INDEX

.DB 147
.OUT 23
.SAV 147
.TLB 144
.TSP 22

2SLS 16, 31, 119
3SLS 56

Abbreviations 21
Abnormal termination 20, 151
ACTFIT 124
Adaptive regression 98
ADD 149
Adding variables 149
Akaike and Schwarz Information Criteria 31
ANALYZE 66, 67, 86
Annual data 7
AR 33, 85, 119
ARCH 76, 91
ARCH(1) test 31
ARIMA 89
Auto-Regressive Conditional Heteroskedasticity 88, 91
Autocorrelation 30, 35, 89
partial 89
Autoregressive processes 90
Backforecasted residuals 90
Backslash 22
Backup, automatic 151
Bar charts 45
Batch mode 21, 150
Bayesian regression 117
Beginning a session 20
Berndt-Hall-Hall-Hausman method 86
BETWEEN 133
BFGS 86
BHHH 61, 86
Binary files 139
Binomial models 81
Bivariate normal models 81
Bivariate probit model 81
BJEST 90
BJFRCAST 90
BJIDENT 89
BKUP,TSP 21, 147, 151
Block exogeneity tests 100
Blue Bus/Red Bus 73
Bootstrap 129
Box-Cox Transformation 76
Box-Jenkins 88, 89
Breusch-Godfrey 31
Breusch-Godfrey LM test 31
C 29
Capital stock 48
CAPITL 48
Categorical variables 11
CDF 62-64, 66
Chi-squared 65, 67, 116
CHOL 115
Choleski decomposition 115
Chow test 64
CLOSE 140
Cochrane-Orcutt Method 34
Cointegration 100, 101
COLLECT 21, 103
Collect mode 21
Collinearity 51
Command revision 148
Comment statement 13
Conditional logit 73
Conditional statements 106
CONST 16, 42, 52, 85
Constant 16, 29
Constraints

cross-equation 55
equation 16
inequality 122
positivity 122
CONTINUE 24, 151
Convergence criterion 84
Convergence hints 84
CONVERT 88
COPY 44, 110
CORC 34
CORR 28
Correlated effects 136
Correlation 28
serial 33
Correlogram 90
COVA 28
Covariance 28
Cross-section data 38, 140
CTRL-C 151
Cumulative distribution function 62

Data

binary 139
cross-sectional 38, 140
entering 22
free format 8
panel 131
reading 8, 9, 22
selecting 9

189
Index

- time series-cross section 131
- unformatted 139
- Data storage 139
- Databank 144, 145
- utilities 146
- version 3 146
- Davidson-Fletcher-Powell method 86
- DBCOPY 146
- DBDEL 146
- DBLIST 146
- DBPRINT 146
- DELETE 159, 171
- Delta method 67
- Descriptive statistics 28
- DFP 86
- Dickey-Fuller 101
- Dickey-Fuller, augmented 31
- DIFFER 53
- Differentiation 53
- DIR 22
- Discrete alternatives 71
- Disequilibrium model 81
- Disk drive 3
- Distributed lags
  - polynomial 36
  - Shiller 38
- DIVIND 49
- Divisia Indices 49
- DO 12, 85, 103, 107
- DOC 145
- Documenting variables 145
- DOT 104
- DROP 149
- Dropping variables 149
- DUMMY 11, 48, 50, 134
- Dummy variables 11
- Durbin-Watson 31
- Dynamic factor model 137
- Dynamic forecast 120
- EDIT 148
- Editing 22, 148
- Eicker-White Standard Errors 86
- Eigenvalues 114
- Eigenvectors 114
- ELSE 11, 106
- END 14
- ENDD 107
- ENDDO 103
- Ending a session 20
- ENDP 105
- ENDPROC 105
- Engle-Granger tests 101
- ENTER 23
- EQSUB 60, 74
- Equations 43
  - creating 118

- Euler 60
  - linear structural 28
  - nonlinear 52
  - unnormalized 111
- Euler equations 60
- EViews 146
- EXEC 21, 148
- EXIT 21
- External files 139
- F-tests 63
- Factorization of matrices 115
- FETCH 23, 147
- File 4
  - binary 139
  - closing 140
  - formatted data 139
  - login 150
  - output 144
  - sequential 139
  - TSP command 150
  - unformatted data 139
- FIML 52, 53, 55, 60
- FIND 22
- Fisher Indices 49
- Fixed effects 69
- Fletcher-Powell method 121, 123
- FORCST 117, 119, 124
- Forecast 116
  - evaluating 124
  - Forecast error variance decompositions 99
  - Forecasting 90, 118
    - ARIMA models 89
    - dynamic 120
    - single equations 119
- FORM 52, 119, 122
- Formatted data file 139
- Free format data 8
- FREQ 7, 42, 48, 88
- Frequency 7, 42, 88
- Frequency distributions 44
- FRML 52, 121
- Frontier production function model 77
- FULL 110
- Full information maximum likelihood 52, 60
- Function
  - cumulative distribution 62
  - impulse response 99
  - matrix 114
  - production 55
  - utility 55
- GARCH-M 88, 91
- Gauss 86
- Gauss-Newton 120
- Gauss-Seidel method 121, 123
- Generalized Extreme Value distribution 70, 73
Generalized least squares 55
Generalized method of moments 56
GENR 10, 119
Global concavity 77
GMM (Generalized Method of Moments) 52, 56 137
one-step 138
GOTO 106
Gradient methods 86
Granger causality tests 100
GRAPH 45
Graphics 44
Grid searches 85

