

## Subject and author index

This is the subject and author index for the *Stata Time-Series Reference Manual*. Readers interested in topics other than time series should see the combined subject index (and the combined author index) in the *Stata Quick Reference and Index*. The combined index indexes the *Getting Started* manuals, the *User's Guide*, and all the Reference manuals except the *Mata Reference Manual*.

Semicolons set off the most important entries from the rest. Sometimes no entry will be set off with semicolons, meaning that all entries are equally important.

### A

A-PARCH, [TS] **arch**  
 Abraham, B., [TS] **tssmooth**, [TS] **tssmooth dexponential**, [TS] **tssmooth exponential**, [TS] **tssmooth hwinters**, [TS] **tssmooth shwinters**  
 ac command, [TS] **corrgram**  
 add, **irf** subcommand, [TS] **irf add**  
 Ahn, S. K., [TS] **vec intro**  
 Akaike, H., [TS] **varsoc**  
 Amemiya, T., [TS] **varsoc**  
 Amisano, G., [TS] **irf create**, [TS] **var intro**, [TS] **var svar**, [TS] **vargranger**, [TS] **varwle**  
 Anderson, T. W., [TS] **vec**, [TS] **vecrank**  
 Ansley, C. F., [TS] **arima**  
 ARCH  
   effects, estimation, [TS] **arch**  
   model, [TS] **glossary**  
   postestimation, [TS] **arch postestimation**  
   regression, [TS] **arch**  
 arch command, [TS] **arch**, [TS] **arch postestimation**  
 ARIMA  
   postestimation, [TS] **arima postestimation**  
   regression, [TS] **arima**  
 arima command, [TS] **arima**, [TS] **arima postestimation**  
 ARMA, [TS] **arch**, [TS] **arima**, [TS] **glossary**  
 ARMAX model, [TS] **arima**, [TS] **glossary**  
 autocorrelation, [TS] **arch**, [TS] **arima**, [TS] **corrgram**, [TS] **glossary**, [TS] **newey**, [TS] **prais**, [TS] **var**, [TS] **varlmar**  
 autoregressive  
   conditional heteroskedasticity, [TS] **arch**  
   integrated moving average, [TS] **arch**, [TS] **arima**  
   moving average, [TS] **arch**, [TS] **arima**  
   process, [TS] **glossary**  
 Aznar, A., [TS] **vecrank**

### B

Bartlett, M. S., [TS] **wntestb**  
 Bartlett's  
   bands, [TS] **corrgram**  
   periodogram test, [TS] **wntestb**

Baum, C. F., [TS] **arch**, [TS] **arima**, [TS] **dfgls**, [TS] **rolling**, [TS] **time series**, [TS] **tsset**, [TS] **var**, [TS] **wntestq**  
 Beckett, S., [TS] **corrgram**  
 Bera, A. K., [TS] **arch**, [TS] **varnorm**, [TS] **vecnorm**  
 Berndt, E. K., [TS] **arch**, [TS] **arima**  
 Black, F., [TS] **arch**  
 block exogeneity, [TS] **vargranger**  
 Bollerslev, T., [TS] **arch**, [TS] **arima**  
 Boswijk, H. P., [TS] **vec**  
 Bowerman, B., [TS] **tssmooth**, [TS] **tssmooth dexponential**, [TS] **tssmooth exponential**, [TS] **tssmooth hwinters**, [TS] **tssmooth shwinters**  
 Box, G. E. P., [TS] **arima**, [TS] **corrgram**, [TS] **cumsp**, [TS] **dfuller**, [TS] **pergram**, [TS] **pperron**, [TS] **wntestq**, [TS] **xcorr**  
 Breusch, T. S., [TS] **glossary**  
 Brockwell, P. J., [TS] **corrgram**

