4.2.1 Unicode string functions**
 locales, [D] **unicode locale**, [P] **set locale_functions**, [P] **set locale_ui**, [U] **12.4.2.4 Locales in Unicode**
 normalization, [D] **Glossary**, [P] **Glossary**, [U] **Glossary**, also see **ustrnormalize()** function
 strings, [FN] **String functions**, [M-4] **String**, [U] **12.4.2 Handling Unicode strings**
 title-cased string, [D] **Glossary**, [P] **Glossary**, [U] **Glossary**, also see **ustrtitle()** function
 unicode
 analyze command, [D] **unicode translate**
 collator list command, [D] **unicode collator**
 command, [D] **unicode**
 convertfile command, [D] **unicode convertfile**
 encoding alias command, [D] **unicode encoding**
 encoding list command, [D] **unicode encoding**
 encoding set command, [D] **unicode encoding**, [D] **unicode translate**
 erasebackups command, [D] **unicode translate**
 locale list command, [D] **unicode locale**
 restore command, [D] **unicode translate**
 retranslate command, [D] **unicode translate**
 translate command, [D] **unicode translate**
 uipackage list command, [D] **unicode locale**
 unicode, query subcommand, [R] **query**
 unidimensionality, [IRT] **Glossary**
 uniform accrual, [PSS-2] **power exponential**, [PSS-2] **power logrank**
 uniform prior, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [MI] **mi impute mvn**
 uniformly distributed random numbers, [FN] **Random-number functions**, [M-5] **runiform()**, [R] **set seed**
 uninstall,
 net subcommand, [R] **net**
 ssc subcommand, [R] **ssc**
 uniqrows() function, [M-5] **uniqrows()**
 unique options, [G-4] **Concept: repeated options**, [G-4] **Glossary**
 unique value labels, [D] **labelbook**

- unique values,
 - counting, [D] **codebook**, [R] **tabulate oneway**
 - determining, [D] **inspect**, [D] **labelbook**
- uniqueness, [MV] **factor**, [MV] **factor postestimation**, [MV] **rotate**, [MV] **Glossary**
- unit loading, [SEM] **Intro 4**
- unit vectors, [M-5] **e()**
- unitary matrix, [M-6] **Glossary**
- unitcircle()** function, [M-5] **unitcircle()**
- unit-root
 - models, [TS] **vec intro**, [TS] **vec**
 - process, [TS] **Glossary**
 - test, [TS] **dfgls**, [TS] **dfuller**, [TS] **pperron**, [TS] **Glossary**, [XT] **xtunitroot**
- univariate
 - distributions, displaying, [R] **cumul**, [R] **Diagnostic plots**, [R] **histogram**, [R] **ladder**, [R] **lv**, [R] **stem**
 - imputation, see **imputation**, **univariate**
 - kernel density estimation, [R] **kdensity**
 - time series
 - estimators, [TS] **arch**, [TS] **arfima**, [TS] **arima**, [TS] **mswitch**, [TS] **newey**, [TS] **prais**, [TS] **threshold**, [TS] **ucm**
 - filters, see **filters**
 - graph, autocorrelations, [TS] **corrgram**
 - graph, cumulative spectral distribution, [TS] **cumsp**
 - graph, parametric autocorrelation and autocovariance, [TS] **estat acplot**
 - graph, periodogram, [TS] **pergram**
 - parametric spectral density, [TS] **psdensity**
 - smoothers, see **smoothers**
 - test after **regress**, [R] **regress postestimation time series**
 - test for parameter stability, [TS] **estat sbcusum**
 - test for structural break, [TS] **estat sbknown**, [TS] **estat sbsingle**
 - test for unit roots, see **unit-root test**
 - test for white noise, [TS] **wntestb**, [TS] **wntestq**
- Unix,
 - keyboard use, [U] **10 Keyboard use**
 - pause, [P] **sleep**
 - specifying filenames, [U] **11.6 Filenaming conventions**
- _unlink()** function, [M-5] **unlink()**
- unlink()** function, [M-5] **unlink()**
- unobserved-components model, [TS] **psdensity**
 - model, [TS] **ucm**
 - postestimation, [TS] **ucm postestimation**
- unorder()** function, [M-5] **sort()**
- unregister**, **mi** subcommand, [MI] **mi set**
- unregistered variables, see **variables**, **multiple-imputation unregistered**
- unrestricted FMI test, [MI] **mi estimate**, [MI] **mi test**, [MI] **Glossary**
- unrestricted transformation, [MV] **procrustes postestimation**, [MV] **Glossary**
- unstandardized coefficient, [SEM] **Glossary**
- unstructured (correlation or covariance), [SEM] **Glossary**
- unzipfile** command, [D] **zipfile**, [SP] **Intro 4**
- update**
 - all** command, [R] **update**
 - command, [R] **update**
 - from command, [R] **update**
 - query command, [R] **update**
- update**,
 - ado** subcommand, [R] **ado update**, [R] **net meta** subcommand, [META] **meta update**
 - mi** subcommand, [MI] **mi update**, [MI] **noupdate option**
 - query subcommand, [R] **query**
 - view subcommand, [R] **view**
- update_d**, **view** subcommand, [R] **view**
- update_interval**, **set** subcommand, [R] **set**, [R] **update**
- update_prompt**, **set** subcommand, [R] **set**, [R] **update**
- update_query**, **set** subcommand, [R] **set**, [R] **update**
- updates to Stata, [R] **ado update**, [R] **net**, [R] **sj**, [R] **update**, [U] **3.4 The Stata Journal**, [U] **3.5 Updating and adding features from the web**, [U] **17.6 How do I install an addition?**, [U] **29 Using the Internet to keep up to date**
- upper
 - one-sided
 - confidence interval, [PSS-3] **ciwidth**, [PSS-3] **ciwidth onemean**, [PSS-3] **ciwidth twomeans**, [PSS-3] **ciwidth pairedmeans**, [PSS-3] **ciwidth onevariance**, [PSS-5] **Glossary**
 - test, [ADAPT] **Glossary**, [PSS-5] **Glossary**
 - one-tailed test, [ADAPT] **Glossary**, [PSS-5] **Glossary**
- uppercase-string functions, [FN] **String functions**, [M-5] **strupper()**, [M-5] **ustrupper()**, also see **titlecase**
- _uppertriangle()** function, [M-5] **lowertriangle()**
- uppertriangle()** function, [M-5] **lowertriangle()**
- upper-triangular matrix, see **triangular matrix**
- urldecode()** function, [M-5] **urlencode()**
- urlencode()** function, [M-5] **urlencode()**
- use
 - data, [D] **sysuse**, [D] **use**, [D] **webuse**, [P] **syntax**, also see **import data**
 - frames, [D] **frames use**
 - graphs, [G-2] **graph use**

