

Subject and author index

This is the subject and author index for the *Longitudinal-Data/Panel-Data Reference Manual*. Readers interested in topics other than cross-sectional 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

abond, estat subcommand, [XT] **xtabond**
postestimation, [XT] **xtdpd** **postestimation**,
 [XT] **xtdpdsys** **postestimation**

Abramowitz, M., [XT] **xtmelogit**, [XT] **xtmepoisson**

Aigner, D., [XT] **xtfrontier**

Albert, P. S., [XT] **xtgee**

Allison, P. D., [XT] **xtlogit**, [XT] **xtpoisson**, [XT] **xtreg**

Alvarez, J., [XT] **xtabond**

Amemiya, T., [XT] **xhtaylor**, [XT] **xtivreg**

Anderson, T. W., [XT] **xtabond**, [XT] **xtdpd**,
 [XT] **xtdpdsys**, [XT] **xtivreg**

Andrews, M., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**, [XT] **xtreg**

Arellano, M., [XT] **xtabond**, [XT] **xtdpd**, [XT] **xtdpd**
postestimation, [XT] **xtdpdsys**, [XT] **xtdpdsys**
postestimation, [XT] **xtreg**

Arellano–Bond
 estimator, [XT] **Glossary**, [XT] **xtabond**
 postestimation, [XT] **xtabond** **postestimation**,
 [XT] **xtdpd** **postestimation**, [XT] **xtdpdsys**
postestimation

Arellano–Bover estimator, [XT] **xtdpd**, [XT] **xtdpdsys**

Arora, S. S., [XT] **xtivreg**, [XT] **xtreg**

Aten, B., [XT] **xtunitroot**

autocorrelation, [XT] **xtabond**, [XT] **xtgee**, [XT] **xtgls**,
 [XT] **xtpcse**, [XT] **xtregar**

autoregressive process, [XT] **Glossary**, [XT] **xtabond**,
 [XT] **xtdpd**, [XT] **xtdpdsys**

B

balanced data, [XT] **Glossary**

Balestra, P., [XT] **xtivreg**

Baltagi, B. H., [XT] **xt**, [XT] **xtabond**, [XT] **xtdpd**,
 [XT] **xtdpdsys**, [XT] **xhtaylor**, [XT] **xtivreg**,
 [XT] **xtmixed**, [XT] **xtreg**, [XT] **xtreg**
postestimation, [XT] **xtregar**, [XT] **xtunitroot**

Banerjee, A., [XT] **xtunitroot**

Basford, K. E., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**

Bates, D. M., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**, [XT] **xtmixed** **postestimation**

Battese, G. E., [XT] **xtfrontier**

Battese–Coelli parameterization, [XT] **xtfrontier**

Baum, C. F., [XT] **xtgls**, [XT] **xtreg**

Beck, N., [XT] **xtgls**, [XT] **xtpcse**

Bentham, G., [XT] **xtmepoisson**

Bera, A. K., [XT] **xtreg**, [XT] **xtreg** **postestimation**,
 [XT] **xtregar**

between-cell means and variances, [XT] **xtdescribe**,
 [XT] **xtsum**

between estimators, [XT] **Glossary**, [XT] **xtivreg**,
 [XT] **xtreg**

Bhargava, A., [XT] **xtregar**

Blackburne III, E. F., [XT] **xtabond**, [XT] **xtdpd**,
 [XT] **xtdpdsys**

Blackwell III, J. L., [XT] **xtgls**, [XT] **xtpcse**,
 [XT] **xtreg**

Blundell, R., [XT] **xtdpd**, [XT] **xtdpdsys**

Blundell–Bond estimator, [XT] **xtdpd**, [XT] **xtdpdsys**

BLUPs, [XT] **Glossary**

Bond, S., [XT] **xtabond**, [XT] **xtdpd**, [XT] **xtdpd**
postestimation, [XT] **xtdpdsys**, [XT] **xtdpdsys**
postestimation

bootstrap standard errors, [XT] **vce_options**

Bottai, M., [XT] **xtreg**

Bover, O., [XT] **xtdpd**, [XT] **xtdpdsys**

Boyle, P., [XT] **xtmepoisson**

Breitung, J., [XT] **xtunitroot**

breitung, xtunitroot subcommand, [XT] **xtunitroot**

Breitung test, [XT] **xtunitroot**

Breslow, N. E., [XT] **xtmelogit**, [XT] **xtmepoisson**

Breusch, T. S., [XT] **xtreg** **postestimation**

Breusch–Pagan Lagrange multiplier test, [XT] **xtreg**
postestimation

Bruno, G. S. F., [XT] **xtabond**, [XT] **xtdpd**,
 [XT] **xtdpdsys**, [XT] **xtreg**

Bryk, A. S., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**

C

Cameron, A. C., [XT] **xt**, [XT] **xtmixed**, [XT] **xtnbreg**,
 [XT] **xtpoisson**

canonical link, [XT] **Glossary**

Carpenter, J. R., [XT] **xtmelogit**

Carroll, R. J., [XT] **xtmixed**

Carter, S., [XT] **xt**, [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**

