

Subject and author index

This is the subject and author index for the *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 *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

Abraham, B., [TS] **tssmooth**, [TS] **tssmooth dexpontential**, [TS] **tssmooth exponential**, [TS] **tssmooth hwinters**, [TS] **tssmooth shwinters**

ac command, [TS] **corrgram**

add, **irf** subcommand, [TS] **irf add**

Adkins, L. C., [TS] **arch**

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, B. D. O., [TS] **sspace**

Anderson, T. W., [TS] **vec**, [TS] **vecrank**

Ansley, C. F., [TS] **arima**

A-PARCH, [TS] **arch**

AR, [TS] **dfactor**, [TS] **sspace**

ARCH

- effects, estimation, [TS] **arch**
- model, [TS] **Glossary**
- postestimation, [TS] **arch postestimation**
- regression, [TS] **arch**

arch command, [TS] **arch**, [TS] **arch postestimation**

ARCH models, [TS] **dvech**

ARIMA

- postestimation, [TS] **arima postestimation**
- regression, [TS] **arima**

arima command, [TS] **arima**, [TS] **arima postestimation**

ARMA, [TS] **arch**, [TS] **arima**, [TS] **dfactor**, [TS] **Glossary**, [TS] **sspace**

ARMAX, [TS] **dfactor**, [TS] **sspace**

ARMAX model, [TS] **arima**, [TS] **Glossary**

autocorrelation, [TS] **arch**, [TS] **arima**, [TS] **corrgram**, [TS] **dfactor**, [TS] **Glossary**, [TS] **newey**, [TS] **prais**, [TS] **sspace**, [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**

autoregressive conditional heteroskedasticity, [TS] **dvech**

autoregressive model, [TS] **dfactor**, [TS] **sspace**

autoregressive moving average model, [TS] **dfactor**, [TS] **sspace**

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**

Bauwens, L., [TS] **dvech**

Beckett, S., [TS] **corrgram**

Bera, A. K., [TS] **arch**, [TS] **varnorm**, [TS] **vecnorm**

Berkes, I., [TS] **dvech**

Berndt, E. K., [TS] **arch**, [TS] **arima**

Black, F., [TS] **arch**

block exogeneity, [TS] **vargranger**

Bollerslev, T., [TS] **arch**, [TS] **arima**, [TS] **dvech**

Boswijk, H. P., [TS] **vec**

Bowerman, B. L., [TS] **tssmooth**, [TS] **tssmooth dexpontential**, [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**, [TS] **sspace**

C

Caines, P. E., [TS] **sspace**

Casals, J., [TS] **sspace**

cgraph, **irf** subcommand, [TS] **irf cgraph**

Chang, Y., [TS] **sspace**

Chatfield, C., [TS] **arima**, [TS] **corrgram**, [TS] **Glossary**, [TS] **pergram**, [TS] **tssmooth dexpontential**, [TS] **tssmooth exponential**, [TS] **tssmooth hwinters**, [TS] **tssmooth ma**, [TS] **tssmooth shwinters**, [TS] **tssmooth**

