

**estat** — Postestimation statistics for survey data

<a href="#">Description</a>	<a href="#">Quick start</a>	<a href="#">Menu</a>	<a href="#">Syntax</a>
<a href="#">Options</a>	<a href="#">Remarks and examples</a>	<a href="#">Stored results</a>	<a href="#">Methods and formulas</a>
<a href="#">References</a>	<a href="#">Also see</a>		

## Description

`estat svyset` reports the survey design characteristics associated with the current estimation results.

`estat effects` displays a table of design and misspecification effects for each estimated parameter.

`estat lceffects` displays a table of design and misspecification effects for a user-specified linear combination of the parameter estimates.

`estat size` displays a table of sample and subpopulation sizes for each estimated subpopulation mean, proportion, ratio, or total. This command is available only after `svy: mean`, `svy: proportion`, `svy: ratio`, and `svy: total`; see [\[R\] mean](#), [\[R\] proportion](#), [\[R\] ratio](#), and [\[R\] total](#).

`estat sd` reports subpopulation standard deviations based on the estimation results from `mean` and `svy: mean`; see [\[R\] mean](#). `estat sd` is not appropriate with estimation results that used direct standardization or poststratification.

`estat strata` displays a table of the number of singleton and certainty strata within each sampling stage. The variance scaling factors are also displayed for estimation results where `singleunit(scaled)` was `svyset`.

`estat cv` reports the coefficient of variation (CV) for each coefficient in the current estimation results. The CV for coefficient  $b$  is

$$CV(b) = \frac{SE(b)}{|b|} \times 100\%$$

`estat gof` reports a goodness-of-fit test for binary response models using survey data. This command is available only after `svy: logistic`, `svy: logit`, and `svy: probit`; see [\[R\] logistic](#), [\[R\] logit](#), and [\[R\] probit](#).

`estat vce` displays the covariance or correlation matrix of the parameter estimates of the previous model. See [\[R\] estat vce](#) for examples.

## Quick start

Design effects for each parameter in current estimation results after a command using the `svy:` prefix  
`estat effects`

Design effects for the sum of parameter estimates for variables `v1` and `v2`  
`estat lceffects v1 + v2`

Same as above, but add misspecification effects  
`estat lceffects v1 + v2, deff deff meff meff`

Number of observations used and subpopulation size for each parameter

```
estat size
```

Estimate of subpopulation standard deviation based on estimation results from `svy: mean`

```
estat sd
```

Compute standard deviation using an estimate of SRS variance for sampling within a subpopulation

```
estat sd, srssubpop
```

Display the number of singleton and certainty strata within each sampling stage

```
estat strata
```

Coefficient of variation for each parameter in current estimation results

```
estat cv
```

Goodness-of-fit test for binary response models using survey data and grouping data into quintiles

```
estat gof, group(5)
```

Variance–covariance matrix of parameter estimates from the most recent model

```
estat vce
```

Same as above, but display a correlation matrix

```
estat vce, correlation
```

## Menu

Statistics > Survey data analysis > DEFF, MEFF, and other statistics

## Syntax

*Survey design characteristics*

```
estat svyset
```

*Design and misspecification effects for point estimates*

```
estat effects [ , estat_effects_options ]
```

*Design and misspecification effects for linear combinations of point estimates*

```
estat lceffects exp [ , estat_lceffects_options ]
```

*Subpopulation sizes*

```
estat size [ , estat_size_options ]
```

*Subpopulation standard-deviation estimates*

```
estat sd [ , estat_sd_options ]
```

*Singleton and certainty strata*

```
estat strata
```

*Coefficient of variation for survey data*

```
estat cv [ , estat_cv_options ]
```

*Goodness-of-fit test for binary response models using survey data*

```
estat gof [if] [in] [ , estat_gof_options ]
```

*Display covariance matrix estimates*

```
estat vce [ , estat_vce_options ]
```

*estat\_effects\_options*

Description

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<code>deff</code>	report DEFF design effects
<code>deft</code>	report DEFT design effects
<code>srs</code> <code>subpop</code>	report design effects, assuming SRS within subpopulation
<code>meff</code>	report MEFF design effects
<code>mef</code>	report MEFT design effects
<code>display_options</code>	control spacing and display of omitted variables and base and empty cells

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#### 4 estat — Postestimation statistics for survey data

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<i>estat_lceffects_options</i>	Description
<code>deff</code>	report DEFF design effects
<code>deft</code>	report DEFT design effects
<code>srs</code> <code>subpop</code>	report design effects, assuming SRS within subpopulation
<code>meff</code>	report MEFF design effects
<code>mef</code> <code>t</code>	report MEFT design effects

---

<i>estat_size_options</i>	Description
<code>obs</code>	report number of observations (within subpopulation)
<code>size</code>	report subpopulation sizes

---

<i>estat_sd_options</i>	Description
<code>variance</code>	report subpopulation variances instead of standard deviations
<code>srs</code> <code>subpop</code>	report standard deviation, assuming SRS within subpopulation

---

<i>estat_cv_options</i>	Description
<code>nolegend</code>	suppress the table legend
<code>display_options</code>	control spacing and display of omitted variables and base and empty cells

