meta mvregress postestimation - Postestimation tools for meta mvregress

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# **Postestimation commands**

The following postestimation commands are of special interest after meta mvregress:

Command	Description
estat heterogeneity	compute multivariate heterogeneity statistics
estat recovariance	display the estimated random-effects covariance matrix
estat sd	display variance components as standard deviations and correlations

The following standard postestimation commands are also available:

Command	Description
contrast	contrasts and ANOVA-style joint tests of estimates
estat ic	Akaike's, consistent Akaike's, corrected Akaike's, and Schwarz's Bayesian information criteria (AIC, CAIC, AICc, and BIC)
estat summarize	summary statistics for the estimation sample
estat vce	variance-covariance matrix of the estimators (VCE)
estimates	cataloging estimation results
etable	table of estimation results
lincom	point estimates, standard errors, testing, and inference for linear combina- tions of coefficients
margins	marginal means, predictive margins, marginal effects, and average marginal effects
marginsplot	graph the results from margins (profile plots, interaction plots, etc.)
nlcom	point estimates, standard errors, testing, and inference for nonlinear com- binations of coefficients
predict	predictions and their SEs, leverage statistics, etc.
predictnl	point estimates, standard errors, testing, and inference for generalized predictions
pwcompare	pairwise comparisons of estimates
test	Wald tests of simple and composite linear hypotheses
testnl	Wald tests of nonlinear hypotheses

## predict

### **Description for predict**

predict creates a new variable containing predictions such as linear predictions, standard errors, fitted values, residuals, and standardized residuals. After random-effects multivariate meta-regression, you can also obtain estimates of random effects and their standard errors or variances and covariances.

### Menu for predict

Statistics > Postestimation

### Syntax for predict

Syntax for obtaining predictions other than best linear unbiased predictions (BLUPs) of random effects

predict [type] newvar [if] [in] [, statistic fixedonly depvar(depname | ##)]

Syntax for obtaining BLUPs of random effects and the BLUPs' standard errors

```
predict [type] { stub* | newvarlist } [if] [in], reffects [reses(resesspec)]
```

revce(stub\* | newvarlist) ]

statistic	Description	
Main		
xb	linear prediction for the fixed portion of the model only; the default	
stdp	standard error of the fixed-portion linear prediction	
<u>fit</u> ted	fitted values, fixed-portion linear prediction plus contributions based on predicted random effects	
<u>res</u> iduals	residuals, response minus fitted values	
<u>rsta</u> ndard	standardized residuals	

These statistics are available both in and out of sample; type predict ... if e(sample) ... if wanted only for the estimation sample.

### Options for predict

Main

xb, the default, calculates the linear predictor  $\mathbf{x}_{j}\hat{\boldsymbol{\beta}}_{i}$  for the specified dependent variable. For the random-effects multivariate meta-regression, this corresponds to the fixed portion of the linear predictor based on the estimated regression coefficients. That is, this is equivalent to fixing all random effects in the model to a theoretical mean value of 0.

stdp calculates the standard error of the linear predictor for the specified dependent variable.

- fitted calculates the fitted values for the specified dependent variable. With fixed-effects multivariate meta-regression or with random-effects multivariate meta-regression when option fixedonly is also specified, this option is equivalent to xb. For random-effects multivariate meta-regression without fixedonly, it calculates  $\mathbf{x}_j \hat{\boldsymbol{\beta}}_i + \hat{u}_{ij}$ , which is equal to the fixed portion of the linear predictor plus predicted random effects for the specified dependent variable.
- residuals calculates the residuals, which are equal to the responses minus the fitted values for the specified dependent variable. With fixed-effects multivariate meta-regression or with random-effects multivariate meta-regression when option fixedonly is also specified, it calculates  $\hat{\theta}_{ij} \mathbf{x}_j \hat{\beta}_i$ . The former is known as marginal residuals in the context of the random-effects model. For random-effects multivariate meta-regression without fixedonly, this option calculates  $\hat{\theta}_{ij} (\mathbf{x}_j \hat{\beta}_i + \hat{u}_{ij})$ , which are known as conditional residuals.
- rstandard calculates the standardized residuals that, for the specified dependent variable #i, are equal to the *i*th component of the residuals multiplied by the inverse square root of the within-study co-variance matrices,  $\Lambda_j^{-1/2} \hat{\epsilon}_j$ . With fixed-effects multivariate meta-regression or with random-effects multivariate meta-regression with fixedonly,  $\hat{\epsilon}_{ij} = \hat{\theta}_{ij} \mathbf{x}_j \hat{\beta}_i$ . For random-effects multivariate meta-regression without fixedonly,  $\hat{\epsilon}_{ij} = \hat{\theta}_{ij} (\mathbf{x}_j \hat{\beta}_i + \hat{u}_{ij})$ .
- fixedonly specifies that all random effects be set to zero, equivalent to using only the fixed portion of the model. This option is allowed only with options fitted, residuals, and rstandard.
- depvar(depname | ##) specifies the dependent (outcome) variable of interest.