Casella, G., [XT] **xtmixed**

Caudill, S. B., [XT] **xtfrontier**

Center for Human Resource Research, [XT] **xt**

Chang, Y., [XT] **xtivreg**, [XT] **xtreg**

Chang, Y.-J., [XT] **xtivreg**

Chao, E. C., [XT] **xtmelogit**, [XT] **xtmelogit**
postestimation, [XT] **xtmepoisson**,
 [XT] **xtmepoisson** **postestimation**

Choi, I., [XT] **xtunitroot**

Chu, C.-S. J., [XT] **xtunitroot**

Clayton, D. G., [XT] **xtmelogit**, [XT] **xtmepoisson**

Cleland, J., [XT] **xtmelogit**

cluster estimator of variance, [XT] **vce_options**
 fit population-averaged panel-data models by using
 GEE, [XT] **xtgee**
 fixed- and random-effects linear models, [XT] **xtreg**
 population-averaged cloglog models, [XT] **xtcloglog**
 population-averaged logit models, [XT] **xtlogit**
 population-averaged negative binomial models,
 [XT] **xtnbreg**
 population-averaged Poisson models, [XT] **xtpoisson**
 population-averaged probit models, [XT] **xtprobit**

Coelli, T. J., [XT] **xtfrontier**

complementary log-log
 postestimation, [XT] **xtcloglog postestimation**
 regression, [XT] **xtcloglog**, [XT] **xtgee**

conditional fixed-effects model, [XT] **Glossary**

conditional logistic regression, [XT] **xtlogit**

constrained estimation
 random- and fixed-effects logit models, [XT] **xtlogit**
 random- and fixed-effects negative binomial models,
 [XT] **xtnbreg**
 random- and fixed-effects Poisson models,
 [XT] **xtpoisson**
 random-effects cloglog model, [XT] **xtcloglog**
 random-effects interval-data regression models,
 [XT] **xtintreg**
 random-effects probit model, [XT] **xtprobit**
 random-effects tobit models, [XT] **xttobit**
 stochastic frontier models for panel data,
 [XT] **xtfrontier**

Conway, M. R., [XT] **xtlogit**, [XT] **xtprobit**

correlated error, see robust

correlation structure, [XT] **Glossary**

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

Cox, N. J., [XT] **xtdescribe**

crossed-effects model, [XT] **Glossary**

cross-sectional data, [XT] **Glossary**

cross-sectional time-series
 data, [XT] **Glossary**
 postestimation, [XT] **xtregar postestimation**
 regression, [XT] **xtregar**

Cui, J., [XT] **xtgee**

D

Das, S., [XT] **xtunitroot**

data,
 autocorrelated, see autocorrelation
 range of, see range of data
 summarizing, see summarizing data
 survival-time, see survival analysis

data manipulation, [XT] **xtset**

Davidson, R., [XT] **xtgls**, [XT] **xtpcse**

De Hoyos, R. E., [XT] **xtreg**

Demidenko, E., [XT] **xtmixed**

Dempster, A. P., [XT] **xtmixed**

descriptive statistics, displaying, [XT] **xtsum**,
 [XT] **xttab**

dichotomous outcome model, [XT] **xtcloglog**,
 [XT] **xtgee**, [XT] **xtlogit**, [XT] **xtprobit**

Diggle, P. J., [XT] **xtmixed**

DiNardo, J., [XT] **xtrc**

dispersion, measures of, [XT] **xtsum**

disturbance term, [XT] **Glossary**

Drukker, D. M., [XT] **xt**, [XT] **xtmlogit**,
 [XT] **xtmepoisson**, [XT] **xtmixed**, [XT] **xtregar**

Dwyer, J. H., [XT] **xtrcg**

dynamic model, [XT] **Glossary**

dynamic panel-data regression, [XT] **xtabond**,
 [XT] **xtddp**, [XT] **xtddpsys**

E

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

endogenous variable, [XT] **Glossary**

error-components model, [XT] **Glossary**,
 [XT] **xthtaylor**

estat
 abond command, [XT] **xtabond postestimation**,
 [XT] **xtddp postestimation**, [XT] **xtddpsys**
 postestimation
 group command, [XT] **xtmlogit**, [XT] **xtmlogit**
 postestimation, [XT] **xtmepoisson**,
 [XT] **xtmepoisson postestimation**,
 [XT] **xtmixed**, [XT] **xtmixed postestimation**
 recovariance command, [XT] **xtmlogit**,
 [XT] **xtmlogit postestimation**,
 [XT] **xtmepoisson**, [XT] **xtmepoisson**
 postestimation, [XT] **xtmixed**, [XT] **xtmixed**
 postestimation
 sargan command, [XT] **xtabond postestimation**,
 [XT] **xtddp postestimation**, [XT] **xtddpsys**
 postestimation
 wcorrelation command, [XT] **xtgee**
 postestimation

exogenous variable, [XT] **Glossary**

F

failure-time model, [XT] **xtpoisson**

Feinleib, M., [XT] **xtreg**

FGLS (feasible generalized least squares), [XT] **xtgls**,
 [XT] **xtivreg**, [XT] **xtreg**
 postestimation, [XT] **xtgls postestimation**

first-differenced estimator, [XT] **xtivreg**

Fisher, M. R., [XT] **xtcloglog**, [XT] **xtgee**,
 [XT] **xtintreg**, [XT] **xtlogit**, [XT] **xtprobit**,
 [XT] **xttobit**