---

<i>estat_gof_options</i>	Description
<code>group(#)</code>	compute test statistic using # quantiles
<code>total</code>	compute test statistic using the total estimator instead of the mean estimator
<code>all</code>	execute test for all observations in the data

---

<i>estat_vce_options</i>	Description
<code>covariance</code>	display as covariance matrix; the default
<code>correlation</code>	display as correlation matrix
<code>equation(spec)</code>	display only specified equations
<code>block</code>	display submatrices by equation
<code>diag</code>	display submatrices by equation; diagonal blocks only
<code>format(%fmt)</code>	display format for covariances and correlations
<code>no</code> <code>lines</code>	suppress lines between equations
<code>display_options</code>	control display of omitted variables and base and empty cells

---

`collect` is allowed with all `estat` commands; see [U] 11.1.10 Prefix commands.

## Options

Options are presented under the following headings:

*Options for estat effects*  
*Options for estat lceffects*  
*Options for estat size*  
*Options for estat sd*  
*Options for estat cv*  
*Options for estat gof*  
*Options for estat vce*

### Options for estat effects

`deff` and `deft` request that the design-effect measures DEFF and DEFT be displayed. This is the default, unless direct standardization or poststratification was used.

The `deff` and `deft` options are not allowed with estimation results that used direct standardization or poststratification. These methods obscure the measure of design effect because they adjust the frequency distribution of the target population.

`srssubpop` requests that DEFF and DEFT be computed using an estimate of simple random sampling (SRS) variance for sampling within a subpopulation. By default, DEFF and DEFT are computed using an estimate of the SRS variance for sampling from the entire population. Typically, `srssubpop` is used when computing subpopulation estimates by strata or by groups of strata.

`meff` and `mefit` request that the misspecification-effect measures MEFF and MEFT be displayed.

*display\_options*: `noomitted`, `vsquish`, `noemptycells`, `baselevels`, `allbaselevels`; see [\[R\] Estimation options](#).

### Options for estat lceffects

`deff` and `deft` request that the design-effect measures DEFF and DEFT be displayed. This is the default, unless direct standardization or poststratification was used.

The `deff` and `deft` options are not allowed with estimation results that used direct standardization or poststratification. These methods obscure the measure of design effect because they adjust the frequency distribution of the target population.

`srssubpop` requests that DEFF and DEFT be computed using an estimate of simple random sampling (SRS) variance for sampling within a subpopulation. By default, DEFF and DEFT are computed using an estimate of the SRS variance for sampling from the entire population. Typically, `srssubpop` is used when computing subpopulation estimates by strata or by groups of strata.

`meff` and `mefit` request that the misspecification-effect measures MEFF and MEFT be displayed.

### Options for estat size

`obs` requests that the number of observations used to compute the estimate be displayed for each row of estimates.

`size` requests that the estimate of the subpopulation size be displayed for each row of estimates. The subpopulation size estimate equals the sum of the weights for those observations in the estimation sample that are also in the specified subpopulation. The estimated population size is reported when a subpopulation is not specified.

## Options for `estat sd`

`variance` requests that the subpopulation variance be displayed instead of the standard deviation.

`srssubpop` requests that the standard deviation be computed using an estimate of SRS variance for sampling within a subpopulation. By default, the standard deviation is computed using an estimate of the SRS variance for sampling from the entire population. Typically, `srssubpop` is given when computing subpopulation estimates by strata or by groups of strata.

## Options for `estat cv`

`nolegend` prevents the table legend identifying the subpopulations from being displayed.

*display\_options*: `noomitted`, `vsquish`, `noemptycells`, `baselevels`, `allbaselevels`; see [R] [Estimation options](#).

## Options for `estat gof`

`group(#)` specifies the number of quantiles to be used to group the data for the goodness-of-fit test. The minimum allowed value is `group(2)`. The maximum allowed value is `group(df)`, where `df` is the design degrees of freedom (`e(df_r)`). The default is `group(10)`.

`total` requests that the goodness-of-fit test statistic be computed using the total estimator instead of the mean estimator.

`all` requests that the goodness-of-fit test statistic be computed for all observations in the data, ignoring any `if` or `in` restrictions specified with the model fit.

## Options for `estat vce`

`covariance` displays the matrix as a variance–covariance matrix; this is the default.

`correlation` displays the matrix as a correlation matrix rather than a variance–covariance matrix. `rho` is a synonym.

`equation(spec)` selects the part of the VCE to be displayed. If `spec` is `eqlist`, the VCE for the listed equations is displayed. If `spec` is `eqlist1 \ eqlist2`, the part of the VCE associated with the equations in `eqlist1` (rowwise) and `eqlist2` (columnwise) is displayed. If `spec` is `*`, all equations are displayed. `equation()` implies `block` if `diag` is not specified.

`block` displays the submatrices pertaining to distinct equations separately.

`diag` displays the diagonal submatrices pertaining to distinct equations separately.

`format(%fmt)` specifies the number format for displaying the elements of the matrix. The default is `format(%10.0g)` for covariances and `format(%8.4f)` for correlations. See [U] [12.5 Formats: Controlling how data are displayed](#) for more information.

