

Subject index

A

accuracy 38, 64–65
ado-files 169–199, 201–206
algorithms
 BFGS 19–20, 45
 BHHH 19, 45–48
 DFP 19–20, 45
 Newton’s method 14–16
 Newton–Raphson 16–18, 45–48
ancillary parameters 191–193
argument
 b 69–72
 g 76–80
 lnf 52, 53, 72–74
 negH 81–83
 scores 80
 todo 69
aweights see weights, aweights

B

_b 36
b argument see argument, b
backed-up message see messages,
 backed-up
BFGS algorithm see algorithms, BFGS
BHHH algorithm see algorithms,
 BHHH
Break key 156–157
by prefix command 170
byable 170

C

censoring 104, 214
cluster() option see options,
 cluster()
coefficient vector argument see
 argument, b

concentrated log likelihood 228
constraints() option see options,
 constraints()
continue option see options,
 continue
convergence 26–28, 161–162
Cox regression see models, Cox
 regression

D

d0 see methods, d0
d1 see methods, d1
d1debug see methods, d1debug
d2 see methods, d2
d2debug see methods, d2debug
debugging 131–145
derivatives ... see numerical derivatives
DFP algorithm see algorithms, DFP
difficult option see options,
 difficult
_diparm 193
diparm() option see options,
 _diparm()
do-files 165–167

E

e(cmd) 191
e(k_aux) 191
e(k_eq) 191
e(predict) 204
eform() option see options, eform()
empirical variance estimator see
 variance estimators, robust

equation names 34, 36, 149–150
equation notation 30–37

F

fweights see weights, fweights

G

- g** argument.....see argument, *g*
 gradient vector.....5
 gradient vector argument.....see argument, *g*

H

- Hessian argument see argument, *negH*
 Hessian matrix.....5

I

- initial values.....147–154, 188–190
iweights.....see options, *iweights*

L

- lf** see methods, *lf*
 likelihood theory 4–13
 likelihood-ratio test.....9–10
 linear regression see models, linear regression
 linear-form restrictions 30, 52
 linearization method see variance estimators, robust
lfn argument.....see argument, *lfn*
 logit.....see models, logit

M

- markout** 177–178
marksample 177
 maximization.....see numerical maximization
 messages
 backed-up.....21
 not concave.....20–21, 59–60
 methods
 d0 38, 67–80, 86–88, 254–255
 d1 38, 67–80, 89–92, 255–257
 d1debug.....133–141
 d2 38, 67–80, 92–95, 257–260
 d2debug 133–134, 141–144
 lf 38, 51–65, 253–254
 missing option .. see options, *missing*
ml check.....131–133
ml display 162–163, 170, 191–193

- ml graph**.....161–162, 250
ml init 153–154, 230–232
ml maximize 155–159, 249–250
ml plot 150–153
ml query 149–150, 157
ml report 157
ml score 204
ml search 148–150
ml trace 144–145
ML_samp 60–61, 241–242, 254, 256, 258
ML_w 61, 73, 112, 241, 254, 256, 259
ML_y1 51, 241, 253, 254, 256, 258
mleval 70–72, 239, 243, 251
mlmatbysum 117–119, 122–124, 239, 243, 252
mlmatsum 81–83, 239, 243, 252
mlopts 180–183
ml_score see program properties, *ml_score*
mlsum 74–76, 239, 243, 251
mlvecsum 77–79, 239, 243, 251
 models
 Cox regression..124–130, 217–219, 270–272
 linear regression 54–56, 98–104
 logit 207–209, 261–263
 normal 170, 211–213, 265–268
 probit 53–54, 75–76, 79–80, 82–83, 95–97, 209–211, 264–265
 random-effects regression....108–124, 220–223, 272–275
 seemingly unrelated regression 223–233, 275–281
 Weibull..57–58, 104–108, 214–217, 268–270
mycox 218, 270–272
mylogit 208–209, 261–263
mynormal 212–213, 265–268
myprobit 210–211, 264–265
myrereg 222–223, 272–275
mysureg 232, 275–281
myweibull 216, 268–270

N

- `negH` argument see argument, `negH`
- Newton–Raphson algorithm see algorithms, Newton–Raphson
- Newton's method see algorithms, Newton's method
- `noconstant` option see options, `noconstant`
- nonconcavity 16–18
- noninteractive mode 173, 235, 243–248
- nonlinear specifications 61–62
- not concave message see messages, not concave
- numerical
 - derivatives 21–26
 - maximization 13–26
 - root finding 14–18

O

- options
 - `cluster()` 43, 236, 243
 - `constraints()` 44–45, 236, 243–244
 - `continue` 184, 245
 - `difficult` 18, 158–159
 - `diparm()` 191–193
 - `eform()` 193–195, 238, 251
 - `missing` 177–178
 - `noconstant` 34, 248
 - `subpop()` 44
 - `svy` 43–44, 201–206, 246
 - `technique()` 45–48, 237, 247
 - `vce()` 41–43, 79–80, 237, 243, 247
- outer product .. see variance estimators, outer product of gradients

P

- panel-data models 108–124, 220
- probit see models, probit
- program properties .. 197–199, 201–204
 - `ml_score` 202, 204
 - `svyb` 202

program properties, *continued*

- `svyj` 202
- `svyr` 202
- `swml` 197
- `properties()` option see program properties
- proportional hazards model see models, Cox regression
- `pweights` see weights, `pweights`

Q

- qualifiers
 - subsample 39–40

R

- random-effects regression .. see models, random-effects regression
- restricted parameters 56
- root finding see numerical root finding

S

- sandwich estimator see variance estimators, robust
- scalars 83–86
- scores .. see variance estimators, robust
- scores argument .. see argument, scores
- seemingly unrelated regression models
 - see models, seemingly unrelated regression
- speed 38, 62–64
- starting values see initial values
- `subpop()` option see options, `subpop()`
- subsample 177–180
- survey data .. 43–44, 203, 205, 210, 213
- `svy` option see options, `svy`
- `svy prefix` 201–206
- `svyb` .. see program properties, `svyb`
- `svyj` .. see program properties, `svyj`
- `svyr` .. see program properties, `svyr`
- `svyset` 43–44
- `swml` .. see program properties, `swml`

T

Taylor-series linearization method .. see
variance estimators, robust
technique() option see options,
 technique()
todo argument see argument, todo

V

variance estimators
 outer product of gradients .. 10–12,
 41–42, 79–80
 robust 12–13, 42–43, 79–80,
 90–93, 237, 243, 247
vce() option see options, **vce()**

W

Wald test 9–10
Weibull model see models, Weibull
weights 40–41
 aweights ... 40–41, 88, 92, 94, 255
 fweights ... 40–41, 88, 92, 94, 255
 iweights... 40–41, 88, 92, 94, 202,
 255
 pweights..... 40–41, 43, 92, 94,
 183–184
White estimator see variance
estimators, robust