- use,
- cluster subcommand, [MV] **cluster utility**
 - collect subcommand, [TABLES] **collect use**
 - estimates subcommand, [LASSO] **estimates store**, [R] **estimates save**
 - frames subcommand, [D] **frames use**
 - graph subcommand, [G-2] **graph use**
 - seriset subcommand, [P] **seriset**
 - spmatrix subcommand, [SP] **spmatrix use**
- use command, [D] **use**
- uselabel command, [D] **labelbook**
- user interface, [P] **Dialog programming**
- language, [D] **unicode locale**
 - localization package, [D] **unicode locale**
- user version, [P] **version**
- user-defined matrix, see **spatial weighting matrix**
- userdefined, spmatrix subcommand, [SP] **spmatrix userdefined**
- user-written additions, see **community-contributed additions**
- using,
- cmdlog subcommand, [R] **log**
 - log subcommand, [R] **log**
- ustrcompare() function, [FN] **String functions**, [M-5] **ustrcompare()**
- ustrcompareex() function, [FN] **String functions**, [M-5] **ustrcompare()**
- ustrfix() function, [FN] **String functions**, [M-5] **ustrfix()**
- ustrfrom() function, [FN] **String functions**, [M-5] **ustrto()**
- ustrinvalidcnt() function, [FN] **String functions**, [M-5] **ustrlen()**
- ustrleft() function, [FN] **String functions**
- ustrlen macro function, [P] **macro**
- ustrlen() function, [FN] **String functions**, [M-5] **ustrlen()**
- ustrlower() function, [FN] **String functions**, [M-5] **ustrupper()**
- ustrltrim() function, [FN] **String functions**, [M-5] **ustrtrim()**
- ustrnormalize() function, [FN] **String functions**, [M-5] **ustrnormalize()**
- ustrpos() function, [FN] **String functions**, [M-5] **ustrpos()**
- ustrregexm() function, [FN] **String functions**
- ustrregextra() function, [FN] **String functions**
- ustrregexrf() function, [FN] **String functions**
- ustrregexs() function, [FN] **String functions**
- ustrreverse() function, [FN] **String functions**, [M-5] **ustrreverse()**
- ustrright() function, [FN] **String functions**
- ustrrpos() function, [FN] **String functions**, [M-5] **ustrpos()**
- ustrrtrim() function, [FN] **String functions**, [M-5] **ustrtrim()**
- ustrsortkey() function, [FN] **String functions**, [M-5] **ustrcompare()**
- ustrsortkeyex() function, [FN] **String functions**, [M-5] **ustrcompare()**
- ustrsplit() function, [M-5] **ustrsplit()**
- ustrtitle() function, [FN] **String functions**, [M-5] **ustrupper()**
- ustrto() function, [FN] **String functions**, [M-5] **ustrto()**
- ustrtohex() function, [FN] **String functions**, [M-5] **ustrunescape()**
- ustrtoname() function, [FN] **String functions**, [M-5] **ustrtoname()**
- ustrtrim() function, [FN] **String functions**, [M-5] **ustrtrim()**
- ustrunescape() function, [FN] **String functions**, [M-5] **ustrunescape()**
- ustrupper() function, [FN] **String functions**, [M-5] **ustrupper()**
- ustrword() function, [FN] **String functions**, [M-5] **ustrword()**
- ustrwordcount() function, [FN] **String functions**, [M-5] **ustrword()**
- usubinstr() function, [FN] **String functions**, [M-5] **usubinstr()**
- _usubstr() function, [M-5] **_usubstr()**
- usubstr() function, [FN] **String functions**, [M-5] **usubstr()**
- UTF-8, [D] **unicode**, [D] **unicode encoding**, [D] **unicode translate**, [D] **Glossary**, [M-6] **Glossary**, [P] **Glossary**, [U] **Glossary**
- encoding conversion, [D] **unicode convertfile**, [D] **unicode translate**
- utilities for cluster, programming, [MV] **cluster utility**
- utility, [CM] **Glossary**
- utility routines for MI, [MI] **Technical**
- ## V
- vague prior, see **noninformative prior**
- valid initial state, see **Bayesian estimation** initial values, **feasible**
- valofexternal() function, [M-5] **valofexternal()**
- value label macro function, [P] **macro**
- value labels, [D] **Glossary**, [U] **12.6.3 Value labels**, [U] **13.11 Label values**, [U] **Glossary**
- dataset of, [D] **labelbook**
 - defining and changing, [D] **edit**, [D] **label**, [D] **varmanage**
 - describing, [D] **codebook**, [D] **describe**, [D] **label**, [D] **labelbook**
 - encoding, [D] **encode**
 - in different languages, [D] **label language**, [U] **12.6.4 Labels in other languages**
 - potential problems in, [D] **codebook**, [D] **inspect**, [D] **labelbook**
 - programming, [M-5] **st_varformat()**, [M-5] **st_vlexists()**, [P] **macro**
- values, label subcommand, [D] **label**
- Vandermonde() function, [M-5] **Vandermonde()**
- vanishing adaptation, see **diminishing adaptation**

