

含んでいる主な手法

単一方程式推定	最大尤度と質的従属変数推定	時系列法	同時方程式推定
OLSQ Ordinary least squares (with extensive diagnostics)	PROBIT Binary probitモデル	BJ (Box Jenkins)	LSQ least squares
2SLS Two stage least squares (instrumental variables)	TOBIT Tobit (0/+) モデル	KALMAN Kalman Filter (State Space) estimation	GMM Generalized method of moments estimation (multiple equation, nonlinear, panel data)
LIML Limited Information Maximum Likelihood	SAMPSEL Sample selectionモデル (generalized Tobit)	ARCH ARCH, GARCH, GARCH-Mモデル	FIML
AR1 Regression with first-order serial correlation	LOGIT Conditional, multinomial, and mixed logit for two or more choices	VAR Vector autoregressive モデル	
PDL (polynomial distributed lag)	ORDPROB Ordered probitモデル	Unit roots用COINT、cointegration用Engle-Granger and Johansen trace tests	
LAD Least Absolute Deviations regression	INTERVAL Interval regression (ordered probit with category boundary values known)		
LMS Least Median of Squares regression	POISSON Poissonモデル for count data		
	NEGBIN Negative Binomialモデル for count data		
	ML User-programmed likelihood functions with automatically generated analytic derivatives, examples for Box-Cox, frontier production, nested logit, switching regression, bivariate probit		