### C

cgraph, **irf** subcommand, [TS] **irf cgraph**  
 Chatfield, C., [TS] **arima**, [TS] **corrgram**, [TS] **glossary**, [TS] **pergram**, [TS] **tssmooth**, [TS] **tssmooth dexponential**, [TS] **tssmooth exponential**, [TS] **tssmooth hwinters**, [TS] **tssmooth ma**, [TS] **tssmooth shwinters**  
 Chatterjee, S., [TS] **prais**  
 Cheung, Y., [TS] **dfgls**  
 Chou, R. Y., [TS] **arch**  
 Cholesky ordering, [TS] **glossary**  
 Christiano, L. J., [TS] **irf create**, [TS] **var svar**  
 clock time, [TS] **tsset**  
 cluster estimator of variance, Prais–Winsten and Cochrane–Orcutt regression, [TS] **prais**  
 Cochrane, D., [TS] **prais**  
 Cochrane–Orcutt regression, [TS] **glossary**, [TS] **prais**  
 cointegration, [TS] **fcst compute**, [TS] **fcst graph**, [TS] **glossary**, [TS] **vec**, [TS] **vec intro**, [TS] **veclmar**, [TS] **vecnorm**, [TS] **vecrank**, [TS] **vecstable**  
 compute, **fcst** subcommand, [TS] **fcst compute**  
 conditional variance, [TS] **arch**, [TS] **glossary**  
 constrained estimation, [TS] **estimation options**  
   ARCH, [TS] **arch**  
   ARIMA and ARMAX, [TS] **arima**  
   structural vector autoregressive models, [TS] **var svar**  
   vector autoregressive models, [TS] **var**  
   vector error-correction models, [TS] **vec**  
 correlogram, [TS] **corrgram**, [TS] **glossary**  
 corrgram command, [TS] **corrgram**  
 covariance stationarity, [TS] **glossary**  
 Cox, N. J., [TS] **tssmooth hwinters**, [TS] **tssmooth shwinters**  
 create, **irf** subcommand, [TS] **irf create**  
 cross-correlation function, [TS] **glossary**, [TS] **xcorr**  
 cross-correlogram, [TS] **xcorr**

ctable, irf subcommand, [TS] **irf ctable**  
 cumsp command, [TS] **cumsp**  
 cumulative spectral distribution, empirical, [TS] **cumsp**

## D

data manipulation, [TS] **tsappend**, [TS] **tsfill**,  
 [TS] **tsreport**, [TS] **tsrevar**, [TS] **tsset**  
 David, J. S., [TS] **arima**  
 Davidson, R., [TS] **arch**, [TS] **arima**, [TS] **glossary**,  
 [TS] **varlmar**  
 Davis, R. A., [TS] **corrgram**  
 DeGroot, M. H., [TS] **arima**  
 describe, irf subcommand, [TS] **irf describe**  
 dexponential, tssmooth subcommand,  
 [TS] **tssmooth dexponential**  
 dfgls command, [TS] **dfgls**  
 dfuller command, [TS] **dfuller**  
 Dickens, R., [TS] **prais**  
 Dickey, D. A., [TS] **dfgls**, [TS] **dfuller**, [TS] **glossary**,  
 [TS] **pperron**  
 Dickey–Fuller test, [TS] **dfgls**, [TS] **dfuller**  
 Diebold, F. X., [TS] **arch**  
 difference operator, [TS] **glossary**  
 Diggle, P. J., [TS] **arima**, [TS] **wntestq**  
 DiNardo, J., [TS] **arch**, [TS] **prais**  
 Ding, Z., [TS] **arch**  
 double-exponential smoothing, [TS] **tssmooth**  
**dexponential**  
 drop, irf subcommand, [TS] **irf drop**  
 Drukker, D. M., [TS] **vec**  
 Durbin, J., [TS] **glossary**, [TS] **prais**  
 Durbin–Watson statistic, [TS] **prais**  
 Durlauf, S. N., [TS] **vec**, [TS] **vec intro**, [TS] **vecrank**  
 dynamic forecast, [TS] **fcast compute**, [TS] **fcast**  
**graph**, [TS] **glossary**  
 dynamic-multiplier function, [TS] **glossary**, [TS] **irf**,  
 [TS] **irf egraph**, [TS] **irf create**, [TS] **irf ctable**,  
 [TS] **irf ograph**, [TS] **irf table**, [TS] **var intro**  
 dynamic regression model, [TS] **arima**, [TS] **var**  
 dynamic structural simultaneous equations, [TS] **var**  
**svar**

## E

EGARCH, [TS] **arch**  
 Eichenbaum, M., [TS] **irf create**, [TS] **var svar**  
 eigenvalue stability condition, [TS] **varstable**,  
 [TS] **vecstable**  
 Elliott, G., [TS] **dfgls**, [TS] **glossary**  
 Enders, W., [TS] **arch**, [TS] **arima**, [TS] **corrgram**  
 endogenous variable, [TS] **glossary**  
 Engle, R. F., [TS] **arch**, [TS] **arima**, [TS] **vec**, [TS] **vec**  
**intro**, [TS] **vecrank**  
 estimation options, [TS] **estimation options**  
 Evans, C. L., [TS] **irf create**, [TS] **var svar**  
 exogenous variable, [TS] **glossary**  
 exp\_list, [TS] **rolling**

exponential smoothing, [TS] **glossary**, [TS] **tssmooth**,  
 [TS] **tssmooth exponential**  
 exponential, tssmooth subcommand, [TS] **tssmooth**  
**exponential**