- VAR, see [vector autoregressive model](#), see [vector autoregressive](#)
- var** command, [TS] **var**, [TS] **var postestimation**
- varabbrev** command, [P] **varabbrev**
- varabbrev**, set subcommand, [R] **set**
- varbasic** command, [TS] **varbasic**, [TS] **varbasic postestimation**
- vargranger** command, [TS] **vargranger**
- variable (in Mata)
- declarations, [M-2] **Declarations**
 - labels, programming, [M-5] **st_varformat()**
 - types, programming, [M-2] **Declarations**
- variable (in Stata), see [variables](#)
- abbreviation, [P] **varabbrev**
 - description, [D] **describe**
 - identifying choice model data, [CM] **cmset**
 - identifying panels, [CM] **cmset**, [XT] **xtset**
 - labels, [D] **Glossary**, [U] **11.4 varname and varlists**, [U] **12.6.2 Variable labels**, [U] **Glossary**
 - defining and changing, [D] **edit**, [D] **label**, [D] **varmanage**
 - describing, [D] **codebook**, [D] **describe**, [D] **label**, [D] **notes**
 - in different languages, [D] **label language**, [U] **12.6.4 Labels in other languages**
 - programming, [P] **macro**
- lists, see [varlist](#)
- selection, see [covariate selection](#)
- types,
- changing, [D] **compress**, [D] **recast**, [D] **varmanage**
 - definition of, [D] **Data types**, [SEM] **Intro 4**, [U] **12.2.2 Numeric storage types**, [U] **12.4 Strings**
 - displaying, [D] **codebook**, [D] **describe**, [D] **ds**
 - programming, [P] **class**, [P] **macro**
- variable label macro function, [P] **macro**
- variable, confirm subcommand, [P] **confirm**
- variable, label subcommand, [D] **label**
- variable-inclusion
- map, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmagraph**, [BMA] **bmagraph varmap**, [BMA] **Glossary**
 - summary, [BMA] **bmaregress**, [BMA] **BMA postestimation**, [BMA] **bmastats models**, [BMA] **Glossary**
- variable-naming convention, [M-1] **Naming *_variables***, [U] **11.3 Naming conventions**, [U] **13.4 System variables (*_variables*)**
- variables of interest, see [covariates of interest](#)
- variables,
- alphabetizing, [D] **order**
 - observations, [D] **gsort**, [D] **sort**
 - categorical, see [categorical data](#), agreement, measures for, see [categorical data](#)
 - changing storage types of, [D] **compress**, [D] **recast**, [D] **varmanage**
 - characteristics of, [M-6] **Glossary**, [P] **char**, [P] **macro**, [U] **12.8 Characteristics**
 - comparing, [D] **compare**
 - copying, see [variables, creating, by duplication](#)
 - creating, [D] **edit**, [D] **egen**, [D] **generate**
 - by duplication, [D] **clonevar**
 - by separating, [D] **separate**
 - numeric from string, [D] **destring**, [D] **encode**
 - string from numeric, [D] **destring**, [D] **encode**
 - date, see [date variables](#)
 - describing, [D] **codebook**, [D] **describe**, [D] **ds**, [D] **frames describe**, [D] **notes**
 - determining storage types of, [D] **describe**, [D] **frames describe**
 - displaying contents of, [D] **edit**, [D] **list**
 - documenting, [D] **codebook**, [D] **labelbook**, [D] **notes**
 - dropping, [D] **drop**, [M-5] **st_dropvar()**
 - dummy, see [indicator variables](#), see [indicators](#)
 - duplicating, see [variables, creating, by duplication](#)
 - factor, see [factor variables](#)
 - filtering, [D] **varmanage**
 - finding, [D] **ds**, [D] **lookfor**
 - generating, see [variables, creating](#)
 - from cluster analysis, [MV] **cluster generate**
 - histories in survival data, [ST] **stgen**
 - in dataset, maximum number of, [D] **memory**, [U] **6 Managing memory**
 - indices of, [M-5] **st_viewvars()**
 - interchange contents, [M-5] **swap()**
 - labeling, see [variable \(in Stata\) labels](#)
 - list values of (for programming), [M-5] **st_data()**, [P] **levelsif**
 - listing, [D] **codebook**, [D] **describe**, [D] **edit**, [D] **frames describe**, [D] **labelbook**, [D] **list**
 - mapping numeric to string, [D] **destring**
 - mapping string to numeric, [D] **destring**
 - multiple-imputation
 - imputed, [MI] **Intro**, [MI] **mi rename**, [MI] **mi reset**, [MI] **mi set**, [MI] **Glossary**
 - passive, [MI] **mi impute**, [MI] **mi passive**, [MI] **mi rename**, [MI] **mi reset**, [MI] **mi set**, [MI] **mi xeq**, [MI] **Glossary**
 - registered, [MI] **mi rename**, [MI] **mi set**, [MI] **Glossary**
 - regular, [MI] **mi rename**, [MI] **mi set**, [MI] **Glossary**
 - renaming, [MI] **mi rename**, [MI] **mi reset**, [MI] **mi set**
 - unregistered, [MI] **mi rename**, [MI] **mi set**, [MI] **Glossary**
 - varying and super varying, [MI] **mi passive**, [MI] **mi predict**, [MI] **mi set**, [MI] **mi varying**, [MI] **Glossary**
- naming, [D] **rename**, [M-1] **Naming**, [U] **11.2 Abbreviation rules**, [U] **11.3 Naming conventions**