Chatterjee, S., [TS] **prais**

Cheung, Y.-W., [TS] **dfgls**

Cholesky ordering, [TS] **Glossary**

Chou, R. Y., [TS] **arch**

Christiano, L. J., [TS] **irf create**, [TS] **var svar**

Chu-Chun-Lin, S., [TS] **sspace**

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, fcast subcommand, [TS] **fcast compute**
 Comte, F., [TS] **dvech**
 conditional variance, [TS] **arch**, [TS] **Glossary**
 constrained estimation
 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**
 constrained optimization, [TS] **arch**, [TS] **arima**,
 [TS] **dfactor**, [TS] **dvech**, [TS] **sspace**, [TS] **var**
 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] **prais**, [TS] **sspace**, [TS] **varlmar**
 Davis, R. A., [TS] **corrgram**, [TS] **sspace**
 De Jong, P., [TS] **dfactor**, [TS] **sspace**, [TS] **sspace**
 postestimation
 DeGroot, M. H., [TS] **arima**
 Deistler, M., [TS] **sspace**
 describe, irf subcommand, [TS] **irf describe**
 dexponential, tssmooth subcommand,
 [TS] **tssmooth dexponential**
 dfgls command, [TS] **dfgls**
 dfuller command, [TS] **dfuller**
 diagonal vech GARCH model, [TS] **dvech**
 Dickens, R., [TS] **prais**
 Dickey, D. A., [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**
 Ding, Z., [TS] **arch**
 Doornik, J. A., [TS] **vec**
 double-exponential smoothing, [TS] **tssmooth**
 dexponential
 drop, irf subcommand, [TS] **irf drop**
 Drukker, D. M., [TS] **sspace**, [TS] **vec**
 Durbin, J., [TS] **Glossary**, [TS] **prais**
 Durbin–Watson statistic, [TS] **prais**
 Durlauf, S. N., [TS] **vec**, [TS] **vec intro**, [TS] **vecrank**

dvech command, [TS] **dvech**
 dynamic-factor model, [TS] **dfactor**, [TS] **dfactor**
 postestimation, [TS] **sspace**
 dynamic forecast, [TS] **fcast compute**, [TS] **fcast**
 graph, [TS] **Glossary**
 dynamic-multiplier function, [TS] **Glossary**, [TS] **irf**,
 [TS] **irf cgraph**, [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**
 svvar

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] **dfactor**,
 [TS] **dvech**, [TS] **vec**, [TS] **vec intro**,
 [TS] **vecrank**
 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

factor model, [TS] **dfactor**
 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, [TS] **dfactor postestimation**, [TS] **dvech**
 postestimation, [TS] **sspace postestimation**, 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] **dfuller**, [TS] **Glossary**,
 [TS] **pperron**

G

Gani, J., [TS] **wntestb**
 GARCH, [TS] **arch**, [TS] **Glossary**
 garch command, [TS] **arch**
 GARCH Models, [TS] **dvech**
 Gardiner, J. S., [TS] **tssmooth**, [TS] **tssmooth**
dexponential, [TS] **tssmooth exponential**,
 [TS] **tssmooth hwinters**, [TS] **tssmooth**
shwinters
 Gardner Jr., E. S., [TS] **tssmooth dexponential**,
 [TS] **tssmooth hwinters**
 generalized autoregressive conditional heteroskedasticity,
 [TS] **arch**, [TS] **dvech**
 generalized least-squares estimator, [TS] **Glossary**
 Geweke, J., [TS] **dfactor**
 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] **sspace postestimation**, [TS] **sspace**,
 [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**

Hannan, E. J., [TS] **sspace**
 Hardin, J. W., [TS] **newey**, [TS] **prais**
 Harvey, A. C., [TS] **arch**, [TS] **arima**, [TS] **prais**,
 [TS] **sspace**, [TS] **sspace postestimation**,
 [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**
 Horváth, L., [TS] **dvech**
 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**
 Jerez, M., [TS] **sspace**
 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
 Judge, G. G., [TS] **arch**, [TS] **prais**