## F

fcast compute command, [TS] **fcast compute**  
 fcast graph command, [TS] **fcast graph**  
 feasible generalized least squares, see FGLS  
 Feller, W., [TS] **wntestb**  
 FEVD, [TS] **glossary**, [TS] **irf**, [TS] **irf create**,  
 [TS] **irf ograph**, [TS] **irf table**, [TS] **var intro**,  
 [TS] **varbasic**, [TS] **vec intro**  
 FGLS, [TS] **dfgls**, [TS] **prais**, [TS] **var**  
 filters, [TS] **tssmooth**, [TS] **tssmooth dexponential**,  
 [TS] **tssmooth exponential**, [TS] **tssmooth**  
**hwinters**, [TS] **tssmooth ma**, [TS] **tssmooth nl**,  
 [TS] **tssmooth shwinters**  
 Flannery, B. P., [TS] **arch**, [TS] **arima**  
 forecast, see forecasting  
 forecast-error variance decomposition, see FEVD  
 forecasting, [TS] **arch**, [TS] **arima**, [TS] **fcast**  
**compute**, [TS] **fcast graph**, [TS] **irf create**,  
 [TS] **tsappend**, [TS] **tssmooth**, [TS] **tssmooth**  
**dexponential**, [TS] **tssmooth exponential**,  
 [TS] **tssmooth hwinters**, [TS] **tssmooth ma**,  
 [TS] **tssmooth shwinters**, [TS] **var**, [TS] **var**  
**intro**, [TS] **vec**, [TS] **vec intro**  
 forward operator, [TS] **glossary**  
 frequency-domain analysis, [TS] **cumsp**, [TS] **glossary**,  
 [TS] **pergram**  
 Friedman, M., [TS] **arima**  
 Fuller, W. A., [TS] **dfgls**, [TS] **dfuller**, [TS] **glossary**,  
 [TS] **pperron**

## G

Gani, J., [TS] **wntestb**  
 GARCH, [TS] **arch**, [TS] **glossary**  
 garch command, [TS] **arch**  
 Gardiner, J. S., [TS] **tssmooth**, [TS] **tssmooth**  
**dexponential**, [TS] **tssmooth exponential**,  
 [TS] **tssmooth hwinters**, [TS] **tssmooth**  
**shwinters**  
 Gardner, E. S., Jr., [TS] **tssmooth dexponential**,  
 [TS] **tssmooth hwinters**  
 generalized autoregressive conditional heteroskedasticity,  
 [TS] **arch**  
 generalized least-squares estimator, [TS] **glossary**  
 Giannini, C., [TS] **irf create**, [TS] **var intro**, [TS] **var**  
**svar**, [TS] **vargranger**, [TS] **varwle**  
 Giles, D. E. A., [TS] **prais**  
 GJR, [TS] **arch**  
 Glosten, L. R., [TS] **arch**  
 Gonzalo, J., [TS] **vec intro**, [TS] **vecrank**  
 Gourieroux, C., [TS] **arima**  
 Granger, C. W. J., [TS] **arch**, [TS] **vargranger**,  
 [TS] **vec**, [TS] **vec intro**, [TS] **vecrank**

Granger causality, [TS] **glossary**, [TS] **vargranger**  
**graph**, **fcast** subcommand, [TS] **fcast graph**  
**graph**, **irf** subcommand, [TS] **irf graph**  
graphs,  
  autocorrelations, [TS] **corrgram**  
  correlogram, [TS] **corrgram**  
  cross-correlogram, [TS] **xcorr**  
  cumulative spectral density, [TS] **cumsp**  
  forecasts, [TS] **fcast graph**  
  impulse–response functions, [TS] **irf**, [TS] **irf**  
  **cgraph**, [TS] **irf graph**, [TS] **irf ograph**  
  partial correlogram, [TS] **corrgram**  
  periodogram, [TS] **pergram**  
  white-noise test, [TS] **wntestb**