- variables, *continued*
- naming groups of, [D] **rename group**
 - number of, [M-5] **st_nvar()**, *also see* variables, describing
 - ordering, *see* variables, alphabetizing
 - orthogonalize, [R] **orthog**
 - put into Mata and vice versa, [D] **putmata**
 - renaming, *see* rename variables
 - reordering, *see* variables, alphabetizing
 - setting properties of, [D] **varmanage**
 - sorting, [D] **gsort**, [D] **sort**, [D] **varmanage**
 - standardizing, [D] **egen**
 - storage types, *see* storage types
 - string, *see* string variables
 - system, *see* system variables
 - tab expansion of, [U] **10.6 Tab expansion of variable names**
 - temporary, [M-5] **st_tempname()**, [P] **macro**
 - time-series programming utilities, [M-5] **st_tsrevar()**, [TS] **tsrevar**
 - transposing with observations, [D] **xpose**
 - unabbreviating, [P] **syntax**, [P] **unab**
 - unique values, [D] **codebook**, [D] **duplicates**, [D] **inspect**
- Variables Manager, [D] **varmanage**, [U] **12.9 Data Editor and Variables Manager**
- variance, [PSS-2] **power**, [PSS-2] **power onevariance**, [PSS-3] **ciwidth**, [PSS-3] **ciwidth onevariance**
- analysis of, [MV] **manova**, [PSS-2] **power**, [PSS-2] **power oneway**, [PSS-2] **power twoway**, [PSS-2] **power repeated**, [R] **anova**, [R] **loneway**, [R] **oneway**, [SEM] **Intro 4**
 - components, [ME] **Glossary**, [SEM] **estat sd**, *also see* mixed model
 - confidence intervals for, [R] **ci**
 - control-group, [PSS-2] **power twovariances**
 - creating dataset of, [D] **collapse**
 - creating variable containing, [D] **egen**
 - decompositions, *see* forecast-error variance decomposition
 - displaying, [CM] **cmsummarize**, [R] **dtable**, [R] **summarize**, [R] **table summary**, [R] **table**, [R] **tabstat**, [XT] **xtsum**
 - estimation, [SVY] **Variance estimation**, [SVY] **Glossary**
 - estimators, [R] **vce_option**, [XT] **vce_options**
 - experimental-group, [PSS-2] **power twovariances**
 - HAC, *see* HAC variance estimate
 - Huber/White/sandwich estimator, *see* robust, Huber/White/sandwich estimator of variance
 - independent, *see* variance, two-sample
 - inflation factors, [R] **regress postestimation**
 - linearized, [SVY] **Variance estimation**
 - nonconstant, *see* robust, Huber/White/sandwich estimator of variance
 - one-sample, [PSS-2] **power onevariance**, [PSS-3] **ciwidth onevariance**
- variance, *continued*
- posterior, [BAYES] **Intro**, [BAYES] **Bayesian commands**, [BAYES] **bayesmh**, [BAYES] **bayesstats summary**
 - stabilization transformations, [R] **boxcox**
 - testing equality of, [R] **sdtest**
 - two-sample, [PSS-2] **power twovariances**
 - variance-covariance matrix of estimators, [P] **ereturn**, [P] **matrix get**, [R] **correlate**, [R] **estat**, [R] **estat vce**, [SEM] **Glossary**, [U] **20.10 Obtaining the variance-covariance matrix**
 - variance()** function, [M-5] **mean()**
 - variance-comparison test, [MV] **mvtest covariances**, [R] **sdtest**
 - variances**,
 - ci** subcommand, [R] **ci**
 - cii** subcommand, [R] **ci**
 - variance-weighted least squares, [R] **vwls**
 - varimax rotation, [MV] **rotate**, [MV] **rotatemat**, [MV] **Glossary**
 - varkeyboard**, **set** subcommand, [R] **set**
 - varlist**, [D] **vl**, [D] **vl create**, [D] **vl drop**, [D] **vl list**, [D] **vl rebuild**, [D] **vl set**, [D] **Glossary**, [P] **syntax**, [U] **11 Language syntax**, [U] **11.4 varname and varlists**, [U] **Glossary**
 - existing, [U] **11.4.1 Lists of existing variables**
 - new, [U] **11.4.2 Lists of new variables**
 - time series, [U] **11.4.4 Time-series varlists**
 - varlmar** command, [TS] **varlmar**
 - varmanage** command, [D] **varmanage**
 - varmap**, **bmagraph** subcommand, [BMA] **bmagraph varmap**
 - varnorm** command, [TS] **varnorm**
 - varsoc** command, [TS] **varsoc**
 - varstable** command, [BAYES] **bayesvarstable**, [TS] **varstable**
 - varwle** command, [TS] **varwle**
 - varying
 - conditional-correlation model, [TS] **mgarch**, [TS] **mgarch vcc**
 - estimation sample, [MI] **mi estimate**
 - variables, [ST] **stvary**, *also see* variables, multiple-imputation varying and super varying
 - varying, **mi** subcommand, [MI] **mi varying**
 - vcc**, **mgarch** subcommand, [TS] **mgarch vcc**
 - VCE, *see* variance-covariance matrix of estimators
 - vce**, **estat** subcommand, [R] **estat**, [R] **estat vce**, [SVY] **estat**
 - vce()** option, [R] **vce_option**, [XT] **vce_options**
 - VEC, *see* vector error-correction model
 - vec** command, [TS] **vec**, [TS] **vec postestimation**
 - vec()** function, [FN] **Matrix functions**, [M-5] **vec()**, [P] **matrix define**
 - vecaccum**, **matrix** subcommand, [P] **matrix accum**
 - vecdiag()** function, [FN] **Matrix functions**, [P] **matrix define**
 - vech()** function, [FN] **Matrix functions**, [M-5] **vec()**, [P] **matrix define**