K

Kalman, R. E., [TS] **arima**
 Kalman
 filter, [TS] **arima**, [TS] **dfactor**, [TS] **dfactor**
postestimation, [TS] **Glossary**, [TS] **sspace**,
 [TS] **sspace postestimation**
 forecast, [TS] **dfactor postestimation**, [TS] **sspace**
postestimation
 smoothing, [TS] **dfactor postestimation**,
 [TS] **sspace postestimation**
 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**
 Laurent, S., [TS] **dvech**
 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**
 Lieberman, O., [TS] **dvech**
 Lilien, D. M., [TS] **arch**
 Lim, G. C., [TS] **arch**
 linear regression, [TS] **newey**, [TS] **prais**, [TS] **var**,
 [TS] **var intro**, [TS] **var svar**, [TS] **varbasic**
 Ljung, G. M., [TS] **wntestq**
 Lu, J. Y., [TS] **prais**
 Lütkepohl, H., [TS] **arch**, [TS] **dfactor**, [TS] **dvech**,
 [TS] **fcast compute**, [TS] **irf**, [TS] **irf**
create, [TS] **prais**, [TS] **sspace**, [TS] **sspace**
postestimation, [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**, [TS] **dfactor**, [TS] **sspace**
 ma, **tssmooth** subcommand, [TS] **tssmooth ma**
 MacKinnon, J. G., [TS] **arch**, [TS] **arima**, [TS] **dfuller**,
 [TS] **Glossary**, [TS] **pperron**, [TS] **prais**,
 [TS] **sspace**, [TS] **varlmar**
 Maddala, G. S., [TS] **vec**, [TS] **vec intro**, [TS] **vecrank**
 Magnus, J. R., [TS] **var svar**
 Mandelbrot, B., [TS] **arch**
 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**
 Miller, J. I., [TS] **sspace**
 Monfort, A., [TS] **arima**
 Montgomery, D. C., [TS] **tssmooth**, [TS] **tssmooth**
dexponential, [TS] **tssmooth exponential**,
 [TS] **tssmooth hwinters**, [TS] **tssmooth**
shwinters
 Moore, J. B., [TS] **sspace**
 moving average, [TS] **arch**, [TS] **arima**, [TS] **Glossary**,
 [TS] **tssmooth**, [TS] **tssmooth ma**
 multiplicative heteroskedasticity, [TS] **arch**
 multivariate ARCH, [TS] **dvech postestimation**
 multivariate GARCH, [TS] **dvech**, [TS] **dvech**
postestimation
 multivariate time series, [TS] **dfactor**, [TS] **dvech**,
 [TS] **sspace**, [TS] **var**, [TS] **var intro**, [TS] **var**
svar, [TS] **varbasic**, [TS] **vec**, [TS] **vec intro**,
 [TS] **xcorr**

N

NARCH, [TS] **arch**

NARCH, [TS] **arch**
 Nelson, D. B., [TS] **arch**, [TS] **arima**, [TS] **dvech**
 Neudecker, H., [TS] **var svar**
 Newbold, P., [TS] **arima**, [TS] **vec intro**
 Newey, W. K., [TS] **newey**, [TS] **pperron**
newey command, [TS] **newey**, [TS] **newey**
postestimation
 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 intro**, [TS] **vec**
 normality test
 after VAR or SVAR, [TS] **varnorm**
 after VEC, [TS] **vecnorm**
 NPARCH, [TS] **arch**

O

O’Connell, R. T., [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] **sspace**, [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, S. J., [TS] **prais**
prais command, [TS] **Glossary**, [TS] **prais**, [TS] **prais**
postestimation
 Prais–Winsten regression, see **prais** command
 predict, [TS] **dvech postestimation**, [TS] **sspace**
postestimation
 predict command=predict command, [TS] **dfactor**
postestimation
 Press, W. H., [TS] **arch**, [TS] **arima**
 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] **arima**, [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] **arima**
 Newey–West regression, [TS] **newey**
 Prais–Winsten and Cochrane–Orcutt regression,
 [TS] **prais**
 rolling command, [TS] **rolling**
 rolling regression, [TS] **Glossary**, [TS] **rolling**
 Rombouts, J. V. K., [TS] **dvech**
 Room, T., [TS] **arima**
 Rothenberg, T. J., [TS] **dfgls**, [TS] **Glossary**,
 [TS] **sspace**, [TS] **var svar**, [TS] **vec**
 Runkle, D. E., [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**