Greene, W. H., [TS] **arch**, [TS] **arima**, [TS] **corrgram**,  
[TS] **var**

Griffiths, W. E., [TS] **arch**, [TS] **prais**

## H

Hadi, A. S., [TS] **prais**

Hall, B. H., [TS] **arch**, [TS] **arima**

Hall, R. E., [TS] **arch**, [TS] **arima**

Hamilton, J. D., [TS] **arch**, [TS] **arima**,  
[TS] **corrgram**, [TS] **dfuller**, [TS] **fcast**  
**compute**, [TS] **glossary**, [TS] **irf**, [TS] **irf**  
**create**, [TS] **pergram**, [TS] **pperron**, [TS] **time**  
**series**, [TS] **var**, [TS] **var intro**, [TS] **var svar**,  
[TS] **vargranger**, [TS] **varnorm**, [TS] **varsoc**,  
[TS] **varstable**, [TS] **varwle**, [TS] **vec**,  
[TS] **vec intro**, [TS] **vecnorm**, [TS] **vecrank**,  
[TS] **vecstable**, [TS] **xcorr**

Hardin, J. W., [TS] **newey**, [TS] **prais**

Harvey, A. C., [TS] **arch**, [TS] **arima**, [TS] **prais**,  
[TS] **var svar**

Hausman, J. A., [TS] **arch**, [TS] **arima**

Haver Analytics, [TS] **haver**

**haver** command, [TS] **haver**

heteroskedasticity  
  conditional, [TS] **arch**  
  multiplicative heteroskedastic regression, [TS] **arch**

Higgins, M. L., [TS] **arch**

Hildreth, C., [TS] **prais**

Hildreth–Lu regression, [TS] **prais**

Hill, R. C., [TS] **arch**, [TS] **prais**

Hipel, K. W., [TS] **arima**

Holt, C. C., [TS] **tssmooth**, [TS] **tssmooth**  
**dexponential**, [TS] **tssmooth exponential**,  
[TS] **tssmooth hwinters**, [TS] **tssmooth**  
**shwinters**

Holt–Winters smoothing, [TS] **glossary**, [TS] **tssmooth**,  
[TS] **tssmooth dexponential**, [TS] **tssmooth**  
**exponential**, [TS] **tssmooth hwinters**,  
[TS] **tssmooth shwinters**

Hubrich, K., [TS] **vec intro**, [TS] **vecrank**

**hwinters**, **tssmooth** subcommand, [TS] **tssmooth**  
**hwinters**

## I

impulse–response functions, see IRF

independent and identically distributed, [TS] **glossary**

information criterion, [TS] **varsoc**

innovation accounting, [TS] **irf**

integrated process, [TS] **glossary**

IRF, [TS] **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] **var intro**, [TS] **varbasic**, [TS] **vec**  
**intro**  
  cumulative impulse–response functions, [TS] **irf**  
**create**  
  cumulative orthogonalized impulse–response  
  functions, [TS] **irf create**  
  orthogonalized impulse–response functions, [TS] **irf**  
**create**  
**irf add** command, [TS] **irf add**  
**irf cgraph** command, [TS] **irf cgraph**  
**irf** commands, introduction, [TS] **irf**  
**irf create** command, [TS] **irf create**  
**irf ctable** command, [TS] **irf ctable**  
**irf describe** command, [TS] **irf describe**  
**irf drop** command, [TS] **irf drop**  
**irf graph** command, [TS] **irf graph**  
**irf ograph** command, [TS] **irf ograph**  
**irf rename** command, [TS] **irf rename**  
**irf set** command, [TS] **irf set**  
**irf table** command, [TS] **irf table**

## J

Jagannathan, R., [TS] **arch**

Jarque, C. M., [TS] **varnorm**, [TS] **vecnorm**

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

Jenkins, G. M., [TS] **arima**, [TS] **corrgram**,  
[TS] **cumsp**, [TS] **dfuller**, [TS] **pergram**,  
[TS] **pperron**, [TS] **xcorr**

Johansen, S., [TS] **irf create**, [TS] **varlmar**, [TS] **vec**,  
[TS] **vec intro**, [TS] **veclmar**, [TS] **vecnorm**,  
[TS] **vecrank**, [TS] **vecstable**

Johnson, L. A., [TS] **tssmooth**, [TS] **tssmooth**  
**dexponential**, [TS] **tssmooth exponential**,  
[TS] **tssmooth hwinters**, [TS] **tssmooth**  
**shwinters**