Fisher-type tests, [XT] **xtunitroot**

fisher, **xtunitroot** subcommand, [XT] **xtunitroot**

fixed-effects model, [XT] **Glossary**, [XT] **xtabond**,
 [XT] **xtddp**, [XT] **xtddpsys**, [XT] **xtivreg**,
 [XT] **xtlogit**, [XT] **xtnbreg**, [XT] **xtpoisson**,
 [XT] **xtreg**, [XT] **xtregar**

Ford, J. M., [XT] **xtfrontier**

Frank, M. W., [XT] **xtabond**, [XT] **xtddp**,
 [XT] **xtddpsys**

Franzese, R. J., Jr., [XT] **xtpcse**
 Franzini, L., [XT] **xtregar**
 Frechette, G. R., [XT] **xtprobit**
 frequency table, [XT] **xttab**
 frontier model, stochastic, [XT] **xtfrontier**

G

Galecki, A. T., [XT] **xtmixed**
 Gange, S. J., [XT] **xtcloglog**, [XT] **xtgee**,
 [XT] **xtintreg**, [XT] **xtlogit**, [XT] **xtprobit**,
 [XT] **xttobit**
 Gauss–Hermite quadrature, [XT] **quadchk**
 GEE (generalized estimating equations), [XT] **Glossary**,
 [XT] **xtgee**
 postestimation, [XT] **xtgee postestimation**
 generalized least squares, *see* **FGLS**
 generalized linear model, [XT] **Glossary**
 generalized method of moments (GMM), [XT] **xtabond**,
 [XT] **xtddpd**, [XT] **xtddpsys**
 Ginther, O. J., [XT] **xtmixed**
 Goldman, N., [XT] **xtmelogit**
 Goldstein, H., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**
 Goldstein, R., [XT] **xtreg**
 Gould, W. W., [XT] **xtfrontier**
 graphs, cross-sectional time-series data, [XT] **xtdata**,
 [XT] **xtline**
 Greene, W. H., [XT] **xt**, [XT] **xtgls**, [XT] **xtpcse**,
 [XT] **xtpoisson**, [XT] **xtrc**, [XT] **xtreg**
 Griffiths, W. E., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtrc**,
 [XT] **xtreg**
 Griliches, Z., [XT] **xtgls**, [XT] **xtnbreg**, [XT] **xtpcse**,
 [XT] **xtpoisson**, [XT] **xtrc**
 Gropper, D. M., [XT] **xtfrontier**
 group, *estat* subcommand, [XT] **xtmelogit**
postestimation, [XT] **xtmepoisson**
postestimation, [XT] **xtmixed postestimation**
 Grunfeld, Y., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtrc**
 Guilkey, D. K., [XT] **xtprobit**
 Guimarães, P., [XT] **xtnbreg**
 Gutierrez, R. G., [XT] **xt**, [XT] **xtmelogit**,
 [XT] **xtmepoisson**, [XT] **xtmixed**

H

Hadri, K., [XT] **xtunitroot**
hadri, *xtunitroot* subcommand, [XT] **xtunitroot**
 Hadri Lagrange multiplier stationarity test,
 [XT] **xtunitroot**
 Hall, B. H., [XT] **xtnbreg**, [XT] **xtpoisson**
 Hansen, L. P., [XT] **xtabond**, [XT] **xtddpd**,
 [XT] **xtddpsys**
 Hardin, J. W., [XT] **xtgee**, [XT] **xtmelogit**
postestimation, [XT] **xtmepoisson**
postestimation, [XT] **xtpoisson**
 Harris, R. D. F., [XT] **xtunitroot**
 Harris–Tzavalis test, [XT] **xtunitroot**

Harville, D. A., [XT] **xtmixed**
 Hauck, W. W., [XT] **xtcloglog**, [XT] **xtlogit**,
 [XT] **xtprobit**
 Hausman, J. A., [XT] **xthtaylor**, [XT] **xtnbreg**,
 [XT] **xtpoisson**, [XT] **xtreg postestimation**
 Hausman specification test, [XT] **xtreg postestimation**
 Hausman–Taylor
 estimator, [XT] **xthtaylor**
 postestimation, [XT] **xthtaylor postestimation**
 Heagerty, P., [XT] **xtmixed**
 Henderson, C. R., [XT] **xtmixed**
 Heston, A., [XT] **xtunitroot**
 heteroskedasticity, [XT] **xtgls**
 hierarchical model, [XT] **Glossary**, [XT] **xtmelogit**,
 [XT] **xtmepoisson**, [XT] **xtmixed**
 Hilbe, J. M., [XT] **xtgee**, [XT] **xtmelogit**
postestimation, [XT] **xtmepoisson**
postestimation, [XT] **xtpoisson**
 Hill, R. C., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtrc**,
 [XT] **xtreg**
 Hlouskova, J., [XT] **xtunitroot**
 Hocking, R. R., [XT] **xtmixed**
 Hoechle, D., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtreg**,
 [XT] **xtregar**
 Holtz-Eakin, D., [XT] **xtabond**, [XT] **xtddpd**,
 [XT] **xtddpsys**
 Honoré, B. E., [XT] **xttobit**
 Hosmer Jr., D. W., [XT] **xtgee**
 Hsiao, C., [XT] **xt**, [XT] **xtabond**, [XT] **xtddpd**,
 [XT] **xtddpsys**, [XT] **xtivreg**, [XT] **xtreg**
ht, *xtunitroot* subcommand, [XT] **xtunitroot**
 Huq, N. M., [XT] **xtmelogit**