- vec1mar** command, [TS] **vec1mar**
- VECM, see **vector error-correction model**
- vecnorm** command, [TS] **vecnorm**
- vecp()** function, [FN] **Matrix functions**, [P] **matrix define**
- vecrank** command, [TS] **vecrank**
- vecstable** command, [TS] **vecstable**
- vector**, [M-2] **Declarations**, [M-6] **Glossary**
- vector autoregressive**
- forecast, [BAYES] **bayesfcst graph**, [TS] **fcst compute**, [TS] **fcst graph**
 - model, [TS] **dfactor**, [TS] **sspace**, [TS] **ucm**, [TS] **var intro**, [TS] **var**, [TS] **var svar**, [TS] **varbasic**, [TS] **Glossary**
 - Bayesian, [BAYES] **bayes: var**
 - moving-average model, [TS] **dfactor**, [TS] **sspace**, [TS] **ucm**
 - postestimation, [BAYES] **bayes: var postestimation**, [BAYES] **bayesvarstable**, [BAYES] **bayesfcst graph**, [BAYES] **bayesirf**, [TS] **fcst compute**, [TS] **fcst graph**, [TS] **irf**, [TS] **irf create**, [TS] **var postestimation**, [TS] **vargranger**, [TS] **var1mar**, [TS] **varnorm**, [TS] **varsoc**, [TS] **varstable**, [TS] **varwle**
- vector error-correction**
- model, [TS] **vec intro**, [TS] **vec**, [TS] **Glossary**, *also see multivariate GARCH model*
 - postestimation, [BAYES] **bayesirf**, [TS] **fcst compute**, [TS] **fcst graph**, [TS] **irf**, [TS] **irf create**, [TS] **varsoc**, [TS] **vec postestimation**, [TS] **vec1mar**, [TS] **vecnorm**, [TS] **vecrank**, [TS] **vecstable**
- vector image format**, see **image format**
- vector norm**, [M-5] **norm()**
- vectors**, see **matrices (via Stata commands)**
- verify data**, [D] **assert**, [D] **assertnested**, [D] **count**, [D] **datasignature**, [D] **inspect**, *also see certify data*
- verify mi data are consistent**, [MI] **mi update**
- version**
- control, [M-2] **version**, [M-5] **callersversion()**, *also see version command*
 - version of ado-file, [R] **which**
 - of Stata, [M-5] **stataversion()**, [R] **about**
- version**, [M-2] **version**
- version command**, [P] **version**, [P] **Glossary**, [U] **16.1.1 Version**, [U] **18.11.1 Version**
- class programming, [P] **class**
- vertex**, [SP] **spmatrix create**, [SP] **Glossary**
- vertical alignment of text**, [G-4] **alignmentstyle**
- videos**, see **Stata YouTube Channel**
- view**
- ado** command, [R] **view**
 - ado_d** command, [R] **view**
 - browse** command, [R] **view**
 - command, [R] **view**
 - help** command, [R] **view**
 - help_d** command, [R] **view**
 - net** command, [R] **view**
 - net_d** command, [R] **view**
 - search** command, [R] **view**
 - search_d** command, [R] **view**
 - update** command, [R] **view**
 - update_d** command, [R] **view**
 - view_d** command, [R] **view**
 - view_d**, **view** subcommand, [R] **view**
 - view matrix**, [M-5] **isview()**, [M-5] **st_subview()**, [M-5] **st_view()**, [M-5] **st_viewvars()**, [M-6] **Glossary**
 - view** previously typed lines, [R] **#review**
 - view** source code, [P] **viewsource**
 - viewsource**, [M-1] **Source**
 - viewsource** command, [P] **viewsource**
 - vif**, **estat** subcommand, [R] **regress postestimation**
 - vignette**, [U] **1.2.7 Vignette**
 - virtual**, [M-2] **class**
 - virtual memory**, [D] **memory**
 - visited model space**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **Glossary**
- vl**
- clear** command, [D] **vl drop**
 - command, [D] **vl**
 - create** command, [D] **vl create**
 - dir** command, [D] **vl list**
 - drop** command, [D] **vl drop**
 - label** command, [D] **vl create**
 - list** command, [D] **vl list**
 - modify** command, [D] **vl create**
 - move** command, [D] **vl set**
 - rebuild** command, [D] **vl rebuild**
 - set** command, [D] **vl set**
 - substitute** command, [D] **vl create**
- void**
- function, [M-2] **Declarations**, [M-6] **Glossary**
 - matrix, [M-2] **void**, [M-6] **Glossary**
- vwls** command, [R] **vwls**, [R] **vwls postestimation**