Johnston, J., [TS] **arch**, [TS] **prais**

Judge, G. G., [TS] **arch**, [TS] **prais**

## K

Kalman filter, [TS] **arima**, [TS] **glossary**

Kalman, R. E., [TS] **arima**

Kim, I. M., [TS] **vec**, [TS] **vec intro**, [TS] **vecrank**

King, M. L., [TS] **prais**

King, R. G., [TS] **vecrank**

Kmenta, J., [TS] **arch**, [TS] **prais**, [TS] **rolling**

Kohn, R., [TS] **arima**

Kroner, K. F., [TS] **arch**  
 kurtosis, [TS] **varnorm**, [TS] **vecnorm**

## L

lag-exclusion statistics, [TS] **varwle**  
 lag operator, [TS] **glossary**  
 lag-order selection statistics, [TS] **varsoc**; [TS] **var**,  
 [TS] **var intro**, [TS] **var svar**, [TS] **vec intro**  
 Lagrange-multiplier test, [TS] **varlmar**, [TS] **veclmar**  
 Lai, K. S., [TS] **dfgls**  
 leap seconds, [TS] **tsset**  
 Ledolter, J., [TS] **tssmooth**, [TS] **tssmooth**  
**dexponential**, [TS] **tssmooth exponential**,  
 [TS] **tssmooth hwinters**, [TS] **tssmooth**  
**shwinters**  
 Lee, T.-C., [TS] **arch**, [TS] **prais**  
 Lilien, D. M., [TS] **arch**  
 linear regression, [TS] **newey**, [TS] **prais**, [TS] **var**,  
 [TS] **var intro**, [TS] **var svar**, [TS] **varbasic**  
 Ljung, G. M., [TS] **wntestb**  
 Lu, J. Y., [TS] **prais**  
 Lütkepohl, H., [TS] **arch**, [TS] **fcast compute**, [TS] **irf**,  
 [TS] **irf create**, [TS] **prais**, [TS] **time series**,  
 [TS] **var**, [TS] **var intro**, [TS] **var svar**,  
 [TS] **varbasic**, [TS] **vargranger**, [TS] **varnorm**,  
 [TS] **varsoc**, [TS] **varstable**, [TS] **varwle**,  
 [TS] **vec intro**, [TS] **vecnorm**, [TS] **vecrank**,  
 [TS] **vecstable**

## M

MA, [TS] **arch**, [TS] **arima**  
 ma, **tssmooth** subcommand, [TS] **tssmooth ma**  
 MacKinnon, J. G., [TS] **arch**, [TS] **arima**, [TS] **dfuller**,  
 [TS] **glossary**, [TS] **pperron**, [TS] **varlmar**  
 Maddala, G. S., [TS] **vec**, [TS] **vec intro**, [TS] **vecrank**  
 Magnus, J. R., [TS] **var svar**  
 Mangel, M., [TS] **varwle**  
 maximum likelihood, [TS] **var**, [TS] **var intro**,  
 [TS] **var svar**, [TS] **varbasic**  
 McCullough, B. D., [TS] **corrgram**  
 McDowell, A. W., [TS] **arima**  
 McLeod, A. I., [TS] **arima**  
 Meiselman, D., [TS] **arima**  
 Monfort, A., [TS] **arima**  
 Montgomery, D. C., [TS] **tssmooth**, [TS] **tssmooth**  
**dexponential**, [TS] **tssmooth exponential**,  
 [TS] **tssmooth hwinters**, [TS] **tssmooth**  
**shwinters**  
 moving average, [TS] **arch**, [TS] **arima**, [TS] **glossary**,  
 [TS] **tssmooth**, [TS] **tssmooth ma**  
 multiplicative heteroskedasticity, [TS] **arch**  
 multivariate time series, [TS] **var**, [TS] **var intro**,  
 [TS] **var svar**, [TS] **varbasic**, [TS] **vec**, [TS] **vec**  
**intro**, [TS] **xcorr**

## N

NARCH, [TS] **arch**  
 NARCHK, [TS] **arch**  
 Nelson, D. B., [TS] **arch**, [TS] **arima**  
 Neudecker, H., [TS] **var svar**  
 Newbold, P., [TS] **arima**, [TS] **vec intro**  
 newey command, [TS] **newey**, [TS] **newey**  
**postestimation**  
 Newey, W., [TS] **newey**, [TS] **pperron**  
 Newey–West  
 covariance matrix, [TS] **glossary**  
 postestimation, [TS] **newey postestimation**  
 regression, [TS] **newey**  
 Newton, H. J., [TS] **arima**, [TS] **corrgram**,  
 [TS] **cumsp**, [TS] **dfuller**, [TS] **pergram**,  
 [TS] **wntestb**, [TS] **xcorr**  
 Ng, S., [TS] **dfgls**  
 Nielsen, B., [TS] **varsoc**, [TS] **vec intro**  
 nl, **tssmooth** subcommand, [TS] **tssmooth nl**  
 nonlinear  
 estimation, [TS] **arch**  
 smoothing, [TS] **tssmooth nl**  
 nonstationary time series, [TS] **dfgls**, [TS] **dfuller**,  
 [TS] **pperron**, [TS] **vec**, [TS] **vec intro**  
 normality test  
 after VAR or SVAR, [TS] **varnorm**  
 after VEC, [TS] **vecnorm**  
 NPARCH, [TS] **arch**

