

Table of Contents

intro	Introduction to time-series manual	1
time series	Introduction to time-series commands	3
arch	Autoregressive conditional heteroskedasticity (ARCH) family of estimators	10
arch postestimation	Postestimation tools for arch	38
arima	ARIMA, ARMAX, and other dynamic regression models	42
arima postestimation	Postestimation tools for arima	63
corrgram	Tabulate and graph autocorrelations	68
cumsp	Cumulative spectral distribution	75
dfgls	DF-GLS unit-root test	78
dfuller	Augmented Dickey–Fuller unit-root test	84
estimation options	Estimation options	89
fcast compute	Compute dynamic forecasts of dependent variables after var, svar, or vec	90
fcast graph	Graph forecasts of variables computed by fcast compute	98
haver	Load data from Haver Analytics database	101
irf	Create and analyze IRFs, dynamic-multiplier functions, and FEVDs	106
irf add	Add results from an IRF file to the active IRF file	110
irf cgraph	Combine graphs of IRFs, dynamic-multiplier functions, and FEVDs	112
irf create	Obtain IRFs, dynamic-multiplier functions, and FEVDs	117
irf ctable	Combine tables of IRFs, dynamic-multiplier functions, and FEVDs	139
irf describe	Describe an IRF file	144
irf drop	Drop IRF results from the active IRF file	147
irf graph	Graph IRFs, dynamic-multiplier functions, and FEVDs	149
irf ograph	Graph overlaid IRFs, dynamic-multiplier functions, and FEVDs	155
irf rename	Rename an IRF result in an IRF file	161
irf set	Set the active IRF file	163
irf table	Create tables of IRFs, dynamic-multiplier functions, and FEVDs	165
newey	Regression with Newey–West standard errors	170
newey postestimation	Postestimation tools for newey	174
pergram	Periodogram	176
pperron	Phillips–Perron unit-root test	183
prais	Prais–Winsten and Cochrane–Orcutt regression	188
prais postestimation	Postestimation tools for prais	199
rolling	Rolling-window and recursive estimation	201
tsappend	Add observations to a time-series dataset	208
tsfill	Fill in gaps in time variable	214
tsline	Plot time-series data	218
tsreport	Report time-series aspects of a dataset or estimation sample	223
tsrevar	Time-series operator programming command	226
tsset	Declare data to be time-series data	229
tssmooth	Smooth and forecast univariate time-series data	245
tssmooth dexpontential	Double-exponential smoothing	247
tssmooth exponential	Single-exponential smoothing	253
tssmooth hwinters	Holt–Winters nonseasonal smoothing	261

tssmooth ma	Moving-average filter	268
tssmooth nl	Nonlinear filter	273
tssmooth shwinters	Holt–Winters seasonal smoothing	275
var intro	Introduction to vector autoregressive models	284
var	Vector autoregressive models	291
var postestimation	Postestimation tools for var	302
var svar	Structural vector autoregressive models	305
var svar postestimation	Postestimation tools for svar	322
varbasic	Fit a simple VAR and graph IRFS or FEVDs	325
varbasic postestimation	Postestimation tools for varbasic	330
vargranger	Perform pairwise Granger causality tests after var or svar	332
varlmar	Perform LM test for residual autocorrelation after var or svar	336
varnorm	Test for normally distributed disturbances after var or svar	339
varsoc	Obtain lag-order selection statistics for VARs and VECMs	344
varstable	Check the stability condition of VAR or SVAR estimates	350
varwle	Obtain Wald lag-exclusion statistics after var or svar	355
vec intro	Introduction to vector error-correction models	360
vec	Vector error-correction models	379
vec postestimation	Postestimation tools for vec	403
veclmar	Perform LM test for residual autocorrelation after vec	406
vecnorm	Test for normally distributed disturbances after vec	409
vecrank	Estimate the cointegrating rank of a VECM	413
vecstable	Check the stability condition of VECM estimates	421
wntestb	Bartlett’s periodogram-based test for white noise	425
wntestq	Portmanteau (Q) test for white noise	430
xcorr	Cross-correlogram for bivariate time series	433
glossary	Glossary of terms	437