I

idiosyncratic error term, [XT] **Glossary**
 Im, K. S., [XT] **xtunitroot**
 Im–Pesaran–Shin test, [XT] **xtunitroot**
 incidence-rate ratio and rate ratio, [XT] **xtgee**,
 [XT] **xtnbreg**, [XT] **xtpoisson**
 instrumental-variables, [XT] **Glossary**
 estimator, [XT] **Glossary**
 regression, [XT] **xtabond**, [XT] **xtddpd**,
 [XT] **xtddpsys**, [XT] **xthtaylor**, [XT] **xtivreg**,
 [XT] **xtivreg postestimation**
 interval data, [XT] **Glossary**
 interval regression, random-effects, [XT] **xtintreg**
 postestimation, [XT] **xtintreg postestimation**
ips, *xtunitroot* subcommand, [XT] **xtunitroot**

J

jackknife standard errors, [XT] **vce_options**
 Joe, H., [XT] **xtmelogit**, [XT] **xtmepoisson**
 Johnston, J., [XT] **xtrc**
 Judge, G. G., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtrc**,
 [XT] **xtreg**
 Jung, B. C., [XT] **xtmixed**

K

Kadane, J. B., [XT] **xtmelogit**, [XT] **xtmepoisson**
 Kalbfleisch, J. D., [XT] **xtcloglog**, [XT] **xtlogit**,
 [XT] **xtprobit**
 Katz, J. N., [XT] **xtgls**, [XT] **xtpcse**
 Khanti-Akom, S., [XT] **xhtaylor**
 Kiviet, J. F., [XT] **xtabond**
 Klein, M., [XT] **xtgee**
 Kleinbaum, D. G., [XT] **xtgee**
 Kmenta, J., [XT] **xtpcse**
 Kumbhakar, S. C., [XT] **xtfrontier**
 Kwiatkowski, D., [XT] **xtunitroot**

L

Lahiri, K., [XT] **xtgls**
 Laird, N. M., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**
 LaMotte, L. R., [XT] **xtmixed**
 Langford, I. H., [XT] **xtmepoisson**
 Layard, R., [XT] **xtabond**, [XT] **xtddp**, [XT] **xtddpsys**
 Lee, J. W., [XT] **xtmixed**
 Lee, L. F., [XT] **xtreg**
 Lee, T.-C., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtrc**,
 [XT] **xtreg**
 Lemeshow, S., [XT] **xtgee**
 Leonard, M., [XT] **xtgee**
 Levin, A., [XT] **xtunitroot**
 Levin–Lin–Chu test, [XT] **xtunitroot**
 Leyland, A. H., [XT] **xtmelogit**, [XT] **xtmepoisson**
 Li, Q., [XT] **xtivreg**, [XT] **xtrg postestimation**,
 [XT] **xtregar**
 Liang, K.-Y., [XT] **xtcloglog**, [XT] **xtgee**, [XT] **xtlogit**,
 [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**, [XT] **xtnbreg**, [XT] **xtpoisson**,
 [XT] **xtprobit**
 Lin, C.-F., [XT] **xtunitroot**
 Lin, X., [XT] **xtmelogit**, [XT] **xtmepoisson**
 Lindstrom, M. J., [XT] **xtcloglog**, [XT] **xtgee**,
 [XT] **xtintreg**, [XT] **xtlogit**, [XT] **xtprobit**,
 [XT] **xttobit**
 linear mixed models, [XT] **xtmixed**
 postestimation, [XT] **xtmelogit postestimation**,
 [XT] **xtmepoisson postestimation**, [XT] **xtmixed**
 postestimation
 linear regression, [XT] **xtabond**, [XT] **xtddp**,
 [XT] **xtddpsys**, [XT] **xtfrontier**, [XT] **xtgee**,
 [XT] **xtgls**, [XT] **xhtaylor**, [XT] **xtivreg**,
 [XT] **xtmixed**, [XT] **xtpcse**, [XT] **xtrc**,
 [XT] **xtreg**, [XT] **xtregar**
 link function, [XT] **Glossary**, [XT] **xtgee**
 Littell, R. C., [XT] **xtmelogit**
 Liu, Q., [XT] **xtcloglog**, [XT] **xtintreg**, [XT] **xtlogit**,
 [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtpoisson**, [XT] **xtprobit**, [XT] **xttobit**
`llc`, `xtunitroot` subcommand, [XT] **xtunitroot**

