estat recovariance — Display estimated random-effects covariance matrices

Description

estat recovariance is for use after a random-effects multivariate meta-regression fit by meta mvregress or a multilevel meta-regression model fit by meta meregress or meta multilevel. It displays the estimated variance–covariance matrix of the random effects.

Menu for estat

Statistics > Postestimation

Syntax

estat <u>recova</u>riance [, <u>releve</u>l(*levelvar*) <u>corr</u>elation *matlist_options*]

collect is allowed; see [U] **11.1.10 Prefix commands**.

Options

<u>releve</u>l(*levelvar*) specifies the level in the model for which the random-effects covariance matrix is to be displayed. By default, the covariance matrices for all levels in the model are displayed. *levelvar* is the name of the variable describing the grouping at that level. This option is not supported after meta mvregress.

<u>corr</u>elation displays the covariance matrix as a correlation matrix.

matlist_options are style and formatting options that control how the matrix (or matrices) is displayed; see [P] **matlist** for a list of options that are available.

Remarks and examples

See example 9 of [META] **meta mvregress** and example 6 of [META] **meta meregress**.

Stored results

estat recovariance stores the following in r():

Scalars
  r(relevels)   number of levels

Matrices
  r(Cov#)   level-# random-effects covariance matrix
  r(cov)   random-effects covariance matrix (after meta mvregress)
  r(Corr#)   level-# random-effects correlation matrix (if option correlation was specified)
  r(corr)   random-effects correlation matrix (after meta mvregress and if option correlation was specified)

For a G-level nested model, # can be any integer between 2 and G.

Also see

[META] **meta me postestimation** — Postestimation tools for multilevel mixed-effects meta-analysis

[META] **meta mvregress postestimation** — Postestimation tools for meta mvregress

[META] **meta meregress** — Multilevel mixed-effects meta-regression

[META] **meta multilevel** — Multilevel random-intercepts meta-regression

[META] **meta mvregress** — Multivariate meta-regression

[U] **20 Estimation and postestimation commands**