Speaking Stata: In praise of trigonometric predictors

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Abstract. Using sine and cosine terms as predictors in modeling periodic time series and other kinds of periodic responses is a long-established technique, but it is often overlooked in many courses or textbooks. Such trigonometric regression is straightforward in Stata through applications of existing commands. I give various examples using classic periodic datasets on the motion of the asteroid Pallas and the daily rhythm of birth numbers. I make a brief connection to polynomial-trigonometric regression.

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