

mepoisson postestimation — Postestimation tools for mepoisson

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Postestimation commands

The following postestimation command is of special interest after `mepoisson`:

Command	Description
<code>estat group</code>	summarize the composition of the nested groups
<code>estat sd</code>	display variance components as standard deviations and correlations

The following standard postestimation commands are also available:

Command	Description
<code>contrast</code>	contrasts and ANOVA-style joint tests of estimates
<code>estat ic</code>	Akaike's and Schwarz's Bayesian information criteria (AIC and BIC)
<code>estat summarize</code>	summary statistics for the estimation sample
<code>estat vce</code>	variance–covariance matrix of the estimators (VCE)
<code>estat (svy)</code>	postestimation statistics for survey data
<code>estimates</code>	cataloging estimation results
* <code>hausman</code>	Hausman's specification test
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
* <code>lrtest</code>	likelihood-ratio test
<code>margins</code>	marginal means, predictive margins, marginal effects, and average marginal effects
<code>marginsplot</code>	graph the results from margins (profile plots, interaction plots, etc.)
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
<code>predict</code>	predictions, residuals, influence statistics, and other diagnostic measures
<code>predictnl</code>	point estimates, standard errors, testing, and inference for generalized predictions
<code>pwcompare</code>	pairwise comparisons of estimates
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

* `hausman` and `lrtest` are not appropriate with `svy` estimation results.

predict

Description for predict

`predict` creates a new variable containing predictions such as mean responses; linear predictions; density and distribution functions; standard errors; and Pearson, deviance, and Anscombe residuals.

Menu for predict

Statistics > Postestimation

Syntax for predict

Syntax for obtaining predictions of the outcome and other statistics

```
predict [type] newvarsspec [if] [in] [, statistic options]
```

Syntax for obtaining estimated random effects and their standard errors

```
predict [type] newvarsspec [if] [in], reffects [re_options]
```

Syntax for obtaining ML scores

```
predict [type] newvarsspec [if] [in], scores
```

newvarsspec is *stub** or *newvarlist*.

<i>statistic</i>	Description
Main	
<code>mu</code>	mean response; the default
<code>eta</code>	fitted linear predictor
<code>xb</code>	linear predictor for the fixed portion of the model only
<code>stdp</code>	standard error of the fixed-portion linear prediction
<code>density</code>	predicted density function
<code>distribution</code>	predicted distribution function
<code>pearson</code>	Pearson residuals
<code>deviance</code>	deviance residuals
<code>anscombe</code>	Anscombe residuals

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

<i>options</i>	Description
Main	
<code>conditional(<i>ctype</i>)</code>	compute <i>statistic</i> conditional on estimated random effects; default is <code>conditional(ebmeans)</code>
<code>marginal</code>	compute <i>statistic</i> marginally with respect to the random effects
<code>nooffset</code>	make calculation ignoring offset or exposure
Integration	
<code>int_options</code>	integration options
pearson, deviance, anscombe may not be combined with marginal.	
<i>ctype</i>	Description
<code>ebmeans</code>	empirical Bayes means of random effects; the default
<code>ebmodes</code>	empirical Bayes modes of random effects
<code>fixedonly</code>	prediction for the fixed portion of the model only
<i>re_options</i>	Description
Main	
<code>ebmeans</code>	use empirical Bayes means of random effects; the default
<code>ebmodes</code>	use empirical Bayes modes of random effects
<code>reses(<i>stub*</i> <i>newvarlist</i>)</code>	calculate standard errors of empirical Bayes estimates
Integration	
<code>int_options</code>	integration options
<i>int_options</i>	Description
<code>intpoints(#)</code>	use # quadrature points to compute marginal predictions and empirical Bayes means
<code>iterate(#)</code>	set maximum number of iterations in computing statistics involving empirical Bayes estimators
<code>tolerance(#)</code>	set convergence tolerance for computing statistics involving empirical Bayes estimators

Options for predict

Main

`mu`, the default, calculates the predicted mean, that is, the predicted number of events.

`eta`, `xb`, `stdp`, `density`, `distribution`, `pearson`, `deviance`, `anscombe`, `scores`, `conditional()`, `marginal`, and `nooffset`; see [ME] [meglm postestimation](#).

`reffects`, `ebmeans`, `ebmodes`, and `reses()`; see [ME] [meglm postestimation](#).

Integration

`intpoints()`, `iterate()`, and `tolerance()`; see [ME] [meglm postestimation](#).

margins

Description for margins

`margins` estimates margins of response for mean responses and linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

```
margins [marginlist] [, options]
```

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

<i>statistic</i>	Description
<code>mu</code>	mean response; the default
<code>eta</code>	fitted linear predictor
<code>xb</code>	linear predictor for the fixed portion of the model only
<code>stdp</code>	not allowed with <code>margins</code>
<code>density</code>	not allowed with <code>margins</code>
<code>distribution</code>	not allowed with <code>margins</code>
<code>pearson</code>	not allowed with <code>margins</code>
<code>deviance</code>	not allowed with <code>margins</code>
<code>anscombe</code>	not allowed with <code>margins</code>
<code>reflects</code>	not allowed with <code>margins</code>
<code>scores</code>	not allowed with <code>margins</code>

Options `conditional(ebmeans)` and `conditional(ebmodes)` are not allowed with `margins`.

Option `marginal` is assumed where applicable if `conditional(fixedonly)` is not specified.

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, statistics, and diagnostic measures are available after fitting a mixed-effects Poisson model with `mepoisson`. For the most part, calculation centers around obtaining estimates of the subject/group-specific random effects. Random effects are not estimated when the model is fit but instead need to be predicted after estimation.

