**Some helpful Matlab instructions**

*sacf*: simple autocorrelation function

*spacf*: simple partial autocorrelation function

*arf*: estimates a autoregression of order *nlag* and produces f-step-ahead forecasts

*lag*: constructs a column lag of a variable

*growth*: constructs growth rate of a given time series at a given frequency

*mlag*: constructs a matrix of lags

*nclag*: constructs non-consecutive lags

*sdiff*: seasonal differencing

*sdummy*: seasonal dummies

*pairs*: scatter plot of 2 variables

*nwest*: Estimates regression with Newey-West standard errors

*qstat2*: Q-statistic for lack of autocorrelation at a given lag (just at that lag)

*tsdate: it* produces a time-series date string for an observation # given beginning year, beginning period and frequency of the data

*fprintf :* Write formatted data to file.

**Download MFA Toolbox:**

<http://www.kevinsheppard.com/wiki/MFE_Toolbox>

**Download Lesage Toolbox:**

<http://www.spatial-econometrics.com/>