logistic and logit regression,
 fixed-effects, [XT] **xtlogit**
 generalized estimating equations, [XT] **xtgee**
 mixed-effects, [XT] **xtmelogit**
 population-averaged, [XT] **xtlogit**; [XT] **xtgee**
 postestimation, [XT] **xtlogit postestimation**
 random-effects, [XT] **xtlogit**
 longitudinal data, [XT] **Glossary**
 Lovell, C. A. K., [XT] **xtfrontier**
 Lütkepohl, H., [XT] **xtgls**, [XT] **xtpcse**, [XT] **xtrc**,
 [XT] **xtreg**

M

MacKinnon, J. G., [XT] **xtgls**, [XT] **xtpcse**
 MaCurdy, T. E., [XT] **xhtaylor**
 Maddala, G. S., [XT] **xtgls**, [XT] **xtunitroot**
 Mair, C. S., [XT] **xtmepoisson**
 Marcellino, M., [XT] **xtunitroot**
 Marchenko, Y., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**
 maximum restricted-likelihood, [XT] **xtmixed**
 McCullagh, P., [XT] **vce_options**, [XT] **xtgee**,
 [XT] **xtmelogit postestimation**,
 [XT] **xtmepoisson postestimation**,
 [XT] **xtpoisson**
 McCulloch, C. E., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**
 McDonald, A., [XT] **xtmepoisson**
 McLachlan, G. J., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**
 means, displaying, [XT] **xtsum**
 Meeusen, W., [XT] **xtfrontier**
 Milliken, G. A., [XT] **xtmelogit**
 mixed model, [XT] **Glossary**
 model specification test, [XT] **xtrg postestimation**
 Molenberghs, G., [XT] **xtmixed**
 Moon, H. R., [XT] **xtunitroot**
 multilevel models, [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**
 Mundlak, Y., [XT] **xtregar**
 Munnell, A., [XT] **xtmixed**
 Murphy, J. L., [XT] **xtprobit**
 Murray, R. M., [XT] **xtmelogit**

N

Narendranathan, W., [XT] **xtregar**
 Naylor, J. C., [XT] **xtcloglog**, [XT] **xtintreg**,
 [XT] **xtlogit**, [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtpoisson**, [XT] **xtprobit**, [XT] **xttobit**
 negative binomial regression,
 fixed-effects, [XT] **xtnbreg**
 model, [XT] **Glossary**
 population-averaged, [XT] **xtnbreg**; [XT] **xtgee**
 postestimation, [XT] **xtnbreg postestimation**
 random-effects, [XT] **xtnbreg**

Nelder, J. A., [XT] *vce_options*, [XT] *xtgee*,
 [XT] *xtmelogit* *postestimation*,
 [XT] *xtmepoisson* *postestimation*,
 [XT] *xtpoisson*

Neuhaus, J. M., [XT] *xtcloglog*, [XT] *xtintreg*,
 [XT] *xtlogit*, [XT] *xtmelogit*, [XT] *xtmepoisson*,
 [XT] *xtmixed*, [XT] *xtprobit*

Newey, W., [XT] *xtabond*, [XT] *xtdpd*, [XT] *xtdpdpsys*

Newey, W. K., [XT] *xtunitroot*

Newton, H. J., [XT] *xtgee*

Newton, M. A., [XT] *xtcloglog*, [XT] *xtgee*,
 [XT] *xtintreg*, [XT] *xtlogit*, [XT] *xtprobit*,
 [XT] *xttobit*

Ng, E. S. W., [XT] *xtmelogit*

Nichols, A., [XT] *xtmixed*, [XT] *xtrc*, [XT] *xtreg*

Nickell, S., [XT] *xtunitroot*

Nickell, S. J., [XT] *xtabond*, [XT] *xtdpd*,
 [XT] *xtdpdpsys*

O

Obstfeld, M., [XT] *xtunitroot*

O'Connell, P. G. J., [XT] *xtunitroot*

odds ratio, [XT] *xtcloglog*, [XT] *xtgee*, [XT] *xtlogit*,
 [XT] *xtnbreg*, [XT] *xtpoisson*, [XT] *xtprobit*

O'Donnell, C. J., [XT] *xtfrontier*

Oh, K.-Y., [XT] *xtunitroot*

OIM, [XT] *vce_options*

one-level model, [XT] *Glossary*

OPG, [XT] *vce_options*

Orsini, N., [XT] *xtreg*

Osbat, C., [XT] *xtunitroot*

Over, M., [XT] *xtivreg*

overidentifying restrictions, [XT] *Glossary*

P

Pagan, A. R., [XT] *xtreg* *postestimation*

Palta, M., [XT] *xtcloglog*, [XT] *xtgee*, [XT] *xtintreg*,
 [XT] *xtlogit*, [XT] *xtprobit*, [XT] *xttobit*

panel-corrected standard errors, [XT] *Glossary*

panel data, [XT] *Glossary*

panels, variable identifying, [XT] *xtset*

Paterson, L., [XT] *xtmelogit*

Patterson, K., [XT] *xtunitroot*

PCSE (panel-corrected standard error), [XT] *xtpcse*
postestimation, [XT] *xtpcse* *postestimation*