## O

O'Connell, R., [TS] **tssmooth**, [TS] **tssmooth**  
**dexponential**, [TS] **tssmooth exponential**,  
 [TS] **tssmooth hwinters**, [TS] **tssmooth**  
**shwinters**  
 ograph, **irf** subcommand, [TS] **irf ograph**  
 Olkin, I., [TS] **wntestb**  
 Orcutt, G. H., [TS] **prais**  
 orthogonalized impulse–response function,  
 [TS] **glossary**, [TS] **irf**, [TS] **var intro**, [TS] **vec**,  
 [TS] **vec intro**  
 Osterwald-Lenum, M., [TS] **vecrank**

## P

pac command, [TS] **corrgram**  
 Pagan, A. R., [TS] **glossary**  
 PARCH, [TS] **arch**  
 Park, J. Y., [TS] **vec**, [TS] **vec intro**, [TS] **vecrank**  
 partial autocorrelation function, [TS] **corrgram**,  
 [TS] **glossary**  
 Paulsen, J., [TS] **varsoc**, [TS] **vec intro**  
 pergram command, [TS] **pergram**  
 periodogram, [TS] **glossary**, [TS] **pergram**  
 Perron, P., [TS] **dfgls**, [TS] **glossary**, [TS] **pperron**  
 Phillips, P. C. B., [TS] **glossary**, [TS] **pperron**,  
 [TS] **vargranger**, [TS] **vec**, [TS] **vec intro**,  
 [TS] **vecrank**

Phillips–Perron test, [TS] **pperron**  
 Pierce, D. A., [TS] **wntestq**  
 Pisati, M., [TS] **time series**  
 Pitarakis, J. Y., [TS] **vecrank**  
 Plosser, C. I., [TS] **vecrank**  
 portmanteau statistic, [TS] **glossary**  
 portmanteau test, [TS] **corrgram**, [TS] **wntestq**  
 postestimation command, [TS] **fcast compute**,  
 [TS] **fcast graph**, [TS] **irf**, [TS] **vargranger**,  
 [TS] **varlmar**, [TS] **varnorm**, [TS] **varsoc**,  
 [TS] **varstable**, [TS] **varwle**, [TS] **veclmar**,  
 [TS] **vecnorm**, [TS] **vecstable**  
 pperron command, [TS] **pperron**  
 prais command, [TS] **glossary**, [TS] **prais**, [TS] **prais**  
**postestimation**  
 Prais, S. J., [TS] **prais**  
 Prais–Winsten regression, see **prais** command  
 Press, W. H., [TS] **arch**, [TS] **arma**  
 priming values, [TS] **glossary**

## Q

Q statistic, [TS] **wntestq**

## R

random walk, [TS] **glossary**  
 recursive estimation, [TS] **rolling**  
 recursive regression analysis, [TS] **glossary**  
 Reinsel, G. C., [TS] **arma**, [TS] **corrgram**,  
 [TS] **cumsp**, [TS] **dfuller**, [TS] **pergram**,  
 [TS] **pperron**, [TS] **vec intro**, [TS] **xcorr**  
**rename**, **irf** subcommand, [TS] **irf rename**  
 Robins, R. P., [TS] **arch**  
 robust, Huber/White/sandwich estimator of variance  
 ARCH, [TS] **arch**  
 ARIMA and ARMAX, [TS] **arma**  
 Newey–West regression, [TS] **newey**  
 Prais–Winsten and Cochrane–Orcutt regression,  
 [TS] **prais**  
**rolling** command, [TS] **rolling**  
 rolling regression, [TS] **glossary**, [TS] **rolling**  
 Rothenberg, T. J., [TS] **dfgls**, [TS] **glossary**, [TS] **var**  
**svar**, [TS] **vec**  
 Runkle, D., [TS] **arch**