`nolines` suppresses lines between equations.

*display\_options*: `noomitted`, `noemptycells`, `baselevels`, `allbaselevels`; see [R] [Estimation options](#).

## Remarks and examples

## ▷ Example 1

Using data from the Second National Health and Nutrition Examination Survey (NHANES II) (McDowell et al. 1981), let's estimate the population means for total serum cholesterol (`tcresult`) and for serum triglycerides (`tgresult`).

```
. use https://www.stata-press.com/data/r18/nhanes2
. svy: mean tcresult tgresult
(running mean on estimation sample)
Survey: Mean estimation
Number of strata = 31          Number of obs =      5,050
Number of PSUs   = 62          Population size = 56,820,832
                                   Design df      =       31
```

	Linearized			
	Mean	std. err.	[95% conf. interval]	
tcresult	211.3975	1.252274	208.8435	213.9515
tgresult	138.576	2.071934	134.3503	142.8018

We can use `estat svyset` to remind us of the survey design characteristics that were used to produce these results.

```
. estat svyset
Sampling weights: finalwgt
                  VCE: linearized
                  Single unit: missing
                  Strata 1: strata
Sampling unit 1: psu
                  FPC 1: <zero>
```

`estat effects` reports a table of design and misspecification effects for each mean we estimated.

```
. estat effects, deff deft meff meft
```

	Linearized		DEFF	DEFT	MEFF	MEFT
	Mean	std. err.				
tcresult	211.3975	1.252274	3.57141	1.88982	3.46105	1.86039
tgresult	138.576	2.071934	2.35697	1.53524	2.32821	1.52585

`estat size` reports a table that contains sample and population sizes.

```
. estat size
```

	Linearized		Obs	Size
	Mean	std. err.		
tcresult	211.3975	1.252274	5,050	56,820,832
tgresult	138.576	2.071934	5,050	56,820,832

estat size can also report a table of subpopulation sizes.

```
. svy: mean tcresult, over(sex)
(output omitted)
. estat size
```

Over	Linearized		Obs	Size
	Mean	std. err.		
c.tcresult@ sex				
Male	210.7937	1.312967	4,915	56,159,480
Female	215.2188	1.193853	5,436	60,998,033

estat sd reports a table of subpopulation standard deviations.

```
. estat sd
```

Over	Mean	Std. dev.
c.tcresult@ sex		
Male	210.7937	45.79065
Female	215.2188	50.72563

estat cv reports a table of coefficients of variations for the estimates.

```
. estat cv
```

Over	Linearized		CV (%)
	Mean	std. err.	
c.tcresult@ sex			
Male	210.7937	1.312967	.622868
Female	215.2188	1.193853	.554716

◀

## ► Example 2: Design effects with subpopulations

When there are subpopulations, *estat effects* can compute design effects with respect to one of two different hypothetical SRS designs. The default design is one in which SRS is conducted across the full population. The alternate design is one in which SRS is conducted entirely within the subpopulation of interest. This alternate design is used when the *srssubpop* option is specified.

Deciding which design is preferable depends on the nature of the subpopulations. If we can imagine identifying members of the subpopulations before sampling them, the alternate design is preferable. This case arises primarily when the subpopulations are strata or groups of strata. Otherwise, we may prefer to use the default.



Here is an example using the default with the NHANES II data.

```
. use https://www.stata-press.com/data/r18/nhanes2b
. svy: mean iron, over(sex)
  (output omitted)
. estat effects
```

Over	Linearized		DEFF	DEFT
	Mean	std. err.		
c.iron@sex				
Male	104.7969	.557267	1.36097	1.16661
Female	97.16247	.6743344	2.01403	1.41916

Thus the design-based variance estimate is about 36% larger than the estimate from the hypothetical SRS design including the full population. We can get DEFF and DEFT for the alternate SRS design by using the `srssubpop` option.

```
. estat effects, srssubpop
```

Over	Linearized		DEFF	DEFT
	Mean	std. err.		
c.iron@sex				
Male	104.7969	.557267	1.348	1.16104
Female	97.16247	.6743344	2.03132	1.42524

Because the NHANES II did not stratify on sex, we think it problematic to consider design effects with respect to SRS of the female (or male) subpopulation. Consequently, we would prefer to use the default here, although the values of DEFF differ little between the two in this case.

For other examples (generally involving heavy oversampling or undersampling of specified subpopulations), the differences in DEFF for the two schemes can be much more dramatic.

Consider the NMIHS data (Gonzalez, Krauss, and Scott 1992), and compute the mean of `birthwgt` over race:

```
. use https://www.stata-press.com/data/r18/nmihs
. svy: mean birthwgt, over(race)
  (output omitted)
. estat effects
```

Over	Mean	Linearized std. err.	DEFF	DEFT
c.birthwgt@ race				
nonblack	3402.32	7.609532	1.44376	1.20157
black	3127.834	6.529814	.172041	.414778

```
. estat effects, srssubpop
```

Over	Mean	Linearized std. err.	DEFF	DEFT
c.birthwgt@ race				
nonblack	3402.32	7.609532	.826842	.909308
black	3127.834	6.529814	.528963	.727298

Because the NMIHS survey was stratified on race, marital status, age, and birthweight, we believe it reasonable to consider design effects computed with respect to SRS within an individual race group. Consequently, we would recommend here the alternative hypothetical design for computing design effects; that is, we would use the `srssubpop` option.