depvar() is filled in with one *depname* or ## for the xb, stdp, fitted, residuals, and rstandard options. depvar(#1) would mean the calculation is to be made for the first outcome, depvar(#2) would mean the second, and so on. You could also refer to the outcomes by their variable names. depvar(sensitivity) would refer to the dependent variable named sensitivity and depvar(specificity) to the dependent variable named specificity.

If you do not specify depvar(), results are the same as if you specified depvar(#1).

- reffects calculates BLUPs of the random effects. You must specify d new variables, where d is the number of random-effects terms in the model, which is equal to the number of *depvars*. However, it is much easier to just specify *stub*\* and let Stata name the variables *stub*1, *stub*2, ..., *stubd* for you.
- reses(*resesspec*) calculates the standard errors of the random effects; see the reffects option. This option may not be combined with option revce(). The syntax for *resesspec* is

stub\* | newvarlist [ , comparative | diagnostic ]

- comparative, the default, computes comparative random-effects standard errors. For linear models, these correspond to posterior standard deviations of random effects and to standard errors of marginal prediction errors  $\hat{\mathbf{u}}_j \mathbf{u}_j$ . These standard errors are used for inference about the random effects.
- diagnostic computes diagnostic random-effects standard errors. These correspond to marginal standard errors of BLUPs, SE $(\hat{\mathbf{u}}_i)$ . These standard errors are used for model diagnostics.

You must specify d new variables, where d is the number of random-effects terms in the model. However, it is much easier to just specify *stub*\* and let Stata name the variables *stub*1, *stub*2, ..., *stubd* for you. The new variables will have the same storage type as the corresponding random-effects variables.

revce(stub\* | newvarlist) calculates the variances and covariances of the BLUPs of the random effects; see option reffects. This option may not be combined with option reses(). You must specify q = d(d+1)/2 new variables, where d is the number of random-effects terms in the model. However, it is much easier to just specify *stub*\* and let Stata name the variables *stub*1, *stub*2, ..., *stubq* for you. The new variables will have the same storage type as the corresponding random-effects variables.

The reffects and reses() options generate d new variables at once. The random effects (or standard errors) contained in the generated variables correspond to the order in which the dependent variables, *depvars*, are specified with meta mvregress. Option revce() generates d(d + 1)/2 variables at once. The generated variables correspond to the same order in which you specify variables in option wcovvariables() with meta mvregress. Still, examining the variable labels of the generated variables (with the describe command, for instance) can be useful in deciphering which variables correspond to which terms in the model.

## margins

### **Description for margins**

margins estimates margins of response for linear predictions.

## Menu for margins

Statistics > Postestimation

## Syntax for margins

margins	[marginlist]	[, options]	
margins	[marginlist]	, predict(statistic	) [options]

statistic	Description
xb	linear predictor for the fixed portion of the model only; the default
fitted	fitted values; implies fixedonly
stdp	not allowed with margins
<u>res</u> iduals	not allowed with margins
<u>sta</u> ndard	not allowed with margins
<u>ref</u> fects	not allowed with margins

xb and fitted default to the first outcome.

Statistics not allowed with margins are functions of stochastic quantities other than e(b).

For the full syntax, see [R] margins.

## **Remarks and examples**

### stata.com

Various predictions and statistics are available after fitting a multivariate meta-regression using meta mvregress. For a random-effects multivariate meta-regression, calculation centers around obtaining BLUPs of the random effects. Random effects are not estimated when the model is fit but rather must be predicted after the estimation of the model parameters. The estimates of the random effects are in turn used to obtain predicted values and residuals for each dependent variable. These are useful for checking model assumptions and may be used in general as model-building tools.