W

- W matrix, see *spatial weighting matrix*
- Wald test, [ADAPT] [Glossary](#), [DSGE] [Intro 8](#), [DSGE] [Glossary](#), [PSS-5] [Glossary](#), [R] [contrast](#), [R] [ivregress postestimation](#), [R] [predictnl](#), [R] [test](#), [R] [testnl](#), [SEM] [Intro 7](#), [SEM] [estat eqtest](#), [SEM] [estat ginvariant](#), [SEM] [Example 13](#), [SEM] [Example 22](#), [SEM] [Methods and formulas for sem](#), [SEM] [testnl](#), [SEM] [Glossary](#), [SVY] [svy postestimation](#), [TS] [vargranger](#), [TS] [varwle](#), [U] [20.13 Performing hypothesis tests on the coefficients](#), [U] [20.13.4 Nonlinear Wald tests](#)
- waldplot, estat subcommand, [R] [ivregress postestimation](#)
- Wang–Tsiatis bounds, [ADAPT] [Glossary](#)
- Wang–Tsiatis design, [ADAPT] [Glossary](#)
- wardslinkage,
 - clustermat subcommand, [MV] [cluster linkage](#)
 - cluster subcommand, [MV] [cluster linkage](#)
- Ward’s linkage clustering, [MV] [cluster](#), [MV] [clustermat](#), [MV] [cluster linkage](#), [MV] [Glossary](#)
- Ward’s method clustering, [MV] [cluster](#), [MV] [clustermat](#)
- warning messages, [M-2] [pragma](#)
- waveragelinkage,
 - clustermat subcommand, [MV] [cluster linkage](#)
 - cluster subcommand, [MV] [cluster linkage](#)
- wcorrelation, estat subcommand, [ME] [estat wcorrelation](#), [ME] [mixed postestimation](#), [XT] [xtgee postestimation](#)
- weak instrument test, [R] [ivregress postestimation](#)
- weak predictor, see *predictor*, *weak*
- weakly balanced, [ERM] [Glossary](#), [XT] [Glossary](#)
- weakly stationary, [DSGE] [Intro 1](#), [DSGE] [Glossary](#), also see *covariance stationary*
- webinar, see *Stata webinar*
- website,
 - stata.com, [U] [3.2.1 The Stata website \(www.stata.com\)](#)
 - stata-journal.com, [U] [3.4 The Stata Journal](#)
 - stata-press.com, [U] [3.3 Stata Press](#)
- webuse
 - command, [D] [webuse](#)
 - query command, [D] [webuse](#)
 - set command, [D] [webuse](#)
- week() function, [D] [Datetime](#), [FN] [Date and time functions](#), [M-5] [date\(\)](#)
- weekly() function, [D] [Datetime](#), [D] [Datetime conversion](#), [FN] [Date and time functions](#), [M-5] [date\(\)](#)
- Weibull
 - density,
 - generalized, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - standard, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - distribution, [FMM] [fmm: streg](#), [FMM] [Example 4](#), [ST] [stintreg](#), [ST] [streg](#)
 - cumulative, generalized, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - cumulative, standard, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - inverse cumulative, generalized, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - inverse cumulative, standard, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - proportional hazards, see *Weibull proportional hazards*
 - survival regression, [BAYES] [bayes: streg](#), [FMM] [fmm](#), [FMM] [fmm: streg](#), [FMM] [Example 4](#), [SEM] [Example 49g](#), [ST] [stintreg](#), [ST] [streg](#)
- weibull() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- Weibull proportional hazards
 - density,
 - generalized, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - standard, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - distribution,
 - cumulative, generalized, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - cumulative, standard, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - inverse cumulative, generalized, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
 - inverse cumulative, standard, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- weibullden() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- weibullph() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- weibullphden() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- weibullphtail() function, [M-5] [normal\(\)](#)
- weibulltail() function, [FN] [Statistical functions](#), [M-5] [normal\(\)](#)
- weight, [P] [syntax](#)
- [weight=exp] modifier, [U] [11.1.6 weight](#), [U] [20.24 Weighted estimation](#)
- weighted data, [U] [11.1.6 weight](#), [U] [20.24 Weighted estimation](#), also see *survey data*

- weighted least squares, [R] **regress**, [SEM] **Methods and formulas for sem**, [SEM] **Glossary**
- generalized linear models, [R] **binreg**, [R] **glm**
- generalized method of moments estimation, [R] **gmm**, [R] **ivpoisson**
- instrumental-variables regression, [R] **gmm**, [R] **ivregress**
- nonlinear least-squares estimation, [R] **nl**
- nonlinear systems of equations, [R] **nlstur**
- variance, [R] **vwls**
- weighted moving average, [TS] **tssmooth**, [TS] **tssmooth ma**
- weighted-average linkage clustering, [MV] **cluster**, [MV] **clustermat**, [MV] **cluster linkage**, [MV] **Glossary**
- weighted-regression-adjustment estimator, [CAUSAL] **stteffects wra**, [CAUSAL] **Glossary**
- weighting matrix, see **spatial weighting matrix**
- weights
- probability, [SVY] **Survey**, [SVY] **svydescribe**, [SVY] **svyset**
 - sampling, [SVY] **Survey**, [SVY] **svydescribe**, [SVY] **svyset**
- Welsch distance, [R] **regress postestimation**
- Westerlund test, [XT] **xtcointtest**
- westerlund, **xtcointtest** subcommand, [XT] **xtcointtest**
- which command, [R] **which**, [U] **17.3 How can I tell if a command is built in or an ado-file?**
- which,
- classutil** subcommand, [P] **classutil**
 - mata** subcommand, [M-3] **mata which**
 - python** subcommand, [P] **PyStata integration**
- which, class, [P] **classutil**
- while, [M-2] **while**, [M-2] **continue**, [M-2] **break**, [M-2] **Semicolons**
- while command, [P] **while**
- white noise, [DSGE] **Glossary**, [TS] **wntestb**, [TS] **wntestq**, [TS] **Glossary**, [XT] **Glossary**
- White statistic, [META] **estat heterogeneity (mv)**
- White/Huber/sandwich estimator of variance, see **robust**, **Huber/White/sandwich estimator of variance**
- White's test for heteroskedasticity, [R] **regress postestimation**
- wide,
- mi import** subcommand, [MI] **mi import**, [MI] **mi import wide**
 - reshape** subcommand, [D] **reshape**
- wide data format, [D] **Glossary**
- conversion to long, [D] **reshape**
- wide MI data style, [MI] **Styles**, [MI] **Glossary**
- technical description, [MI] **Technical**
- width of *%fmt*, [M-5] **fmtwidth()**
- Wilcoxon
- rank-sum test, [R] **ranksum**
 - signed-rank test, [R] **signrank**
 - test (Wilcoxon–Breslow, Wilcoxon–Gehan, Wilcoxon–Mann–Whitney), [ST] **sts test**
- wildbootstrap command, [R] **wildbootstrap**
- wildcard, see **regexm()** function, see **regexr()** function, see **regexts()** function, see **strmatch()** function
- Wilks's
- lambda, [MV] **canon**, [MV] **manova**, [MV] **mvtest means**, [MV] **Glossary**
 - likelihood-ratio test, [MV] **canon**, [MV] **manova**, [MV] **mvtest means**
- window
- fopen** command, [P] **window programming**, [P] **window fopen**
 - fsave** command, [P] **window programming**
 - manage** command, [P] **window programming**, [P] **window manage**
 - menu** command, [P] **window programming**, [P] **window menu**
 - push** command, [P] **window programming**, [P] **window push**
 - stopbox** command, [P] **window programming**, [P] **window stopbox**
- Windows
- filenames, [U] **18.3.11 Constructing Windows filenames by using macros**
 - keyboard use, [U] **10 Keyboard use**
 - metafiles programming, [P] **Automation**
 - pause, [P] **sleep**
 - programming, [P] **Automation**
 - specifying filenames, [U] **11.6 Filenaming conventions**
- winexec command, [D] **shell**
- Wishart distribution, [MV] **Glossary**
- density, [FN] **Statistical functions**, [M-5] **normal()**
 - prior, [BAYES] **bayesmh**, [BAYES] **bayesmh evaluators**
- withdrawal, [ADAPT] **Glossary**, [PSS-2] **power exponential**, [PSS-2] **power logrank**, [PSS-5] **Glossary**
- within estimators, [XT] **xhtaylor**, [XT] **xtivreg**, [XT] **xtreg**, [XT] **xtregvar**, [XT] **Glossary**
- within matrix, [MV] **Glossary**
- within-cell
- means and variances, [XT] **xtsum**
 - variance, [PSS-2] **power twoway**
- within-group error, [ME] **Glossary**
- within-group variance, [PSS-2] **power oneway**
- within-imputation variability, [MI] **mi estimate**, [MI] **mi predict**
- within-study covariance, [META] **Intro**, [META] **meta multilevel**, [META] **meta mvregress**, [META] **Glossary**
- within-subject
- design, [PSS-2] **power repeated**, [PSS-5] **Glossary**
 - factor, [PSS-2] **power repeated**, [PSS-5] **Glossary**
 - variance, [PSS-2] **power repeated**
- WLF, see **worst linear function**
- WLS, see **weighted least squares**
- wntestb command, [TS] **wntestb**