◀

### ▶ Example 3: Misspecification effects

Misspecification effects assess biases in variance estimators that are computed under the wrong assumptions. The survey literature (for example, Scott and Holt 1982, 850; Skinner 1989) defines misspecification effects with respect to a general set of “wrong” variance estimators. `estat effects` considers only one specific form: variance estimators computed under the incorrect assumption that our *observed* sample was selected through SRS.

The resulting “misspecification effect” measure is informative primarily when an unweighted point estimator is approximately unbiased for the parameter of interest. See Eltinge and Sibney (1996a) for a detailed discussion of extensions of misspecification effects that are appropriate for *biased* point estimators.

Note the difference between a misspecification effect and a design effect. For a design effect, we compare our complex-design–based variance estimate with an estimate of the true variance that we would have obtained under a hypothetical true simple random sample. For a misspecification effect, we compare our complex-design–based variance estimate with an estimate of the variance from fitting the same model without weighting, clustering, or stratification.

estat effects defines MEFF and MEFT as

$$\text{MEFF} = \hat{V} / \hat{V}_{\text{msp}}$$

$$\text{MEFT} = \sqrt{\text{MEFF}}$$

where  $\hat{V}$  is the appropriate design-based estimate of variance and  $\hat{V}_{\text{msp}}$  is the variance estimate computed with a misspecified design—ignoring the sampling weights, stratification, and clustering.

Here we request that the misspecification effects be displayed for the estimation of mean zinc levels from our NHANES II data.

```
. use https://www.stata-press.com/data/r18/nhanes2b
. svy: mean zinc, over(sex)
  (output omitted)
. estat effects, meff meft
```

Over	Linearized		MEFF	MEFT
	Mean	std. err.		
c.zinc@sex				
Male	90.74543	.5850741	6.28254	2.5065
Female	83.8635	.4689532	6.32648	2.51525

If we run ci means without weights, we get the standard errors that are  $(\hat{V}_{\text{msp}})^{1/2}$ .

```
. sort sex
. ci means zinc if sex == "Male":sex
  Variable |      Obs      Mean   Std. err.   [95% conf. interval]
-----+-----
   zinc   |    4,375   89.53143   .2334228   89.0738   89.98906
. display _se[zinc#1.sex]/r(se)
2.5064994
. display (_se[zinc#1.sex]/r(se))^2
6.2825393
. ci means zinc if sex == "Female":sex
  Variable |      Obs      Mean   Std. err.   [95% conf. interval]
-----+-----
   zinc   |    4,827   83.76652   .186444   83.40101   84.13204
. display _se[zinc#2.sex]/r(se)
2.515249
. display (_se[zinc#2.sex]/r(se))^2
6.3264774
```



### ► Example 4: Design and misspecification effects for linear combinations

Let's compare the mean of total serum cholesterol (`tcresult`) between men and women in the NHANES II dataset.

```
. use https://www.stata-press.com/data/r18/nhanes2
. svy: mean tcresult, over(sex)
(running mean on estimation sample)

Survey: Mean estimation

Number of strata = 31          Number of obs   =      10,351
Number of PSUs   = 62          Population size = 117,157,513
                                   Design df        =          31
```

	Linearized			
	Mean	std. err.	[95% conf. interval]	
<code>c.tcresult@sex</code>				
Male	210.7937	1.312967	208.1159	213.4715
Female	215.2188	1.193853	212.784	217.6537

We can use `estat lceffects` to report the standard error, design effects, and misspecification effects of the difference between the above means.

```
. estat lceffects tcresult#1.sex - tcresult#2.sex, deff deff meff meff
( 1) c.tcresult@1bn.sex - c.tcresult@2bn.sex = 0
```

Mean	Coefficient	Std. err.	DEFF	DEFT	MEFF	MEFT
(1)	-4.425109	1.086786	1.31241	1.1456	1.27473	1.12904

◀

### ► Example 5: Using survey data to determine Neyman allocation

Suppose that we have partitioned our population into  $L$  strata and stratum  $h$  contains  $N_h$  individuals. Also let  $\sigma_h$  represent the standard deviation of a quantity we wish to sample from the population. According to Cochran (1977, sec. 5.5), we can minimize the variance of the stratified mean estimator, for a fixed sample size  $n$ , if we choose the stratum sample sizes according to Neyman allocation:

$$n_h = n \frac{N_h \sigma_h}{\sum_{i=1}^L N_i \sigma_i} \quad (1)$$

We can use `estat sd` with our current survey data to produce a table of subpopulation standard-deviation estimates. Then we could plug these estimates into (1) to improve our survey design for the next time we sample from our population.