Hadamard product 114
Hausman specification test 69, 116
Hausman-Wu test 69
Hazard function 83
HCOV 86
Heckman's two-stage method 72
HELP 22
Hessian methods 84, 86
HET 60
Heteroskedasticity 40, 97
covarage regression conditional 88, 91
conditional 60
testing for 72
Hildreth-Lu method 34
HILU 34
HIST 45
Histograms 45
HITE 86
IDENT 53, 117, 121
Identification 89
Identities 53
IF 11, 106
IIA 74
Illustrative model 14
Impulse response functions 99
IN 23, 145
Independence of Irrelevant Alternatives 73
INDEX, TMP 151
INPUT 21, 23, 147
Input file 4
INST 32, 55
Instrumental variables 31, 35, 36
Interactive 20, 21, 103, 148, 150
Interquartile range 28
INV 115
Inverse distribution function 78, 129
Inverse Mills ratio 72
Inversion of matrices 115
INV 32
Iterative methods 84
Jacobi method 123
Jarque-Bera normality test 31, 110

Johansen-Juselius 102
KALMAN 97
Kalman Filter 88, 97
KEEP 145
Klein Model 112
Kronecker product 114
Kurtosis 28

LAD 41
Lag 88
Lagged dependent variable 120
Lagged endogenous variables 121
Lagged series 11
Lagrange Multiplier Tests 67
Lags 12
Laplace distribution 41
Large models 122
Laspeyres Indices 51
LDL matrix decomposition 115
Leads 12, 88
Least squares
generalized 55
nonlinear 16, 54
ordinary 15, 29
single equation 54
three-stage 56, 65
two-stage 15, 31, 35, 55, 65
two-stage nonlinear 55
weighted 97

LENGTH 105
Likelihood ratio tests 62, 65
LIML 16, 33, 61, 119
Linear hypothesis 63
Linear structural equations 28
LIST 16, 42, 104, 106
lag 88
Ljung-Box 90
Ljung-Box Q-statistics 31
LM heteroskedasticity test 31
LM test 138
LOAD 139
LOGIN, TSP 21, 150
LOGIT 73
covarage 73
mixed 73
multinomial 73, 77
nested 74, 79
Looking Glass 3, 4, 20, 21
Loops 103, 104, 107
Lotus 141
LSQ 52-54, 136

MAT 108, 113, 117
Matrices 42
BHHH 61
correlation 28
Index

covariance 28
creating 109, 111
diagonal 109, 115
general 108
Hessian 84
identity 114
symmetric 108
triangular 108
Matrix
algebra 113
computation 108
determinant 115
factorization 115
PI method 135
Matrix operations 113
determinant 114
Hadamard product 114
inversion 114
Kronecker product 114
maximum 114
minimum 114
multiplication 114
rank 114
trace 114
transposition 114
Maximum likelihood 55, 74
Maximum number of iterations 87
MAXIT 87
MAXSQZ 86
Means 28
Median 28
MEMORY 13
MFORM 110, 112
micro-TSP/EViews databases 146
Minimization methods 84
Minimum distance estimator 52, 66
Missing values 8, 10, 11, 44
Mixed logit 73
ML 74
MMAKE 111
MODEL 120, 122
Modes of operation 21
MOMENT 28
Monte Carlo analysis 129
Monthly data 7
MSD 28, 40, 43
Multicollinearity 117
Multiline command 22
Multinomial logit 73, 77
Multisectoral 104
Multivariate regression 55
Nested Logit 79
Nested samples 9
net present value 12, 13
Newton's Method 86, 120, 121
Nonlinear

equations 52
generalized method of moments 52
least squares 16, 54
methods 84
models 84
multivariate regression 52
regression 52
simultaneous equation model 52, 121
three-stage least squares 52
two-stage least squares 52, 55

NO PLOT 13, 45
NORMAL 50
Numerical error handling 85

Observations
selecting 9
OLSQ 15, 29, 119
Operating system 151
Operators
matrix 113

OPTIONS 13
Ordered Probit 78
Ordinary least squares 15, 29
Orthogorality conditions 56
ORTHON 116
Orthogonalization 115
OUT 144
Outliers 85

OUTPUT 23, 107, 150
regression 30, 34, 44
saving 23
suppressing 107

Output examples
Box-Jenkins Procedures (11.1) 92
Cumulative Probability Plot for the Chi-
squared distribution (14.2) 130
Instrumental Variable Estimation (5.2) 32
LIML (5.3) 33
Ordinary Least Squares (5.1) 29
Polynomial Distributed Lags (5.4) 37
Sample Session (4.1) 24
Shiller Lags (5.5) 39
Simple TSP Job (2.1) 5
Simulation of a Medium-sized Trade Model
(14.1) 125
Three Stage Least Squares (7.1) 57
Time Series Plot using Graphics Version
(6.2) 46
WRITE Output (6.1) 44