wntestq command, [TS] [wntestq](#)
 wofd() function, [D] [Datetime](#), [FN] [Date and time functions](#), [M-5] [date\(\)](#)
 Woolf confidence intervals, [R] [Epitab](#)
 word macro function, [P] [macro](#)
 word() function, [FN] [String functions](#)
 Word, Microsoft, see [Microsoft Word](#)
 wordbreaklocale() function, [FN] [String functions](#)
 wordcount() function, [FN] [String functions](#)
 workflow, [MI] [Workflow](#)
 worst linear function, [MI] [mi impute mvn](#),
 [MI] [Glossary](#)
 wra, [stteffects](#) subcommand, [CAUSAL] [stteffects wra](#)
 write data, see [export data](#), see [save data](#)
 write, file subcommand, [P] [file](#)
 writing and reading text and binary files, [P] [file](#)
 www.stata.com website, [U] [3.2.1 The Stata website \(www.stata.com\)](#)
 www.stata-journal.com website, [U] [3.4 The Stata Journal](#)
 www.stata-press.com website, [U] [3.3 Stata Press](#)

X

X-bar charts, see [control line charts](#)
 xchart command, [R] [QC](#)
 xcorr command, [TS] [xcorr](#)
 xeq, mi subcommand, [MI] [mi xeq](#)
 xthdidregress command, [CAUSAL] [xthdidregress postestimation](#)
 xi prefix command, [R] [xi](#)
 xl() function, [M-5] [xl\(\)](#)
 xpo, [LASSO] [Glossary](#)
 xpoivregress command, [LASSO] [Inference examples](#), [LASSO] [lasso inference postestimation](#), [LASSO] [xpoivregress](#)
 xpologit command, [LASSO] [Inference examples](#), [LASSO] [lasso inference postestimation](#), [LASSO] [xpologit](#)
 xpopoisson command, [LASSO] [Inference examples](#), [LASSO] [lasso inference postestimation](#), [LASSO] [xpopoisson](#)
 xporegress command, [LASSO] [Inference examples](#), [LASSO] [lasso inference postestimation](#), [LASSO] [xporegress](#)
 xpose command, [D] [xpose](#)
 xshell command, [D] [shell](#)
 xtabond command, [XT] [xtabond](#), [XT] [xtabond postestimation](#)
 xtcloglog command, [XT] [quadchk](#), [XT] [xtcloglog](#), [XT] [xtcloglog postestimation](#)
 xtcointtest
 kao command, [XT] [xtcointtest](#)
 pedroni command, [XT] [xtcointtest](#)
 westerlund command, [XT] [xtcointtest](#)
 xtdata command, [XT] [xtdata](#)
 xtdescribe command, [XT] [xtdescribe](#)
 xtdidregress command, [CAUSAL] [didregress](#), [CAUSAL] [didregress postestimation](#)
 xtdpd command, [XT] [xtdpd](#), [XT] [xtdpd postestimation](#)
 xtdpdsys command, [XT] [xtdpdsys](#), [XT] [xtdpdsys postestimation](#)
 xteintreg command, [ERM] [Intro 6](#), [ERM] [eintreg](#), [ERM] [eintreg postestimation](#), [ERM] [eintreg predict](#), [ERM] [predict advanced](#), [ERM] [predict treatment](#)
 xteoprobit command, [ERM] [eoprobit](#), [ERM] [eoprobit postestimation](#), [ERM] [eoprobit predict](#), [ERM] [Example 9](#), [ERM] [predict advanced](#), [ERM] [predict treatment](#)
 xteprobit command, [ERM] [Intro 6](#), [ERM] [eprobit postestimation](#), [ERM] [eprobit predict](#), [ERM] [predict advanced](#), [ERM] [predict treatment](#)
 xtprobit command, [ERM] [eprobit](#)
 xteregress command, [ERM] [Intro 6](#), [ERM] [eregress](#), [ERM] [eregress postestimation](#), [ERM] [eregress predict](#), [ERM] [Example 7](#), [ERM] [Example 8a](#), [ERM] [Example 8b](#), [ERM] [predict advanced](#), [ERM] [predict treatment](#)
 xtfrentier command, [XT] [xtfrentier](#), [XT] [xtfrentier postestimation](#)
 xtgee command, [XT] [xtgee](#), [XT] [xtgee postestimation](#)
 xtglsl command, [XT] [xtglsl](#), [XT] [xtglsl postestimation](#)
 xthdidregress command, [CAUSAL] [xthdidregress](#)
 xthheckman command, [XT] [xthheckman](#), [XT] [xthheckman postestimation](#)
 xthtaylor command, [XT] [xthtaylor](#), [XT] [xthtaylor postestimation](#)
 xtile command, [D] [ptile](#)
 xtintreg command, [XT] [quadchk](#), [XT] [xtintreg](#), [XT] [xtintreg postestimation](#)
 xtivreg command, [XT] [xtivreg](#), [XT] [xtivreg postestimation](#)
 xtline command, [XT] [xtline](#)
 xtlogit command, [XT] [quadchk](#), [XT] [xtlogit](#), [XT] [xtlogit postestimation](#)
 xtmlogit command, [XT] [quadchk](#), [XT] [xtmlogit](#), [XT] [xtmlogit postestimation](#)
 xtnbreg command, [XT] [xtnbreg](#), [XT] [xtnbreg postestimation](#)
 xtologit command, [XT] [quadchk](#), [XT] [xtologit](#), [XT] [xtologit postestimation](#)
 xtoprobit command, [XT] [quadchk](#), [XT] [xtoprobit](#), [XT] [xtoprobit postestimation](#)
 xtpcse command, [XT] [xtpcse](#), [XT] [xtpcse postestimation](#)
 xtpoisson command, [XT] [quadchk](#), [XT] [xtpoisson](#), [XT] [xtpoisson postestimation](#)
 xtprobit command, [XT] [quadchk](#), [XT] [xtprobit](#), [XT] [xtprobit postestimation](#)
 xtrc command, [XT] [xtrc](#), [XT] [xtrc postestimation](#)
 xtreg command, [R] [wildbootstrap](#), [XT] [xtreg](#), [XT] [xtreg postestimation](#)