Here is an example using birthweight from the NMIHS data. First, we need estimation results from `svy: mean` over the strata.

```
. use https://www.stata-press.com/data/r18/nmihs
. svyset [pw=finwgt], strata(stratan)
Sampling weights: finwgt
                  VCE: linearized
                  Single unit: missing
                  Strata 1: stratan
Sampling unit 1: <observations>
                  FPC 1: <zero>
. svy: mean birthwgt, over(stratan)
(output omitted)
```

Next we will use `estat size` to report the table of stratum sizes. We will also generate matrix `p_obs` to contain the observed percent allocations for each stratum. In the matrix expression, `r(_N)` is a row vector of stratum sample sizes and `e(N)` contains the total sample size. `r(_N_subp)` is a row vector of the estimated population stratum sizes.

```
. estat size
```

Over	Linearized		Obs	Size
	Mean	std. err.		
c.birthwgt@ stratan				
1	1049.434	19.00149	841	18,402.98161
2	2189.561	9.162736	803	67,650.95932
3	3303.492	7.38429	3,578	579,104.6188
4	1036.626	12.32294	710	29,814.93215
5	2211.217	9.864682	714	153,379.07445
6	3485.42	8.057648	3,300	3,047,209.105

```
. matrix p_obs = 100 * r(_N)/e(N)
. matrix nsubp = r(_N_subp)
```

Now we call `estat sd` to report the stratum standard-deviation estimates and generate matrix `p_neyman` to contain the percent allocations according to (1). In the matrix expression, `r(sd)` is a vector of the stratum standard deviations.

```
. estat sd
```

Over	Mean	Std. dev.
c.birthwgt@stratan		
1	1049.434	2305.931
2	2189.561	555.7971
3	3303.492	687.3575
4	1036.626	999.0867
5	2211.217	349.8068
6	3485.42	300.6945

```
. matrix p_neyman = 100 * hadamard(nsubp,r(sd))/e1(nsubp*r(sd)',1,1)
```

```
. matrix list p_obs, format(%4.1f)
```

```
p_obs[1,6]
```

```

c.birthwgt@ c.birthwgt@ c.birthwgt@ c.birthwgt@ c.birthwgt@
1.stratan 2.stratan 3.stratan 4.stratan 5.stratan
r1      8.5      8.1      36.0      7.1      7.2
```

```

c.birthwgt@
6.stratan
r1      33.2
```

```
. matrix list p_neyman, format(%4.1f)
```

```
p_neyman[1,6]
```

```

c.birthwgt@ c.birthwgt@ c.birthwgt@ c.birthwgt@ c.birthwgt@
1.stratan 2.stratan 3.stratan 4.stratan 5.stratan
r1      2.9      2.5      26.9      2.0      3.6
```

```

c.birthwgt@
6.stratan
r1      62.0
```

We can see that strata 3 and 6 each contain about one-third of the observed data, with the rest of the observations spread out roughly equally to the remaining strata. However, plugging our sample estimates into (1) indicates that stratum 6 should get 62% of the sampling units, stratum 3 should get about 27%, and the remaining strata should get a roughly equal distribution of sampling units. ◀

### ▶ Example 6: Summarizing singleton and certainty strata

Use `estat strata` with `svy` estimation results to produce a table that reports the number of singleton and certainty strata in each sampling stage. Here is an example using (fictional) data from a complex survey with five sampling stages (the dataset is already `svyset`). If singleton strata are present, `estat strata` will report their effect on the standard errors.

```
. use https://www.stata-press.com/data/r18/strata5
. svy: total y
  (output omitted)
. estat strata
```

Stage	Singleton strata	Certainty strata	Total strata
1	0	1	4
2	1	0	10
3	0	3	29
4	2	0	110
5	204	311	865

Note: Missing standard error because of stratum with single sampling unit.

estat strata also reports the scale factor used when the `singleunit(scaled)` option is `svyset`. Of the 865 strata in the last stage, 204 are singleton strata and 311 are certainty strata. Thus the scaling factor for the last stage is

$$\frac{865 - 311}{865 - 311 - 204} \approx 1.58$$

```
. svyset, singleunit(scaled) noclear
  (output omitted)
. svy: total y
  (output omitted)
. estat strata
```

Stage	Singleton strata	Certainty strata	Total strata	Scale factor
1	0	1	4	1
2	1	0	10	1.11
3	0	3	29	1
4	2	0	110	1.02
5	204	311	865	1.58

Note: Variances scaled within each stage to handle strata with a single sampling unit.

The `singleunit(scaled)` option of `svyset` is one of three methods in which Stata's `svy` commands can automatically handle singleton strata when performing variance estimation; see [\[SVY\] Variance estimation](#) for a brief discussion of these methods.