#### Example 1: Obtaining predictions of random effects

In example 7 of [META] **meta mvregress**, we conducted a multivariate meta-analysis of the logittransformed sensitivity and specificity for the tumor marker telomerase. We refit that model, but here we assume an independent random-effects covariance structure.

```
. use https://www.stata-press.com/data/r18/telomerase
(Telomerase for diagnosing primary bladder cancer)
. meta mvregress y*, wsevariables(s*) wcorrelation(0)
> random(reml, covariance(independent))
Performing EM optimization ...
Performing gradient-based optimization:
Iteration 0: Log restricted-likelihood = -30.469414
Iteration 1: Log restricted-likelihood = -27.928351
Iteration 2: Log restricted-likelihood = -27.586358
Iteration 3: Log restricted-likelihood = -27.456381
Iteration 4: Log restricted-likelihood = -27.456281
Iteration 5: Log restricted-likelihood = -27.456281
Multivariate random-effects meta-analysis
                                                                              20
                                                 Number of obs
Method: REML
                                                 Number of studies =
                                                                              10
                                                 Obs per study:
                                                                min =
                                                                               2
                                                                avg =
                                                                             2.0
                                                                max =
                                                                               2
                                                 Wald chi2(0)
                                                                    _
                                                                                .
Log restricted-likelihood = -27.456281
                                                 Prob > chi2
                                                                    _
               Coefficient
                            Std. err.
                                                 P>|z|
                                                            [95% conf. interval]
                                            z
y1
                 1.154606
                             .1855479
                                          6.22
                                                 0.000
                                                            .7909387
                                                                        1.518273
       _cons
y2
                 1.963801
                                          3.63
                                                 0.000
                                                                        3.024872
       _cons
                             .5413727
                                                            .9027297
Test of homogeneity: Q_M = chi2(18) = 90.87
                                                             Prob > Q_M = 0.0000
   Random-effects parameters
                                  Estimate
Independent:
                       sd(y1)
                                  .4310376
                      sd(y2)
                                  1.544806
```

Below, we predict the random effects using predict, reffects and obtain their diagnostic standard errors by specifying the reses(, diagnostic) option. Because we have two random-effects in our model (one for each outcome), we need to specify two new variable names with predict and two new variable names within reses(). Alternatively, it is much easier to specify a stubname, say, u\*, and predict will construct variables u1 and u2 for you. This way you do not have to worry about specifying the correct number of variables with predict. We will also specify a stubname, u\_se\*, within reses(). And we will use suboption diagnostic of the reses() option to request the diagnostic standard errors instead of the default comparative standard errors. The diagnostic standard errors are used for model diagnostics (Goldstein 2011; Skrondal and Rabe-Hesketh 2009).

	trialnum	u1	u2	se_u1	se_u2
1.	1	00803546	.87413065	.29790195	1.2328506
2.	2	.10980179	56421535	.25481757	1.3471946
з.	3	.39364529	-1.2526626	.3395802	1.4227301
4.	4	36519382	1.1525847	.2988524	1.3641041
5.	5	20599987	2.0787496	.33418853	1.2382177
6.	6	.16425798	53113834	.30890465	1.3953169
7.	7	64318066	.67059071	.32901024	1.0915151
8.	8	.16670084	.18934479	.28423823	1.3202025
9.	9	.12138806	.26416706	.23461556	1.3593008
10.	10	.26661585	-2.8815512	.29607045	1.4000379
	Mean	-7.772e-17	-2.220e-16		

. predict double u\*, reffects reses(se\_u\*, diagnostic)

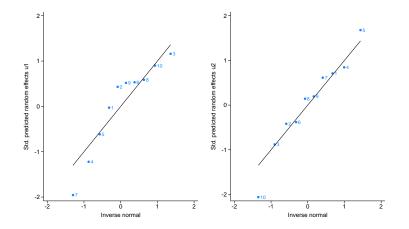
. list trialnum u\* se\_u\*, mean(u1 u2) labvar(trialnum)

We listed the random-effects variables u1 and u2 with their corresponding standard error variables se\_u1 and se\_u2. The random effects are study-specific deviations from the overall mean effect size. For example, for study 2 and outcome y1, the predicted logit-sensitivity is 0.1098 higher than the overall logit-sensitivity  $\hat{\theta}_1 = 1.155$ . We also show the mean (average) of variables u1 and u2 at the bottom. Note that the means of these study-specific deviations are close to 0, which is expected because  $E(u_{ij}) = 0$ .

