

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
- ANALYZ 66, 67, 86
- Annual data 7
- AR1 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-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
- BJFRCST 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

- time series-cross section 131
- unformatted 139
- Data storage 139
- Databank 144, 145
 - utilities 146
 - version 3 146
- Davidon-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
 - autoregressive conditional 88, 91
 - conditional 60
 - testing for 72
 - Hildreth-Lu method 34
 - HILU 34
 - HIST 45
 - Histograms 45
 - HITER 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
 - INDX.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
 - INVR 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 I 122
 - 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
 - conditional 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

- 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 databanks 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
 - 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
- NOPLLOT 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
- Orthogonality conditions 56
- ORTHON 116
- Orthonormalization 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
- Nested Logit 79
- Nested samples 9
- net present value 12, 13
- Newton's Method 86, 120, 121
- Nonlinear

- 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
- Selove 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
- Shift-printscreens 23
- Shiller lags 35
- 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

- 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
- VARCOMP 133
- Variables
 - adding 149
 - chi-squared 65, 67
 - documenting 145
 - 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

- YLDFAC 115