## ▷ Example 7: Goodness-of-fit test for svy: logistic

From [example 2](#) in [\[SVY\] svy estimation](#), we modeled the incidence of high blood pressure as a function of height, weight, age, and sex (using the female indicator variable).

```
. use https://www.stata-press.com/data/r18/nhanes2d
. svyset
Sampling weights: finalwgt
                   VCE: linearized
                   Single unit: missing
                   Strata 1: strata
                   Sampling unit 1: psu
                   FPC 1: <zero>

. svy: logistic highbp height weight age female
(running logistic on estimation sample)

Survey: Logistic regression

Number of strata = 31                Number of obs =      10,351
Number of PSUs  = 62                Population size = 117,157,513
                                           Design df      =        31
                                           F(4, 28)       =     368.33
                                           Prob > F       =     0.0000
```

highbp	Odds ratio	Linearized std. err.	t	P> t	[95% conf. interval]	
height	.9657022	.0051511	-6.54	0.000	.9552534	.9762654
weight	1.053023	.0026902	20.22	0.000	1.047551	1.058524
age	1.050059	.0019761	25.96	0.000	1.046037	1.054097
female	.6272129	.0368195	-7.95	0.000	.5564402	.706987
_cons	.716868	.6106878	-0.39	0.699	.1261491	4.073749

Note: `_cons` estimates baseline odds.

We can use `estat gof` to perform a goodness-of-fit test for this model.

```
. estat gof
Logistic model for highbp, goodness-of-fit test
                F(9,23) =          5.32
                Prob > F =          0.0006
```

The  $F$  statistic is significant at the 5% level, indicating that the model is not a good fit for these data. ◀



## Stored results

`estat svyset` stores the following in `r()`:

### Scalars

<code>r(stages)</code>	number of sampling stages
<code>r(stages_wt)</code>	last stage containing stage-level weights
<code>r(bsn)</code>	bootstrap mean-weight adjustment
<code>r(fay)</code>	Fay's adjustment
<code>r(dof)</code>	<code>dof()</code> value

### Macros

<code>r(wtype)</code>	weight type
<code>r(wexp)</code>	weight expression
<code>r(wvar)</code>	weight variable name
<code>r(weight#)</code>	variable identifying weight for stage #
<code>r(su#)</code>	variable identifying sampling units for stage #
<code>r(strata#)</code>	variable identifying strata for stage #
<code>r(fpc#)</code>	FPC for stage #
<code>r(bsrweight)</code>	<code>bsrweight()</code> variable list
<code>r(brrweight)</code>	<code>brrweight()</code> variable list
<code>r(jkrweight)</code>	<code>jkrweight()</code> variable list
<code>r(sdrweight)</code>	<code>sdrweight()</code> variable list
<code>r(sdrfpc)</code>	<code>fpc()</code> value from within <code>sdrweight()</code>
<code>r(vce)</code>	<code>vcetype</code> specified in <code>vce()</code>
<code>r(mse)</code>	mse, if specified
<code>r(poststrata)</code>	<code>poststrata()</code> variable
<code>r(postweight)</code>	<code>postweight()</code> variable
<code>r(rake)</code>	<code>rake()</code> specification
<code>r(regress)</code>	<code>regress()</code> specification
<code>r(settings)</code>	<code>svyset</code> arguments to reproduce the current settings
<code>r(singleunit)</code>	<code>singleunit()</code> setting

`estat strata` stores the following in `r()`:

### Matrices

<code>r(_N_strata_single)</code>	number of strata with one sampling unit
<code>r(_N_strata_certain)</code>	number of certainty strata
<code>r(_N_strata)</code>	number of strata
<code>r(scale)</code>	variance scale factors used when <code>singleunit(scaled)</code> is <code>svyset</code>

`estat effects` stores the following in `r()`:

### Matrices

<code>r(deff)</code>	vector of DEFF estimates
<code>r(deft)</code>	vector of DEFT estimates
<code>r(deffsub)</code>	vector of DEFF estimates for <code>srssubpop</code>
<code>r(deftsub)</code>	vector of DEFT estimates for <code>srssubpop</code>
<code>r(meff)</code>	vector of MEFF estimates
<code>r(meft)</code>	vector of MEFT estimates

`estat lceffects` stores the following in `r()`:

### Scalars

<code>r(estimate)</code>	point estimate
<code>r(se)</code>	estimate of standard error
<code>r(df)</code>	degrees of freedom
<code>r(deff)</code>	DEFF estimate
<code>r(deft)</code>	DEFT estimate
<code>r(deffsub)</code>	DEFF estimate for <code>srssubpop</code>
<code>r(deftsub)</code>	DEFT estimate for <code>srssubpop</code>
<code>r(meff)</code>	MEFF estimate
<code>r(meft)</code>	MEFT estimate

`estat size` stores the following in `r()`:

Matrices

<code>r(_N)</code>	vector of numbers of nonmissing observations
<code>r(_N_subp)</code>	vector of subpopulation size estimates

`estat sd` stores the following in `r()`:

Macros

<code>r(srssubpop)</code>	<code>srssubpop</code> , if specified
---------------------------	---------------------------------------

Matrices

<code>r(mean)</code>	vector of subpopulation mean estimates
<code>r(sd)</code>	vector of subpopulation standard-deviation estimates
<code>r(variance)</code>	vector of subpopulation variance estimates

`estat cv` stores the following in `r()`:

Matrices

<code>r(b)</code>	estimates
<code>r(se)</code>	standard errors of the estimates
<code>r(cv)</code>	coefficients of variation of the estimates

`estat gof` stores the following in `r()`:

Scalars

<code>r(p)</code>	$p$ -value associated with the test statistic
<code>r(F)</code>	$F$ statistic, if <code>e(df_r)</code> was stored by estimation command
<code>r(df1)</code>	numerator degrees of freedom for $F$ statistic
<code>r(df2)</code>	denominator degrees of freedom for $F$ statistic
<code>r(chi2)</code>	$\chi^2$ statistic, if <code>e(df_r)</code> was not stored by estimation command
<code>r(df)</code>	degrees of freedom for $\chi^2$ statistic

`estat vce` stores the following in `r()`:

Matrices

<code>r(V)</code>	VCE or correlation matrix
-------------------	---------------------------

## Methods and formulas

Methods and formulas are presented under the following headings:

*Design effects*  
*Linear combinations*  
*Misspecification effects*  
*Population and subpopulation standard deviations*  
*Coefficient of variation*  
*Goodness of fit for binary response models*

## Design effects

`estat effects` produces two estimators of design effect, DEFF and DEFT.

DEFF is estimated as described in [Kish \(1965\)](#) as

$$\text{DEFF} = \frac{\widehat{V}(\widehat{\theta})}{\widehat{V}_{\text{srswor}}(\widetilde{\theta}_{\text{srs}})}$$

where  $\widehat{V}(\widehat{\theta})$  is the design-based estimate of variance for a parameter,  $\theta$ , and  $\widehat{V}_{\text{srswor}}(\widehat{\theta}_{\text{srs}})$  is an estimate of the variance for an estimator,  $\widehat{\theta}_{\text{srs}}$ , that would be obtained from a similar hypothetical survey conducted using SRS without replacement (wor) and with the same number of sample elements,  $m$ , as in the actual survey. For example, if  $\theta$  is a total  $Y$ , then

$$\widehat{V}_{\text{srswor}}(\widehat{\theta}_{\text{srs}}) = (1 - f) \frac{\widehat{M}}{m - 1} \sum_{j=1}^m w_j (y_j - \widehat{Y})^2 \quad (1)$$

where  $\widehat{Y} = \widehat{Y} / \widehat{M}$ . The factor  $(1 - f)$  is a finite population correction. If the user sets an FPC for the first stage,  $f = m / \widehat{M}$  is used; otherwise,  $f = 0$ .

DEFT is estimated as described in Kish (1987, 41) as

$$\text{DEFT} = \sqrt{\frac{\widehat{V}(\widehat{\theta})}{\widehat{V}_{\text{srswr}}(\widehat{\theta}_{\text{srs}})}}$$

where  $\widehat{V}_{\text{srswr}}(\widehat{\theta}_{\text{srs}})$  is an estimate of the variance for an estimator,  $\widehat{\theta}_{\text{srs}}$ , obtained from a similar survey conducted using SRS with replacement (wr).  $\widehat{V}_{\text{srswr}}(\widehat{\theta}_{\text{srs}})$  is computed using (1) with  $f = 0$ .

When computing estimates for a subpopulation,  $\mathcal{S}$ , and the `srs`subpop option is *not* specified (that is, the default), (1) is used with  $w_{\mathcal{S}j} = I_{\mathcal{S}}(j) w_j$  in place of  $w_j$ , where

$$I_{\mathcal{S}}(j) = \begin{cases} 1, & \text{if } j \in \mathcal{S} \\ 0, & \text{otherwise} \end{cases}$$

The sums in (1) are still calculated over all elements in the sample, regardless of whether they belong to the subpopulation: by default, the SRS is assumed to be done across the full population.

When the `srs`subpop option is specified, the SRS is carried out within subpopulation  $\mathcal{S}$ . Here (1) is used with the sums restricted to those elements belonging to the subpopulation;  $m$  is replaced with  $m_{\mathcal{S}}$ , the number of sample elements from the subpopulation;  $\widehat{M}$  is replaced with  $\widehat{M}_{\mathcal{S}}$ , the sum of the weights from the subpopulation; and  $\widehat{Y}$  is replaced with  $\widehat{Y}_{\mathcal{S}} = \widehat{Y}_{\mathcal{S}} / \widehat{M}_{\mathcal{S}}$ , the weighted mean across the subpopulation.

## Linear combinations

`estat lceffects` estimates  $\eta = C\theta$ , where  $\theta$  is a  $q \times 1$  vector of parameters (for example, population means or population regression coefficients) and  $C$  is any  $1 \times q$  vector of constants. The estimate of  $\eta$  is  $\widehat{\eta} = C\widehat{\theta}$ , and its variance estimate is

$$\widehat{V}(\widehat{\eta}) = C\widehat{V}(\widehat{\theta})C'$$

Similarly, the SRS without replacement (`srs`wor) variance estimator used in the computation of DEFF is

$$\widehat{V}_{\text{srswor}}(\widehat{\eta}_{\text{srs}}) = C\widehat{V}_{\text{srswor}}(\widehat{\theta}_{\text{srs}})C'$$

and the SRS with replacement (srswr) variance estimator used in the computation of DEFT is

$$\widehat{V}_{\text{srswr}}(\tilde{\eta}_{\text{srs}}) = C\widehat{V}_{\text{srswr}}(\widehat{\theta}_{\text{srs}})C'$$

The variance estimator used in computing MEFF and MEFT is

$$\widehat{V}_{\text{msp}}(\tilde{\eta}_{\text{msp}}) = C\widehat{V}_{\text{msp}}(\widehat{\theta}_{\text{msp}})C'$$

`estat lceffects` was originally developed under a different command name; see [Eltinge and Sribney \(1996b\)](#).