Pendegast, J. F., [XT] *xtcloglog*, [XT] *xtgee*,
 [XT] *xtintreg*, [XT] *xtlogit*, [XT] *xtprobit*,
 [XT] *xttobit*

Pesaran, M. H., [XT] *xtunitroot*

Phillips, P. C. B., [XT] *xtunitroot*

Pickles, A., [XT] *xtgee*, [XT] *xtmelogit*,
 [XT] *xtmepoisson*, [XT] *xtreg*

Pierce, D. A., [XT] *xtcloglog*, [XT] *xtintreg*,
 [XT] *xtlogit*, [XT] *xtmelogit*, [XT] *xtmepoisson*,
 [XT] *xtpoisson*, [XT] *xtprobit*, [XT] *xttobit*

Pierson, R. A., [XT] *xtmixed*

Pinheiro, J. C., [XT] *xtmelogit*, [XT] *xtmelogit*
postestimation, [XT] *xtmepoisson*,
 [XT] *xtmepoisson* *postestimation*,
 [XT] *xtmixed*, [XT] *xtmixed* *postestimation*

Pitblado, J. S., [XT] *xtfrontier*

Poi, B. P., [XT] *xtrc*

Poisson regression, [XT] *xtgee*, [XT] *xtmepoisson*
fixed-effects, [XT] *xtpoisson*
model, [XT] *Glossary*
population-averaged, [XT] *xtpoisson*; [XT] *xtgee*
postestimation, [XT] *xtpoisson* *postestimation*
random-effects, [XT] *xtpoisson*

pooled estimator, [XT] *Glossary*
population-averaged *model*, [XT] *Glossary*,
 [XT] *xtcloglog*, [XT] *xtgee*, [XT] *xtlogit*,
 [XT] *xtnbreg*, [XT] *xtpoisson*, [XT] *xtreg*

Prais–Winsten regression, [XT] *xtpcse*
predetermined *variable*, [XT] *Glossary*

Prentice, R. L., [XT] *xtgee*

prewhiten, [XT] *Glossary*

probit regression,
generalized *estimating* *equations*, [XT] *xtgee*
population-averaged, [XT] *xtprobit*; [XT] *xtgee*
postestimation, [XT] *xtprobit* *postestimation*
random-effects, [XT] *xtprobit*
with *panel* *data*, [XT] *xtprobit*; [XT] *xtgee*
production *frontier* *model*, [XT] *xtfrontier*
production *function*, [XT] *Glossary*

Prosser, R., [XT] *xtmixed*

Q

Qaqish, B., [XT] *xtgee*

quadchk command, [XT] *quadchk*

quadrature, [XT] *Glossary*

qualitative dependent variables, [XT] *xtcloglog*,
 [XT] *xtgee*, [XT] *xtlogit*, [XT] *xtnbreg*,
 [XT] *xtpoisson*, [XT] *xtprobit*

R

Rabe-Hesketh, S., [XT] *xtcloglog*, [XT] *xtgee*,
 [XT] *xtintreg*, [XT] *xtlogit*, [XT] *xtmelogit*,
 [XT] *xtmelogit* *postestimation*,
 [XT] *xtmepoisson*, [XT] *xtmepoisson*
postestimation, [XT] *xtmixed*, [XT] *xtpoisson*,
 [XT] *xtprobit*, [XT] *xtreg*, [XT] *xttobit*

random-coefficients
linear *regression*, [XT] *xtrc*
model, [XT] *Glossary*
postestimation, [XT] *xtrc* *postestimation*

random-effects *model*, [XT] *Glossary*, [XT] *xtabond*,
 [XT] *xtcloglog*, [XT] *xtdpd*, [XT] *xtdpdpsys*,
 [XT] *xtgee*, [XT] *xhtaylor*, [XT] *xtintreg*,
 [XT] *xtivreg*, [XT] *xtlogit*, [XT] *xtnbreg*,
 [XT] *xtpoisson*, [XT] *xtprobit*, [XT] *xtreg*,
 [XT] *xtregar*, [XT] *xttobit*