Instead of reses(), you may specify the revce() option to obtain the full variance-covariance matrix of the predicted random effects instead of only the standard errors.

Let's use the predicted random effects and their diagnostic standard errors to compute standardized random-effects variables, ustan1 and ustan2, to check for outliers. We will use the qnorm command (see [R] Diagnostic plots) to obtain the normal quantile plot.

- . generate double ustan1 = u1/se\_u1
- . generate double ustan2 = u2/se\_u2
- . label variable ustan1 "Std. predicted random effects u1"
- . label variable ustan2 "Std. predicted random effects u2"
- . qnorm ustan1, mlabel(trialnum) name(gr\_u1) xtitle("Inverse normal")
- . qnorm ustan2, mlabel(trialnum) name(gr\_u2) xtitle("Inverse normal")
- . graph combine gr\_u1 gr\_u2



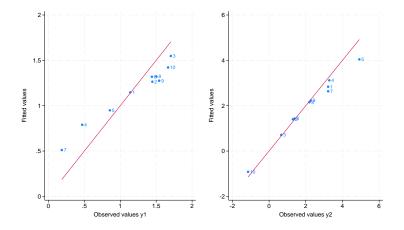
From the plots, study 7 for outcome y1 and study 10 for outcome y2 appear to be outliers. Study 7 has a sensitivity value of  $invlogit(y1[7]) = invlogit(.1866) \approx 54.65\%$ , which is substantively lower than sensitivities of the other studies. Similarly, study 10 has a specificity value of  $invlogit(y2[10]) = invlogit(-1.145) \approx 24.14\%$ .

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### Example 2: Checking model fit

Continuing with example 1, we specify the fitted option to obtain the fitted values and plot them against the observed values of y1 and y2. By default, for outcome *i* and study *j*, the mean effect size conditional on the estimated random effects,  $\mathbf{x}_j\hat{\beta}_i + \hat{u}_{ij}$ , is computed for multivariate meta-regression. In our case of multivariate meta-analysis, the fitted values are  $\hat{\theta}_i + \hat{u}_{ij}$ . Predicted values based on only the fixed portion of the mean effect size,  $\mathbf{x}_j\hat{\beta}_i$  (or  $\hat{\theta}_i$  in our example), may be computed by specifying the fixedonly option.

```
. predict double fit1, fitted depvar(#1)
. predict double fit2, fitted depvar(#2)
. twoway (scatter fit1 y1, mlabel(trialnum))
> (function y = x, range(y1)),
> name(graph1) legend(off) xtitle(Observed values y1) ytitle(Fitted values)
. twoway (scatter fit2 y2, mlabel(trialnum))
> (function y = x, range(y2)),
> name(graph2) legend(off) xtitle(Observed values y2) ytitle(Fitted values)
. graph combine graph1 graph2
```



In the above code, we computed the fitted values for each dependent variable using predict, fitted depvar(). We then produced scatterplots of the fitted values versus the observed values of y1 and y2, respectively. We added a reference line y = x to assess goodness of fit. Studies that are close to the reference line have their fitted values close to the observed values. Overall, it seems that goodness of fit is better for outcome y2.

You could also use the rstandard option with predict to compute standardized residuals. In theory, the standardized residuals are useful for checking the normality assumption. But because the number of studies is often small (for instance, only 10 in our example), standardized residuals are typically of limited use in practice with multivariate meta-regression.

## Methods and formulas

Methods and formulas are presented under the following headings:

Random-effects multivariate meta-regression Fixed-effects multivariate meta-regression

The following formulas are used by predict. The notation is based on *Methods and formulas* of [META] meta mvregress.

#### Random-effects multivariate meta-regression

Consider a random-effects multivariate meta-regression

$$\widehat{\boldsymbol{\theta}}_{j} = \mathbf{X}_{j}\boldsymbol{\beta} + \mathbf{u}_{j} + \boldsymbol{\epsilon}_{j}, \quad \boldsymbol{\epsilon}_{j} \sim N_{d}\left(\mathbf{0}, \boldsymbol{\Lambda}_{j}\right)$$

where  $\mathbf{u}_j = (u_{1j}, u_{2j}, \dots, u_{dj})' \sim N_d(\mathbf{0}, \mathbf{\Sigma})$   $(j = 1, \dots, K)$  define random effects,  $\mathbf{x}_j = (1, x_{1j}, \dots, x_{p-1,j})$  is a  $1 \times p$  vector of moderators (covariates),  $\mathbf{X}_j = \mathbf{x}_j \otimes I_d$  is a  $d \times dp$  design matrix, and  $\boldsymbol{\beta} = (\boldsymbol{\beta}'_1, \boldsymbol{\beta}'_2, \dots, \boldsymbol{\beta}'_d)'$  is a  $dp \times 1$  vector of unknown regression coefficients.