## Misspecification effects

`estat effects` produces two estimators of misspecification effect, MEFF and MEFT.

$$\text{MEFF} = \frac{\widehat{V}(\widehat{\theta})}{\widehat{V}_{\text{msp}}(\widehat{\theta}_{\text{msp}})}$$

$$\text{MEFT} = \sqrt{\text{MEFF}}$$

where  $\widehat{V}(\widehat{\theta})$  is the design-based estimate of variance for a parameter,  $\theta$ , and  $\widehat{V}_{\text{msp}}(\widehat{\theta}_{\text{msp}})$  is the variance estimate for  $\widehat{\theta}_{\text{msp}}$ . These estimators,  $\widehat{\theta}_{\text{msp}}$  and  $\widehat{V}_{\text{msp}}(\widehat{\theta}_{\text{msp}})$ , are based on the incorrect assumption that the observations were obtained through SRS with replacement: they are the estimators obtained by simply ignoring weights, stratification, and clustering. When  $\theta$  is a total  $Y$ , the estimator and its variance estimate are computed using the standard formulas for an unweighted total:

$$\widehat{Y}_{\text{msp}} = \widehat{M} \bar{y} = \frac{\widehat{M}}{m} \sum_{j=1}^m y_j$$

$$\widehat{V}_{\text{msp}}(\widehat{Y}_{\text{msp}}) = \frac{\widehat{M}^2}{m(m-1)} \sum_{j=1}^m (y_j - \bar{y})^2$$

When computing MEFF and MEFT for a subpopulation, sums are restricted to those elements belonging to the subpopulation, and  $m_S$  and  $\widehat{M}_S$  are used in place of  $m$  and  $\widehat{M}$ .

## Population and subpopulation standard deviations

For srswr designs, the variance of the mean estimator is

$$V_{\text{srswr}}(\bar{y}) = \sigma^2/n$$

where  $n$  is the sample size and  $\sigma$  is the population standard deviation. `estat sd` uses this formula and the results from `mean` and `svy: mean` to estimate the population standard deviation via

$$\widehat{\sigma} = \sqrt{n \widehat{V}_{\text{srswr}}(\bar{y})}$$

Subpopulation standard deviations are computed similarly, using the corresponding variance estimate and sample size.

## Coefficient of variation

The coefficient of variation (CV) for estimate  $\hat{\theta}$  is

$$\text{cv}(\hat{\theta}) = \frac{\sqrt{\widehat{V}(\hat{\theta})}}{|\hat{\theta}|} \times 100\%$$

A missing value is reported when  $\hat{\theta}$  is zero.

## Goodness of fit for binary response models

Let  $y_j$  be the  $j$ th observed value of the dependent variable,  $\hat{p}_j$  be the predicted probability of a positive outcome, and  $\hat{r}_j = y_j - \hat{p}_j$ . Let  $g$  be the requested number of groups from the `group()` option; then the  $\hat{r}_j$  are placed in  $g$  quantile groups as described in [Methods and formulas](#) for the `xtile` command in [\[D\] pctile](#). Let  $\bar{r} = (\bar{r}_1, \dots, \bar{r}_g)$ , where  $\bar{r}_i$  is the subpopulation mean of the  $\hat{r}_j$  for the  $i$ th quantile group. The standard Wald statistic for testing  $H_0: \bar{r} = \mathbf{0}$  is

$$\widehat{X}^2 = \bar{r}' \{ \widehat{V}(\bar{r}) \}^{-1} \bar{r}'$$

where  $\widehat{V}(\bar{r})$  is the design-based variance estimate for  $\bar{r}$ . Here  $\widehat{X}^2$  is approximately distributed as a  $\chi^2$  with  $g - 1$  degrees of freedom. This Wald statistic is one of the three goodness-of-fit statistics discussed in [Graubard, Korn, and Midthune \(1997\)](#). `estat gof` reports this statistic when the design degrees of freedom is missing, such as with `svy bootstrap` results.

According to [Archer and Lemeshow \(2006\)](#), the  $F$ -adjusted mean residual test is given by

$$\widehat{F} = \widehat{X}^2(d - g + 2)/(dg)$$

where  $d$  is the design degrees of freedom. Here  $\widehat{F}$  is approximately distributed as an  $F$  with  $g - 1$  numerator and  $d - g + 2$  denominator degrees of freedom.

With the `total` option, `estat gof` uses the subpopulation total estimator instead of the subpopulation mean estimator.

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### Also see

- [SVY] [svy postestimation](#) — Postestimation tools for svy
- [SVY] [svy estimation](#) — Estimation commands for survey data
- [SVY] [Subpopulation estimation](#) — Subpopulation estimation for survey data
- [SVY] [Variance estimation](#) — Variance estimation for survey data

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