## S

SAARCH, [TS] **arch**  
 Saikkonen, P., [TS] **vec intro**, [TS] **vecrank**  
 Salvador, M., [TS] **vecrank**  
 Samaniego, F. J., [TS] **varwle**  
 Sargan, J. D., [TS] **prais**  
 Schwert, G. W., [TS] **dfgls**  
 seasonal  
 ARIMA, [TS] **tssmooth**, [TS] **tssmooth shwinters**  
 smoothing, [TS] **tssmooth**, [TS] **tssmooth shwinters**  
 seasonal difference operator, [TS] **glossary**

selection-order statistics, [TS] **varsoc**  
 Serfling, R. J., [TS] **irf create**  
 serial correlation, see autocorrelation  
**set**, **irf** subcommand, [TS] **irf set**  
 Shumway, R. H., [TS] **arma**  
**shwinters**, **tssmooth** subcommand, [TS] **tssmooth**  
**shwinters**  
 Sims, C. A., [TS] **irf create**, [TS] **var svar**, [TS] **vec**,  
 [TS] **vec intro**, [TS] **vecrank**  
 skewness, [TS] **varnorm**  
 smoothers, [TS] **glossary**, [TS] **tssmooth**,  
 [TS] **tssmooth dexpontial**, [TS] **tssmooth**  
**exponential**, [TS] **tssmooth hwinters**,  
 [TS] **tssmooth ma**, [TS] **tssmooth nl**,  
 [TS] **tssmooth shwinters**  
 spectral distribution, [TS] **cumsp**, [TS] **glossary**,  
 [TS] **pergram**  
 spectrum, [TS] **glossary**  
 Sperling, R., [TS] **arch**, [TS] **arma**, [TS] **dfgls**,  
 [TS] **wntestq**  
 stability, [TS] **var**, [TS] **var intro**, [TS] **var svar**,  
 [TS] **vecstable**  
 after VAR or SVAR, [TS] **varstable**  
 after VEC, [TS] **vec**, [TS] **vec intro**  
 state-space model, [TS] **arma**, [TS] **glossary**  
 stationary time series, [TS] **dfgls**, [TS] **dfuller**,  
 [TS] **pperron**, [TS] **var**, [TS] **var intro**,  
 [TS] **vec**, [TS] **vec intro**  
 steady-state equilibrium, [TS] **glossary**  
 Stock, J. H., [TS] **dfgls**, [TS] **glossary**, [TS] **irf**  
**create**, [TS] **rolling**, [TS] **time series**, [TS] **var**,  
 [TS] **var intro**, [TS] **var svar**, [TS] **vec**, [TS] **vec**  
**intro**, [TS] **vecrank**  
 strict stationarity, [TS] **glossary**  
 structural vector autoregression, see SVAR  
 SVAR, [TS] **glossary**, [TS] **var intro**, [TS] **var svar**  
 postestimation, [TS] **var svar postestimation**;  
 [TS] **fcast compute**, [TS] **fcast graph**, [TS] **irf**,  
 [TS] **irf create**, [TS] **vargranger**, [TS] **varlmar**,  
 [TS] **varnorm**, [TS] **varsoc**, [TS] **varstable**,  
 [TS] **varwle**  
**svar** command, [TS] **var svar**, [TS] **var svar**  
**postestimation**

## T

tables, [TS] **irf ctable**, [TS] **irf table**  
 TARCH, [TS] **arch**  
 test,  
 Dickey–Fuller, [TS] **dfgls**, [TS] **dfuller**  
 granger causality, [TS] **vargranger**  
 Lagrange-multiplier, [TS] **varlmar**, [TS] **veclmar**  
 normality, [TS] **varnorm**, [TS] **vecnorm**  
 Wald, [TS] **vargranger**, [TS] **varwle**  
 Teukolsky, S. A., [TS] **arch**, [TS] **arma**  
 Theil, H., [TS] **prais**  
 time-domain analysis, [TS] **arch**, [TS] **arma**,  
 [TS] **glossary**

time-series  
 analysis, [TS] **pergram**  
 operators, [TS] **tsset**  
 time-varying variance, [TS] **arch**  
**tsappend** command, [TS] **tsappend**  
 Tsay, R. S., [TS] **varsoc**, [TS] **vec intro**  
**tsfill** command, [TS] **tsfill**  
**tsline** command, [TS] **tsline**  
**tsreport** command, [TS] **tsreport**  
**tsrevar** command, [TS] **tsrevar**  
**tsrline** command, [TS] **tsrline**  
**tsset** command, [TS] **tsset**  
**tssmooth** commands, introduction, [TS] **tssmooth**  
**tssmooth dexpontential** command, [TS] **tssmooth**  
**dexpontential**  
**tssmooth exponential** command, [TS] **tssmooth**  
**exponential**  
**tssmooth hwinters** command, [TS] **tssmooth**  
**hwinters**  
**tssmooth ma** command, [TS] **tssmooth ma**  
**tssmooth nl** command, [TS] **tssmooth nl**  
**tssmooth shwinters** command, [TS] **tssmooth**  
**shwinters**