The random-effects estimator for regression coefficients is

$$\widehat{\boldsymbol{\beta}}^* = \left(\sum_{j=1}^K \mathbf{X}_j' \mathbf{W}_j^* \mathbf{X}_j\right)^{-1} \sum_{j=1}^K \mathbf{X}_j' \mathbf{W}_j^* \widehat{\boldsymbol{\theta}}_j$$

where  $\mathbf{W}_{j}^{*} = (\widehat{\boldsymbol{\Sigma}} + \boldsymbol{\Lambda}_{j})^{-1}$ .

The formulas below apply to outcome *i*, as specified in the depvar() option, for i = 1, ..., d and study *j* for j = 1, ..., K.

The fixed portion of the linear predictor (option xb) is  $\mathbf{x}_{i}\hat{\boldsymbol{\beta}}_{i}^{*}$ .

The estimated standard error of the fixed portion of the linear predictor (option stdp) is

$$\widehat{\operatorname{SE}}\left(\mathbf{x}_{j}\widehat{\boldsymbol{\beta}}_{i}^{*}\right) = \sqrt{\left\{\mathbf{X}_{j}\left(\sum_{l=1}^{K}\mathbf{X}_{l}^{\prime}\mathbf{W}_{l}^{*}\mathbf{X}_{l}\right)^{-1}\mathbf{X}_{j}^{\prime}\right\}_{ii}}$$

where  $A_{ii}$  denotes the *i*th diagonal of matrix A.

The BLUP of a  $d \times 1$  random-effects vector  $\mathbf{u}_i$  (option reffects) is

$$\widehat{\mathbf{u}}_{j} = \widehat{\mathbf{\Sigma}} \mathbf{W}_{j}^{*} \left( \widehat{oldsymbol{ heta}}_{j} - \mathbf{X}_{j} \widehat{oldsymbol{eta}}^{*} 
ight)$$

When the reses() option is specified with reffects, the estimated covariance matrix of  $\hat{\mathbf{u}}_j - \mathbf{u}_j$  is computed:

$$\widehat{\operatorname{Var}}\left(\widehat{\mathbf{u}}_{j}-\mathbf{u}_{j}\right)=\widehat{\boldsymbol{\Sigma}}-\widehat{\boldsymbol{\Sigma}}\mathbf{W}_{j}^{*}\left\{\left(\mathbf{W}_{j}^{*}\right)^{-1}-\mathbf{X}_{j}\operatorname{Var}\left(\widehat{\boldsymbol{\beta}}^{*}\right)\mathbf{X}_{j}^{\prime}\right\}\mathbf{W}_{j}^{*}\widehat{\boldsymbol{\Sigma}}$$

The comparative standard errors of the random effects can be obtained by taking the square root of the diagonal elements of  $\widehat{Var}(\widehat{\mathbf{u}}_j - \mathbf{u}_j)$ .

If the diagnostic suboption is specified within reses(), then the estimated covariance matrix of  $\hat{\mathbf{u}}_j$  is computed:

$$\widehat{\operatorname{Var}}\left(\widehat{\mathbf{u}}_{j}\right) = \widehat{\boldsymbol{\Sigma}} \mathbf{W}_{j}^{*} \left\{ \left(\mathbf{W}_{j}^{*}\right)^{-1} - \mathbf{X}_{j} \operatorname{Var}\left(\widehat{\boldsymbol{\beta}}^{*}\right) \mathbf{X}_{j}^{\prime} \right\} \mathbf{W}_{j}^{*} \widehat{\boldsymbol{\Sigma}}$$

The diagnostic standard errors of the random effects can be obtained by taking the square root of the diagonal elements of  $\widehat{\text{Var}}(\widehat{\mathbf{u}}_j)$ .

See Goldstein (2011), Skrondal and Rabe-Hesketh (2009), and Rabe-Hesketh and Skrondal (2022) for more details.

The revce() option generates variables corresponding to the variances and covariances in the  $\widehat{Var}(\widehat{\mathbf{u}}_j)$  matrix.