range of data, [XT] *xtsum*

Rao, C. R., [XT] **xtmixed**
 Rao, D. S. P., [XT] **xtfrontier**
 Rasbash, J., [XT] **xtmelogit**, [XT] **xtmixed**
 Ratcliffe, S. J., [XT] **xtgee**
 Raudenbush, S. W., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**
 recovariance, estat subcommand, [XT] **xtmelogit**
postestimation, [XT] **xtmepoisson**
postestimation, [XT] **xtmixed postestimation**
 regression (in generic sense),
 dummy variables, with, [XT] **xtreg**
 fixed-effects, [XT] **xtreg**
 instrumental variables, [XT] **xtabond**, [XT] **xtdpd**,
 [XT] **xtdpdsys**, [XT] **xhtaylor**, [XT] **xtivreg**
 random-effects, [XT] **xtgee**, [XT] **xtreg**
 REML (restricted maximum likelihood), [XT] **Glossary**
 Revankar, N. S., [XT] **xtfrontier**
 robust, Huber/White/sandwich estimator of variance,
 [XT] **vce_options**
 fit population-averaged panel-data models by using
 GEE, [XT] **xtgee**
 fixed- and random-effects linear models, [XT] **xtreg**
 linear dynamic panel-data estimation, [XT] **xtabond**,
 [XT] **xtdpd**, [XT] **xtdpdsys**
 population-averaged cloglog models, [XT] **xtcloglog**
 population-averaged logit models, [XT] **xtlogit**
 population-averaged negative binomial models,
 [XT] **xtnbreg**
 population-averaged Poisson models, [XT] **xtpoisson**
 population-averaged probit models, [XT] **xtprobit**
 robust standard errors, [XT] **Glossary**
 Rodríguez, G., [XT] **xtmelogit**
 Rogoff, K., [XT] **xtunitroot**
 Roodman, D., [XT] **xtdpd**, [XT] **xtdpdsys**
 Rosen, H. S., [XT] **xtabond**, [XT] **xtdpd**,
 [XT] **xtdpdsys**
 Rubin, D. B., [XT] **xtmixed**
 Ruppert, D., [XT] **xtmixed**

S

Sarafidis, V., [XT] **xtreg**
 sargan, estat subcommand, [XT] **xtabond**
postestimation, [XT] **xtdpd postestimation**,
 [XT] **xtdpdsys postestimation**
 Sargan test, [XT] **xtabond postestimation**, [XT] **xtdpd**
postestimation, [XT] **xtdpdsys postestimation**
 Schabenberger, O., [XT] **xtmelogit**
 Schank, T., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**, [XT] **xtreg**
 Schmidt, P., [XT] **xtfrontier**, [XT] **xtunitroot**
 Searle, S. R., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**
 Self, S. G., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**
 semirobust standard errors, [XT] **Glossary**
 sequential limit theory, [XT] **Glossary**
 Shin, Y., [XT] **xtunitroot**

Shults, J., [XT] **xtgee**
 Skrondal, A., [XT] **xtcloglog**, [XT] **xtgee**,
 [XT] **xtintreg**, [XT] **xtlogit**, [XT] **xtmelogit**,
 [XT] **xtmelogit postestimation**,
 [XT] **xtmepoisson**, [XT] **xtmepoisson**
postestimation, [XT] **xtmixed**, [XT] **xtpoisson**,
 [XT] **xtprobit**, [XT] **xttobit**
 Smans, M., [XT] **xtmepoisson**
 Smith, A. F. M., [XT] **xtcloglog**, [XT] **xtintreg**,
 [XT] **xtlogit**, [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtpoisson**, [XT] **xtprobit**, [XT] **xttobit**
 Song, S. H., [XT] **xtmixed**
 Sosa-Escudero, W., [XT] **xtreg**, [XT] **xtreg**
postestimation, [XT] **xtregar**
 specification test, [XT] **xtreg postestimation**
 Sribney, W. M., [XT] **xtfrontier**
 standard deviations, displaying, [XT] **xtsum**
 standard errors, panel-corrected, [XT] **xtpcse**
 Stegun, I. A., [XT] **xtmelogit**, [XT] **xtmepoisson**
 Stewart, M. B., [XT] **xtprobit**
 stochastic frontier
 model, [XT] **xtfrontier**
 postestimation, [XT] **xtfrontier postestimation**
 Stock, J. H., [XT] **intro**, [XT] **xhtaylor**, [XT] **xtreg**
 Stram, D. O., [XT] **xtmixed**
 strongly balanced, [XT] **Glossary**
 Stroup, W. W., [XT] **xtmelogit**
 summarizing data, [XT] **xtsum**
 Summers, R., [XT] **xtunitroot**
 survival analysis, [XT] **xtnbreg**, [XT] **xtpoisson**
 survival-time data, see survival analysis
 Swamy, P. A. V. B., [XT] **xtivreg**, [XT] **xtrc**,
 [XT] **xtreg**

T

table, frequency, see frequency table
 Taub, A. J., [XT] **xtreg**
 Taylor, C., [XT] **xtgee**, [XT] **xtreg**
 Taylor, W. E., [XT] **xhtaylor**
 test,
 Breitung, [XT] **xtunitroot**
 Breusch–Pagan Lagrange multiplier, see Breusch–
 Pagan Lagrange multiplier test
 Fisher-type, [XT] **xtunitroot**
 Hadri Lagrange multiplier stationarity,
 [XT] **xtunitroot**
 Harris–Tzavalis, [XT] **xtunitroot**
 Hausman specification, see Hausman specification
 test
 Im–Pesaran–Shin, [XT] **xtunitroot**
 Levin–Lin–Chu, [XT] **xtunitroot**
 model specification, see model specification test
 unit root, [XT] **xtunitroot**
 Thall, P. F., [XT] **xtmepoisson**
 Thompson Jr., W. A., [XT] **xtmixed**
 Tierney, L., [XT] **xtmelogit**, [XT] **xtmepoisson**