xtregar command, [XT] **xtregar**, [XT] **xtregar postestimation**
xtset command, [SP] **Intro 4**, [SP] **spbalance**, [SP] **spset**, [XT] **xtset**
xtset, **mi** subcommand, [MI] **mi XXXset**
xtstreg command, [XT] **quadchk**, [XT] **xtstreg**, [XT] **xtstreg postestimation**
xtsum command, [XT] **xtsum**
xttab command, [XT] **xttab**
xttest0 command, [XT] **xtreg postestimation**
xttobit command, [XT] **quadchk**, [XT] **xttobit**, [XT] **xttobit postestimation**
xttrans command, [XT] **xttab**
xtunitroot
 breiteng command, [XT] **xtunitroot**
 fisher command, [XT] **xtunitroot**
 hadri command, [XT] **xtunitroot**
 ht command, [XT] **xtunitroot**
 ips command, [XT] **xtunitroot**
 llc command, [XT] **xtunitroot**
xxxset, programming, [MI] **Technical**

Y

year() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**, [U] **25.5 Extracting components of dates and times**
yearly() function, [D] **Datetime**, [D] **Datetime conversion**, [FN] **Date and time functions**, [M-5] **date()**
yh() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
ym() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
yofd() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
 YouTube Channel, see **Stata YouTube Channel**
yq() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**
 Yule coefficient similarity measure, [MV] **measure_option**
 Yule–Walker equations, [TS] **corrgram**, [TS] **Glossary**
yw() function, [D] **Datetime**, [FN] **Date and time functions**, [M-5] **date()**

Z

z statistic, [ADAPT] **Glossary**
z test, [ADAPT] **Glossary**, [PSS-5] **Glossary**
 Zellner's
 g-prior, [BAYES] **Bayesian commands**, [BAYES] **bayes**, [BAYES] **bayesmh**, [BAYES] **Glossary**, [BMA] **Intro**, [BMA] **BMA commands**, [BMA] **bmaregress**, [BMA] **Glossary**
 seemingly unrelated regression, [R] **sureg**, [R] **reg3**, [R] **suest**
 zero altered, see **zero-inflated**
 zero matrix, [P] **matrix define**

zero-cell adjustment, [META] **meta data**, [META] **meta esize**, [META] **meta update**, [META] **Glossary**
 zero-inflated
 negative binomial regression, [BAYES] **bayes: zinb**, [FMM] **fmm: pointmass**, [R] **zinb**, [SVY] **svy estimation**
 ordered logistic regression, [R] **ziologit**
 ordered logit regression, [BAYES] **bayes: ziologit**, [SVY] **svy estimation**
 ordered
 probit regression, [BAYES] **bayes: zioprobit**, [FMM] **fmm: pointmass**, [R] **zioprobit**, [SVY] **svy estimation**
 Poisson regression, [BAYES] **bayes: zip**, [FMM] **fmm: pointmass**, [FMM] **Example 3**, [R] **zip**, [SVY] **svy estimation**
 zero-skewness transform, [R] **lnskew0**
zinb command, [R] **zinb**, [R] **zinb postestimation**
ziologit command, [R] **ziologit**, [R] **ziologit postestimation**
zioprobit command, [R] **zioprobit**, [R] **zioprobit postestimation**
zip command, [R] **zip**, [R] **zip postestimation**
.zip standard-format shapefiles, [SP] **Intro 4**, [SP] **spbalance**, [SP] **spshape2dta**
zipfile command, [D] **zipfile**
ztest and **ztesti** commands, [R] **ztest**

Stata, Stata Press, and Mata are registered trademarks of StataCorp LLC. Stata and Stata Press are registered trademarks with the World Intellectual Property Organization of the United Nations. Other brand and product names are registered trademarks or trademarks of their respective companies. Copyright © 1985–2023 StataCorp LLC, College Station, TX, USA. All rights reserved.



For suggested citations, see the FAQ on [citing Stata documentation](#).