The fitted value (option fitted) is

$$\widetilde{ heta}_{ij} = \mathbf{x}_j \widehat{oldsymbol{eta}}_i^* + \widehat{u}_{ij}$$

The residual (option residuals) is

$$\widehat{\epsilon}_{ij} = \widehat{\theta}_{ij} - \widetilde{\theta}_{ij}$$

The standardized residual (option rstandard) is the *i*th element of the  $d \times 1$  vector  $\Lambda_i^{-1/2} \hat{\epsilon}_j$ ,

$$\widetilde{\epsilon}_{ij} = \left(\mathbf{\Lambda}_{j}^{-1/2}\,\widehat{\boldsymbol{\epsilon}}_{j}\right)_{i}$$

where  $\widehat{\epsilon}_j = (\widehat{\epsilon}_{1j}, \widehat{\epsilon}_{2j}, \dots, \widehat{\epsilon}_{dj})'$ .

When the fixedonly option is specified, the formulas for the fitted values, residuals, and standardized residuals are adjusted by replacing the value of  $\hat{u}_{ij}$  with 0.

#### Fixed-effects multivariate meta-regression

Consider a fixed-effects multivariate meta-regression

$$oldsymbol{ heta}_j = \mathbf{X}_j oldsymbol{eta} + oldsymbol{\epsilon}_j, \quad oldsymbol{\epsilon}_j \sim N_d(\mathbf{0}, \, oldsymbol{\Lambda}_j)$$

with a  $d \times dp$  design matrix  $\mathbf{X}_j = \mathbf{x}_j \otimes I_d$  and a  $dp \times 1$  vector  $\boldsymbol{\beta} = (\boldsymbol{\beta}'_1, \boldsymbol{\beta}'_2, \dots, \boldsymbol{\beta}'_d)'$  of all unknown regression coefficients.

Let  $\mathbf{W}_j = \mathbf{\Lambda}_j^{-1}$ . The fixed-effects estimator for regression coefficients is

$$\widehat{\boldsymbol{\beta}} = \left(\sum_{j=1}^{K} \mathbf{X}_{j}' \mathbf{W}_{j} \mathbf{X}_{j}\right)^{-1} \sum_{j=1}^{K} \mathbf{X}_{j}' \mathbf{W}_{j} \widehat{\boldsymbol{\theta}}_{j}$$

The linear predictor (option xb) is  $\mathbf{x}_{j}\hat{\boldsymbol{\beta}}$ .

The estimated standard error of the linear predictor (option stdp) is

$$\widehat{\mathrm{SE}}\left(\mathbf{x}_{j}\widehat{\boldsymbol{\beta}}_{i}\right) = \sqrt{\mathbf{X}_{j}\left(\sum_{l=1}^{K}\mathbf{X}_{l}'\mathbf{W}_{l}\mathbf{X}_{l}\right)^{-1}\mathbf{X}_{j}'}$$

The fitted value (option fitted) is the same as the linear predictor:

$$\widehat{\theta}_{ij} = \mathbf{x}_j \widehat{\boldsymbol{\beta}}_i$$

The residual (option residuals) is

$$\widehat{\epsilon}_{ij} = \widehat{\theta}_{ij} - \widetilde{\theta}_{ij}$$

The standardized residual (option rstandard) is the *i*th element of a  $d \times 1$  vector  $\Lambda_i^{-1/2} \hat{\epsilon}_i$ ,

$$\widetilde{\epsilon}_{ij} = \left( \mathbf{\Lambda}_j^{-1/2} \, \widehat{\boldsymbol{\epsilon}}_j \right)_i$$

## References

Goldstein, H. 2011. Multilevel Statistical Models. 4th ed. Chichester, UK: Wiley.

Rabe-Hesketh, S., and A. Skrondal. 2022. *Multilevel and Longitudinal Modeling Using Stata.* 4th ed. College Station, TX: Stata Press.

Skrondal, A., and S. Rabe-Hesketh. 2009. Prediction in multilevel generalized linear models. Journal of the Royal Statistical Society, Series A 172: 659–687. https://doi.org/10.1111/j.1467-985X.2009.00587.x.

## Also see

- [META] meta mvregress Multivariate meta-regression
- [META] meta Introduction to meta
- [META] Glossary
- [META] Intro Introduction to meta-analysis
- [U] 20 Estimation and postestimation commands

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