tobit regression, random-effects, [XT] **xttobit**
 postestimation, [XT] **xttobit postestimation**
 Touloupoulou, T., [XT] **xtmelogit**
 Trivedi, P. K., [XT] **xt**, [XT] **xtmixed**, [XT] **xtnbreg**,
 [XT] **xtpoisson**
 Twisk, J. W. R., [XT] **xtgee**, [XT] **xtlogit**, [XT] **xtreg**
 two-level model, [XT] **Glossary**
 two-stage least squares, [XT] **xthtaylor**, [XT] **xtivreg**
 Tzavalis, E., [XT] **xtunitroot**

U

unbalanced data, [XT] **Glossary**
 unit-root test, [XT] **xtunitroot**
 Upward, R., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**, [XT] **xtreg**
 Ureta, M., [XT] **xtreg**

V

Vail, S. C., [XT] **xtmepoisson**
 van den Broeck, J., [XT] **xtfrontier**
 Varadharajan-Krishnakumar, J., [XT] **xtivreg**
 variable identifying panels, [XT] **xtset**
 variance,
 displaying, [XT] **xtsum**
 estimators, [XT] **vce_options**
 variance components, [XT] **Glossary**
 vce() option, [XT] **vce_options**
 Verbeke, G., [XT] **xtmixed**

W

Wagner, M., [XT] **xtunitroot**
 Wand, M. P., [XT] **xtmixed**
 Ware, J. H., [XT] **xtmelogit**, [XT] **xtmepoisson**,
 [XT] **xtmixed**
 Watson, M. W., [XT] **intro**, [XT] **xtreg**
 weakly balanced, [XT] **Glossary**
 Wedderburn, R. W. M., [XT] **xtgee**
 Welch, K. B., [XT] **xtmixed**
 West, B. T., [XT] **xtmixed**
 West, K. D., [XT] **xtunitroot**
 White, H., [XT] **xtivreg**
 white noise, [XT] **Glossary**
 Whitehead, A., [XT] **xtunitroot**
 Windmeijer, F., [XT] **xtabond**, [XT] **xtdpd**,
 [XT] **xtdpdpsys**
 within-cell means and variances, [XT] **xtsum**
 within estimators, [XT] **Glossary**, [XT] **xthtaylor**,
 [XT] **xtivreg**, [XT] **xtreg**, [XT] **xtregar**
 Wolfinger, R. D., [XT] **xtmelogit**
 Wolfram, S., [XT] **xtmelogit postestimation**
 Wooldridge, J. M., [XT] **xt**, [XT] **xtivreg**, [XT] **xtreg**
 Wright, J. H., [XT] **xthtaylor**
 Wu, P. X., [XT] **xtregar**
 Wu, S., [XT] **xtunitroot**

X

xtabond command, [XT] **xtabond**
 xtcloglog command, [XT] **xtcloglog**; [XT] **quadchk**
 xtdata command, [XT] **xtdata**
 xtdescribe command, [XT] **xtdescribe**
 xtdpd command, [XT] **xtdpd**
 xtdpdpsys command, [XT] **xtdpdpsys**
 xtfrontier command, [XT] **xtfrontier**
 xtgee command, [XT] **xtgee**
 xtglsl command, [XT] **xtglsl**
 xthtaylor command, [XT] **xthtaylor**
 xtintreg command, [XT] **xtintreg**; [XT] **quadchk**
 xtivreg command, [XT] **xtivreg**
 xtline command, [XT] **xtline**
 xtlogit command, [XT] **xtlogit**; [XT] **quadchk**
 xtmelogit command, [XT] **xtmelogit**
 xtmepoisson command, [XT] **xtmepoisson**
 xtmixed command, [XT] **xtmixed**
 xtnbreg command, [XT] **xtnbreg**
 xtpcse command, [XT] **xtpcse**
 xtpoisson command, [XT] **xtpoisson**; [XT] **quadchk**
 xtprobit command, [XT] **xtprobit**; [XT] **quadchk**
 xtrc command, [XT] **xtrc**
 xtreg command, [XT] **xtreg**
 xtregar command, [XT] **xtregar**
 xtset command, [XT] **xtset**
 xtsum command, [XT] **xtsum**
 xttab command, [XT] **xttab**
 xttest0 command, [XT] **xtreg postestimation**
 xttobit command, [XT] **xttobit**; [XT] **quadchk**
 xttrans command, [XT] **xttab**
 xtunitroot command, [XT] **xtunitroot**

Y

Yogo, M., [XT] **xthtaylor**

Z

Zeger, S. L., [XT] **xtcloglog**, [XT] **xtgee**, [XT] **xtlogit**,
 [XT] **xtmixed**, [XT] **xtnbreg**, [XT] **xtpoisson**,
 [XT] **xtprobit**
 Zellner, A., [XT] **xtfrontier**
 Zhao, L. P., [XT] **xtgee**