{STATA CHEAT SHEET}

MONIKA AVILA MARQUEZ, JULIUS OWUSU
(UNIVERSITY OF BRISTOL)

BASICS:

1.1. Notes:

- In order to use the time series commands of STATA, it is crucial to declare the dataset as time series. More information on time series in Stata can be found in https://www.stata.com/manuals/ts.pdf.

1.2. Data uploading:

use dataset

describe

1.3. Declare dataset as time series:

tsset timevariable

Note: timevariable has to be an integer.

Hint:
- Generate new variable using generate name_newvariable
- Count number of observations in the dataset using _n

1.4. Basic commands of time series in Stata:

Get the lag of variable y: L. y

Get the 2-period lag of variable y: L2. y

Get the lead of variable y: F. y

Get the 2-period lead of variable y: F2. y

Get the first-difference of variable y: D. y

Get the difference of difference variable y: D2. y

DATA EXPLORATION

2.1. Descriptive statistics:

summarize

summarize, detail

summarize variable_name

2.1. Graphical analysis:

line dependentvariable_name time_variable, options

Note: adding the part ", options" is not mandatory. It means that you can change options that are specific to the command line.

MODELING

3.1. AR models:

regress dependentvariable_name explanatoryvariables_name

Note: In AR models, the explanatory variables are lags of the dependent variable.

3.2. ARX models:

regress dependentvariable_name explanatoryvariables_name

Note: We can also add other explanatory variables that are not the lags of the dependent variable.

3.3. ARIMA models:

arima dependentvariable_name, arima(p,d,q)

Note: In AR models, the explanatory variables are lags of the dependent variable.

3.4. ACF and PACF:

ac dependentvariable_name

pac dependentvariable_name