Here we show a short example of predicted counts and predicted random effects; refer to [\[ME\] meglm postestimation](#) for additional examples applicable to mixed-effects generalized linear models.

▶ Example 1: Predicting counts and random effects

In example 2 of [ME] `mepoisson`, we modeled the number of observed epileptic seizures as a function of treatment with the drug progabide and other covariates,

$$\log(\mu_{ij}) = \beta_0 + \beta_1 \text{treat}_{ij} + \beta_2 \text{lbas}_{ij} + \beta_3 \text{lbas_trt}_{ij} + \beta_4 \text{lage}_{ij} + \beta_5 \text{visit}_{ij} + u_j + v_j \text{visit}_{ij}$$

where (u_j, v_j) are bivariate normal with 0 mean and variance–covariance matrix

$$\Sigma = \text{Var} \begin{bmatrix} u_j \\ v_j \end{bmatrix} = \begin{bmatrix} \sigma_u^2 & \sigma_{uv} \\ \sigma_{uv} & \sigma_v^2 \end{bmatrix}$$

```
. use http://www.stata-press.com/data/r15/epilepsy
(Epilepsy data; progabide drug treatment)
. mepoisson seizures treat lbas lbas_trt lage visit || subject: visit,
> cov(unstructured) intpoints(9)
(iteration log omitted)

Mixed-effects Poisson regression          Number of obs    =       236
Group variable:          subject          Number of groups =        59
Obs per group:
      min =          4
      avg =         4.0
      max =          4

Integration method: mvaghermite          Integration pts. =         9
Wald chi2(5)              =       115.56
Prob > chi2                =        0.0000

Log likelihood = -655.68103
```

seizures	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
treat	-.9286592	.4021715	-2.31	0.021	-1.716901	-.1404175
lbas	.8849762	.1312535	6.74	0.000	.627724	1.142228
lbas_trt	.3379759	.2044471	1.65	0.098	-.062733	.7386849
lage	.4767192	.3536276	1.35	0.178	-.2163781	1.169817
visit	-.2664098	.1647098	-1.62	0.106	-.5892352	.0564156
_cons	2.099555	.2203749	9.53	0.000	1.667629	2.531482
subject						
var(visit)	.5314803	.229385			.2280928	1.238405
var(_cons)	.2514923	.0587902			.1590534	.3976549
subject						
cov(visit, _cons)	.0028715	.0887037	0.03	0.974	-.1709846	.1767276

```
LR test vs. Poisson model: chi2(3) = 324.54          Prob > chi2 = 0.0000
```

Note: LR test is conservative and provided only for reference.

The purpose of this model was to allow subject-specific linear log trends over each subject's four doctor visits, after adjusting for the other covariates. The intercepts of these lines are distributed $N(\beta_0, \sigma_u^2)$, and the slopes are distributed $N(\beta_5, \sigma_v^2)$, based on the fixed effects and assumed distribution of the random effects.

We can use `predict` to obtain estimates of the random effects u_j and v_j and combine these with our estimates of β_0 and β_5 to obtain the intercepts and slopes of the linear log trends.

```

. predict re_visit re_cons, reffects
(calculating posterior means of random effects)
(using 9 quadrature points)
. generate b1 = _b[visit] + re_visit
. generate b0 = _b[_cons] + re_cons
. by subject, sort: generate tolist = _n==1
. list subject treat b1 b0 if tolist & (subject <=5 | subject >=55)

```

	subject	treat	b1	b0
1.	1	0	-.428854	2.13539
5.	2	0	-.2731013	2.149744
9.	3	0	.0022089	2.417506
13.	4	0	-.3197094	2.238224
17.	5	0	.6082718	2.110739
217.	55	1	-.2308834	2.282539
221.	56	1	.2912798	3.19678
225.	57	1	-.4828764	1.423153
229.	58	1	-.2519466	1.131373
233.	59	1	-.1269573	2.171541

We list these slopes (b1) and intercepts (b0) for five control subjects and five subjects on the treatment.

```

. count if tolist & treat
31
. count if tolist & treat & b1 < 0
25
. count if tolist & !treat
28
. count if tolist & !treat & b1 < 0
20

```

We also find that 25 of the 31 subjects taking progabide were estimated to have a downward trend in seizures over their four doctor visits, compared with 20 of the 28 control subjects.

We also obtain predictions for number of seizures, and unless we specify the `conditional(fixedonly)` option, these predictions will incorporate the estimated subject-specific random effects.

```

. predict n
(predictions based on fixed effects and posterior means of random effects)
(option mu assumed)
(using 9 quadrature points)

```

```
. list subject treat visit seizures n if subject <= 2 | subject >= 58, sep(0)
```

	subject	treat	visit	seizures	n
1.	1	0	-.3	5	3.775774
2.	1	0	-.1	3	3.465422
3.	1	0	.1	3	3.18058
4.	1	0	.3	3	2.919151
5.	2	0	-.3	3	3.598805
6.	2	0	-.1	5	3.40751
7.	2	0	.1	3	3.226382
8.	2	0	.3	3	3.054883
229.	58	1	-.3	0	.9611137
230.	58	1	-.1	0	.9138838
231.	58	1	.1	0	.8689747
232.	58	1	.3	0	.8262726
233.	59	1	-.3	1	2.40652
234.	59	1	-.1	4	2.346184
235.	59	1	.1	3	2.287361
236.	59	1	.3	2	2.230013

◀

Methods and formulas

Methods and formulas for predicting random effects and other statistics are given in *Methods and formulas* of [ME] [meglm postestimation](#).

Also see

[ME] [mepoisson](#) — Multilevel mixed-effects Poisson regression

[ME] [meglm postestimation](#) — Postestimation tools for meglm

[U] [20 Estimation and postestimation commands](#)