Output file 4, 144

Paasche Indices 49
PANEL 132, 133
Panel Data 34, 131
Panel format 132
Panels
short 131
Index

Unbalanced 132
PARAM 42, 53, 85
PDL 36
Phillips-Perron 101
PI matrix method 135
PLOT 44, 117, 130
Plots 13, 44
Poisson models 81
Pooled format 132
POS 121
Prediction error 116
Price index 49
PRIN 51
PRINT 43, 85
Printing controls 107
PROBIT 71
   multinomial 73
   ordered 78
PROC 105, 150
Production function 55
Pseudo-F tests for 2SLS 64
Q-statistics 90
QLR test 65
Quadratic form 114
Qualitative Dependent Variables 70
Quarterly data 7
Quasi-likelihood ratio 62, 63, 65
Quattro Pro 141
R-squared, adjusted 30
Ramsey’s RESET test 31, 110
Random effects 69
Random effects models 133
Ratio
   inverse Mills 72
   likelihood 62
   quasi-likelihood 62, 63, 65
Read 110, 139, 141
   8, 9
   matrix 109
Reading data 22
Recoding 11
RECOVER 151
Recursive block structure 122
Recursive residuals 31, 99
REGOPT 107
Regression 16
   adaptive 98
   diagnostics 31, 107
   multivariate 55
   output 30, 34, 44, 107
   switching 81
   weighted 35, 38
Requesting information 22
RESTORE 23, 147
Restricting the range of a parameter 86
Retrieving variables 145
RETRY 148
REVIEW 22
Ridge regression 117
ROBUST 72, 86
Robust estimation 134
Robust standard errors 40
SAMA 43, 50
Sample selection 72, 78
SAMPSEL 72
SAVE 147
Saving selected output 23
Scalars 42, 108
Sclove coefficient 117
Seasonal adjustment 42, 50
Seasonal dummy variables 48
Seemingly Unrelated Regressions 55
SELECT 9
Selection criteria 9
Selectivity bias 72
Semicolons 22
Sequential file 139
Serial correlation 33
Series 4, 42
SET 42
Shapiro-Wilks normality test 31
Shuf-printscreen 23
Shiller lags 3.5
SHOW 22
SILENT 85, 107
SIML 53, 120, 121
Simulation 118, 129
   dynamic 118
   static 118, 121
Simultaneous equation models 120
Single equation least squares 54
Skewness 28
SMPL 7, 9
SMPL gap 12
SMPLIF 9
SOLVE 120, 123
SORT 49
Spreadsheet files 141
Squeezing 84, 86
Standard deviations 28
Standard errors
   Eicker-White 86
   regression 30
   robust 40, 70
State-space model 97
Statement label 106
Stationary time series 89
Statistics
   descriptive 28
   t 31
   univariate 28
Index

weighted descriptive 40
STEP 86
Stepsize 84
STOP 21
STORE 147
Storing variables 144
Subscript 42
Sum of squared residuals 30
SUR 52, 55, 135
Switching regression 81
SYSTEM 24, 151

T-statistics 31
T-tests 62, 63
Tape output 139
TERMINAL 23
Termination, abnormal 151
Tests
  block exogeneity 100
  Chow 64
  cointegration 101
  Engle-Granger 101
  F 63, 100
  Granger casualty 100
  Hausman specification 69, 116
  Hausman-Wu 69
  heteroskedasticity 72
  Lagrange Multiplier 67
  Likelihood ratio 65
  Pseudo-F for 2SLS 64
  QLR 65
  t 62, 63
  Wald 62, 67
Theil 124
THEN 11, 106
Three-stage least squares 56, 65
Through the Looking Glass 3, 4, 20, 21
Time series 42, 88
Time series-cross section data 131
Time-varying parameters 98
TLG 3, 4, 20, 21
TOBIT 70, 77
  reparametrized 77
TOL 87
Transformations 10
Transition equation 98
TREND 15, 50, 134
TSP command file 150
TSTATS 63
Two-stage least squares 15, 31, 35, 65
Typos, fixing 22, 148

Unbalanced panels 132
Unformatted data file 139
Unit root 100
Univariate statistics 28
UNIX 3

UNMAKE 42, 111
Unnormalized equations 111
UPDATE 23, 148
User procedure 105
Utility function 55

VAR 88, 99
VARCHOICE 133
Variables
  adding 149
  chi-squared 65, 67
  documenting 149
  dropping 149
  dummy 50
  instrumental 31, 35, 36
  lagged dependent 120
  lagged endogenous 121
  Qualitative Dependent 70
  retrieving 145
  seasonal dummy 48
  storing 144
  type 42
VAX/VMS 180
Vector autoregression 88
  model 99
VERBOSE 85

Wald test 62, 67
WEIGHT= 40
Weighted descriptive statistics 40
weighted least squares 38, 41, 97
Weighted regression 35, 38
WITHIN 133
WRITE 139

YLDVAC 115