Sargent, T. J., [TS] **dfactor**
 Schneider, W., [TS] **sspace**
 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] **arima**
shwinters, **tssmooth** subcommand, [TS] **tssmooth shwinters**
 Silvennoinen, A., [TS] **dvech**
 Sims, C. A., [TS] **dfactor**, [TS] **irf create**, [TS] **var svar**, [TS] **vec**, [TS] **vec intro**, [TS] **vecrank**
 skewness, [TS] **varnorm**
 smoothers, [TS] **Glossary**, [TS] **tssmooth**, [TS] **tssmooth dexponential**, [TS] **tssmooth exponential**, [TS] **tssmooth hwinters**, [TS] **tssmooth ma**, [TS] **tssmooth nl**, [TS] **tssmooth shwinters**
 Sotoca, S., [TS] **sspace**
 spectral distribution, [TS] **cumsp**, [TS] **Glossary**, [TS] **pergram**
 spectrum, [TS] **Glossary**
 Sperling, R., [TS] **arch**, [TS] **arima**, [TS] **dfgls**, [TS] **wntestq**
sspace command, [TS] **sspace**
 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] **arima**, [TS] **dfactor**, [TS] **dfactor postestimation**, [TS] **Glossary**, [TS] **sspace**, [TS] **sspace postestimation**
 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] **arch**, [TS] **dfactor**, [TS] **dfgls**, [TS] **Glossary**, [TS] **irf create**, [TS] **rolling**, [TS] **sspace**, [TS] **time series**, [TS] **var**, [TS] **var intro**, [TS] **var svar**, [TS] **vec**, [TS] **vec intro**, [TS] **vecrank**
 strict stationarity, [TS] **Glossary**
 structural time-series model, [TS] **sspace**
 structural vector autoregression, see SVAR
 SUR, [TS] **dfactor**
 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**
 Teräsvirta, T., [TS] **dvech**
 test,
 Dickey–Fuller, [TS] **dfgls**, [TS] **dfuller**
 granger causality, [TS] **vargranger**
 Lagrange-multiplier, [TS] **varlmar**, [TS] **vecmar**
 normality, [TS] **varnorm**, [TS] **vecnorm**
 Wald, [TS] **vargranger**, [TS] **varwle**
 Teukolsky, S. A., [TS] **arch**, [TS] **arima**
 Theil, H., [TS] **prais**
 time-domain analysis, [TS] **arch**, [TS] **arima**, [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] **tsline**
tsset command, [TS] **tsset**
tssmooth commands, introduction, [TS] **tssmooth**
tssmooth dexponential command, [TS] **tssmooth dexponential**
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] **arima**, [TS] **newey**, [TS] **prais**
 unobserved-component model, [TS] **dfactor**, [TS] **sspace**

V

VAR, [TS] **dfactor**, [TS] **Glossary**, [TS] **sspace**, [TS] **var**, [TS] **var intro**, [TS] **var svar**, [TS] **varbasic**

VAR, *continued*

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] **dvech**, [TS] **Glossary**, [TS] **vec**, [TS] **vec intro**

postestimation, [TS] **fcast compute**, [TS] **fcast graph**, [TS] **irf**, [TS] **irf create**, [TS] **varsoc**, [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 autoregressive moving average model, [TS] **dfactor**, [TS] **sspace**

vector error-correction model, *see* VECM

Vetterling, W. T., [TS] **arch**, [TS] **arima**

W

Wald, A., [TS] **varwle**

Wald test, [TS] **vargranger**, [TS] **varwle**

Watson, G. S., [TS] **Glossary**, [TS] **prais**

Watson, M. W., [TS] **arch**, [TS] **dfactor**, [TS] **dfgls**, [TS] **irf create**, [TS] **rolling**, [TS] **sspace**, [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. D., [TS] **newey**, [TS] **pperron**

White, H., [TS] **newey**, [TS] **prais**

white noise, [TS] **Glossary**

white-noise test, [TS] **wntestb**, [TS] **wntestq**

Wiggins, V. L., [TS] **arch**, [TS] **arima**, [TS] **sspace**

Winsten, C. B., [TS] **prais**

Winters, P. R., [TS] **tssmooth**, [TS] **tssmooth dexponential**, [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**, [TS] **dvech**, [TS] **prais**

X

xcorr command, [TS] **xcorr**

Y

Yar, M., [TS] **tssmooth**, [TS] **tssmooth dexponential**, [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**