## U

unit-root  
 models, [TS] **vec**, [TS] **vec intro**  
 process, [TS] **glossary**  
 test, [TS] **dfgls**, [TS] **dfuller**, [TS] **glossary**,  
 [TS] **pperron**  
 univariate time series, [TS] **arch**, [TS] **arma**,  
 [TS] **newey**, [TS] **prais**

## V

VAR, [TS] **glossary**, [TS] **var**, [TS] **var intro**, [TS] **var**  
**svar**, [TS] **varbasic**  
 postestimation, [TS] **fcast compute**, [TS] **fcast**  
**graph**, [TS] **irf**, [TS] **irf create**, [TS] **var**  
**postestimation**, [TS] **vargranger**, [TS] **varlmar**,  
 [TS] **varnorm**, [TS] **varsoc**, [TS] **varstable**,  
 [TS] **varwle**  
**var** command, [TS] **var**, [TS] **var postestimation**  
**varbasic** command, [TS] **varbasic**, [TS] **varbasic**  
**postestimation**  
**vargranger** command, [TS] **vargranger**  
 variance decompositions, see FEVD  
**varlmar** command, [TS] **varlmar**  
**varnorm** command, [TS] **varnorm**  
**varsoc** command, [TS] **varsoc**  
**varstable** command, [TS] **varstable**  
**varwle** command, [TS] **varwle**  
**vec** command, [TS] **vec**, [TS] **vec postestimation**  
**veclmar** command, [TS] **veclmar**  
 VECM, [TS] **glossary**, [TS] **vec**, [TS] **vec intro**  
 postestimation, [TS] **fcast compute**, [TS] **fcast**  
**graph**, [TS] **irf**, [TS] **irf create**, [TS] **varsoc**,

VECM, postestimation, *continued*  
 [TS] **vec postestimation**, [TS] **veclmar**,  
 [TS] **vecnorm**, [TS] **vecrank**, [TS] **vecstable**  
**vecnorm** command, [TS] **vecnorm**  
**vecrank** command, [TS] **vecrank**  
**vecstable** command, [TS] **vecstable**  
 vector autoregression, see VAR  
 vector autoregressive forecast, [TS] **fcast compute**,  
 [TS] **fcast graph**  
 vector error-correction model, see VECM  
 Vetterling, W. T., [TS] **arch**, [TS] **arma**

## W

Wald, A., [TS] **varwle**  
 Wald test, [TS] **vargranger**, [TS] **varwle**  
 Watson, G. S., [TS] **glossary**, [TS] **prais**  
 Watson, M. W., [TS] **dfgls**, [TS] **irf create**,  
 [TS] **rolling**, [TS] **time series**, [TS] **var**,  
 [TS] **var intro**, [TS] **var svar**, [TS] **vec**, [TS] **vec**  
**intro**, [TS] **vecrank**  
 weighted moving average, [TS] **tssmooth**,  
 [TS] **tssmooth ma**  
 West, K., [TS] **pperron**  
 West, K. D., [TS] **newey**  
 White, H., [TS] **newey**, [TS] **prais**  
 white noise, [TS] **glossary**  
 white-noise test, [TS] **wntestb**, [TS] **wntestq**  
 Wiggins, V. L., [TS] **arch**, [TS] **arma**  
 Winsten, C. B., [TS] **prais**  
 Winters, P. R., [TS] **tssmooth**, [TS] **tssmooth**  
**dexpontential**, [TS] **tssmooth exponential**,  
 [TS] **tssmooth hwinters**, [TS] **tssmooth**  
**shwinters**  
**wntestb** command, [TS] **wntestb**  
**wntestq** command, [TS] **wntestq**  
 Wolfowitz, J., [TS] **varwle**  
 Wooldridge, J. M., [TS] **arch**

## X

**xcorr** command, [TS] **xcorr**

## Y

Yar, M., [TS] **tssmooth**, [TS] **tssmooth dexpontential**,  
 [TS] **tssmooth exponential**, [TS] **tssmooth**  
**hwinters**, [TS] **tssmooth shwinters**  
 Yule-Walker equations, [TS] **corrgram**, [TS] **glossary**

## Z

Zakoian, J. M., [TS] **arch**  
 Zellner, A., [TS] **prais**