Glossary of abbreviations

- **2SLS** — two-stage least squares
- **3SLS** — three-stage least squares
- **AFT** — accelerated failure time
- **AIC** — Akaike information criterion
- **AICC** — Akaike information corrected criterion
- **AIPW** — augmented inverse-probability weighting
- **AME** — average marginal effect
- **AR** — Anderson–Rubin
- **AR** — autoregressive
- **ARMA** — autoregressive moving average
- **ARUM** — additive random-utility model
- **ATE** — average treatment effect
- **ATET** — average treatment effect on the treated
- **AUC** — area under the curve
- **BC** — bias-corrected
- **BCa** — bias-corrected accelerated
- **BIC** — Bayesian information criterion
- **BLP**— Berry–Levinson–Pakes
- **CCE** — common correlated estimator
- **c.d.f.** — cumulative distribution function
- **CIF** — cumulative incidence function
- **CL** — conditional logit
- **CLR** — conditional likelihood ratio
- **CQR** — conditional quantile regression
- **CRE** — correlated random effects
- **CV**— cross-validation
- **DGP** — data-generating process
- **DIC** — deviance information criterion
- **DID** — difference in differences
- **DV** — dummy variable
- **DWH** — Durbin–Wu–Hausman
- **ERM**— extended regression model
- **ET** — endogenous treatment
- **FAQ** — frequently asked questions

- **FD** — first difference
- **FDP** — false discovery proportion
- **FDR** — false discovery rate
- **FE** — fixed effects
- **FGLS** — feasible generalized least squares
- **FMM** — finite-mixture model
- **FPC**— finite-population correction
- **FRD**— fuzzy regression discontinuity
- **FWER** — familywise error rate
- **GAM** — generalized additive models
- **GLM** — generalized linear models
- **GLS** — generalized least squares
- **GMM** — generalized method of moments
- **GS2SLS** — generalized spatial two-stage least squares
- **GSEM**— generalized structural equation model
- **GUI**— graphical user interface
- **HAC** — heteroskedasticity- and autocorrelation-consistent
- **HRS**— Health and Retirement Study
- **IIA** — independence of irrelevant alternatives
- **i.i.d.** — independent and identically distributed
- **IM** — information matrix
- **IPW** — inverse-probability weighting
- **IPW-RA** — inverse probability with regression adjustment
- **ITT** — intention to treat
- **IV** — instrumental variables
- **JIVE** — jackknife instrumental-variables estimator
- **LATE** — local average treatment effect
- **LEF** — linear exponential family
- **LIML** — limited-information maximum likelihood
- **LM** — Lagrange multiplier
- **LOOCV** — leave-one-out cross-validation
- **LPM** — linear probability model
- **LR** — likelihood ratio
- **LS** — least squares
- **LSDV** — least-squares dummy variable
- **MA** — moving average
- **MAR** — missing at random

- **MCAR** — missing completely at random
- **MCMC** — Markov chain Monte Carlo
- **MD** — minimum distance
- **ME** — marginal effect
- **MEM** — marginal effect at mean
- **MER** — marginal effect at representative value
- **MG** — mean group
- **MH** — Metropolis–Hastings
- **ML** — maximum likelihood
- **MLE** — maximum likelihood estimator
- **MLT**— multilevel treatment
- **MM** — method of moments
- **MNAR** — missing not at random
- **MNL** — multinomial logit
- **MNP** — multinomial probit
- **MSE** — mean squared error
- **MSL** — maximum simulated likelihood
- **MSS** — model sum of squares
- **MTE** — marginal treatment effect
- **NB** — negative binomial
- **NB1** — negative binomial variance linear in mean
- **NB2** — negative binomial variance quadratic in mean
- **NL** — nested logit
- **NLS** — nonlinear least squares
- **NNM** — nearest-neighbor matching
- **NR** — Newton–Raphson
- **NSW** — National Supported Work
- **OHIE** — Oregon Health Insurance Experiment
- **OHP** — Oregon Health Program
- **OLS** — ordinary least squares
- **PA** — population averaged
- **PFGLS** — pooled feasible generalized least squares
- **PH** — proportional hazards
- **PM** — predictive mean
- **POM** — potential-outcome mean
- **PSID** — Panel Study of Income Dynamics
- **PSM** — propensity-score matching

- **PSU** — primary sampling unit
- **QCR** — quantile count regression
- **QR** — quantile regression
- **QTE** — quantile treatment effect
- **RA** — regression adjustment
- **RCT** — randomized control trials
- **RD** — regression discontinuity
- **RE** — random effects
- **RIF** — recentered influence function
- **RMSE** — root mean squared error
- **ROC** — receiver operator characteristics
- **RPL** — random-parameters logit
- **RSS** — residual sum of squares
- **SAR** — spatial autoregressive
- **SARAR** — autoregressive spatial autoregressive
- **SEM** — structural equation model
- **SJ** — *Stata Journal*
- **SRD** — sharp regression discontinuity
- **STB** — *Stata Technical Bulletin*
- **SUR** — seemingly unrelated regressions
- **TE** — treatment effect
- **TSS** — total sum of squares
- **VCE** — variance–covariance matrix of the estimator
- **WLS** — weighted least squares
- **ZINB** — zero-inflated negative binomial
- **ZIP** — zero-inflated Poisson
- **ZTNB** — zero-truncated negative binomial
- **ZTP** — zero-truncated Poisson