

example 40g — Crossed models (multilevel)

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Description

To illustrate crossed models, we use

```
. use http://www.stata-press.com/data/r15/gsem_fifeschool
(School data from Fife, Scotland)
```

```
. describe
```

```
Contains data from http://www.stata-press.com/data/r15/gsem_fifeschool.dta
  obs:          3,435          School data from Fife, Scotland
  vars:           5           25 Mar 2016 16:17
  size:         24,045          (_dta has notes)
```

variable name	storage type	display format	value label	variable label
pid	int	%9.0g		Primary school ID
sid	byte	%9.0g		Secondary school ID
attain	byte	%9.0g		Attainment score at age 16
vrq	int	%9.0g		Verbal-reasoning score from final year of primary school
sex	byte	%9.0g		1: female; 0: male

```
Sorted by: pid sid
```

```
. notes
```

```
_dta:
```

1. Paterson, L. 1991. "Socio-economic status and education attainment: A multidimensional and multilevel study" in *Evaluation and Research in Education* 5: 97-121.
2. Each observation is a different student. Each student attended a primary school (pid) and a secondary school (sid).
3. pid and sid are crossed, not nested. All combinations are possible.

[Rabe-Hesketh and Skrondal \(2012, 443–460\)](#) give an introduction to crossed-effects models and provide other examples of crossed-effects models by using the school data from Fife, Scotland.

See [Structural models 1: Linear regression](#) and [Multilevel mixed-effects models](#) in [\[SEM\] intro 5](#) for background.

Remarks and examples

stata.com

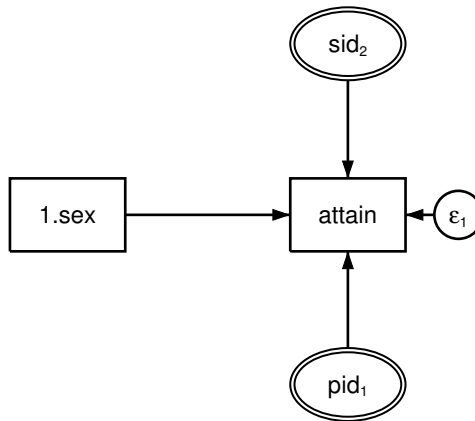
Remarks are presented under the following headings:

The crossed model

Fitting the model with the Builder

The crossed model

In these data, 3,435 students attended 148 different primary schools and 19 different secondary schools. The model we wish to fit is



We include latent (random) effects for primary and secondary school because we think that school identities may have an effect.

The command syntax to fit this model is

```
. gsem (attain <- i.sex M1[pid] M2[sid])
note: crossed random-effects model specified; option intmethod(laplace)
implied
Fitting fixed-effects model:
Iteration 0:   log likelihood = -8701.1372
Iteration 1:   log likelihood = -8701.1372
Refining starting values:
Grid node 0:   log likelihood = -8587.4875
Fitting full model:
Iteration 0:   log likelihood = -8587.4875
Iteration 1:   log likelihood = -8573.5619
Iteration 2:   log likelihood = -8563.0123
Iteration 3:   log likelihood = -8561.7426
Iteration 4:   log likelihood = -8561.7354
Iteration 5:   log likelihood = -8561.7354
Generalized structural equation model           Number of obs   =       3,435
Response           : attain
Family              : Gaussian
Link                 : identity
Log likelihood = -8561.7354
( 1) [attain]M2[sid] = 1
( 2) [attain]M1[pid] = 1
```

	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
attain						
1.sex	.4986152	.0982634	5.07	0.000	.3060224	.6912079
M1[pid]	1	(constrained)				
M2[sid]	1	(constrained)				
_cons	5.257372	.1813785	28.99	0.000	4.901876	5.612867
var(M1[pid])						
var(M1[pid])	1.104316	.2022595			.7712452	1.581226
var(M2[sid])	.3457089	.160868			.1388746	.8605941
var(e.attain)						
var(e.attain)	8.053437	.1990023			7.672694	8.453074

Notes:

1. These data are not nested, but the diagram above would look the same even if they were. The fact that primary and secondary schools are crossed and not nested is, however, specified when we enter the model into the SEM Builder and is implicit in the command syntax.
2. We typed `attain <- i.sex M1[pid] M2[sid]`. We would have typed `attain <- i.sex M1[pid] M2[sid<pid]` had secondary school been nested within primary school.
3. `gsem` produced the following note when it began estimation: “crossed random effects detected; option `intmethod(laplace)` assumed”. `gsem` provides four integration methods. The default is `mvaghermite`, which stands for mean–variance adaptive Gauss–Hermite quadrature. The others are `mcaghermite` (mode–curvature adaptive Gauss–Hermite quadrature); `ghermite` (nonadaptive Gauss–Hermite quadrature); and `laplace` (Laplacian approximation).

In general, the adaptive methods `mvaghermite` and `mcaghermite` are considered superior in terms of accuracy to the nonadaptive method `ghermite`, which is considered superior to the approximation method `laplace`. They also take longer.

Fitting crossed models can be difficult. You may specify `intmethod()` with one of the superior methods, but be aware, convergence may not be achieved in finite time.

Fitting the model with the Builder

Use the diagram in *The crossed model* above for reference.

1. Open the dataset.

In the Command window, type


```
. use http://www.stata-press.com/data/r15/gsem_fifeschool
```

2. Open a new Builder diagram.

Select menu item **Statistics > SEM (structural equation modeling) > Model building and estimation**.


3. Put the Builder in gsem mode by clicking on the  button.


4. Create the endogenous variable.

- a. Select the Add observed variable tool, , and then click in the diagram about one-third of the way in from the right and halfway down from the top. After adding it, you can click inside the rectangle and move the variable if you wish.


- b. In the Contextual Toolbar, select `attain` with the *Variable* control.

5. Create the observed exogenous variable.

- a. Select the Add observed variable tool, , and then click in the diagram about one-third of the way in from the left and halfway down from the top.

- b. In the Contextual Toolbar, type `1.sex` in the *Variable* control (typing `1.sex` rather than using the  button to create `i.sex` prevents the rectangle corresponding to the base category for this binary variable from being created);

6. Create the pid-level latent variable.

- a. Select the Add multilevel latent variable tool, , and click below the rectangle for `attain`.


- b. In the Contextual Toolbar, click on the  button.

- c. Select the nesting level and nesting variable by selecting 2 from the *Nesting depth* control and selecting `pid > Observations` in the next control.

- d. Specify M1 as the *Base name*.

- e. Click on **OK**.

7. Create the sid-level latent variable.



- a. Select the Add multilevel latent variable tool, , and click above the rectangle for `attain`.


- b. In the Contextual Toolbar, click on the  button.

- c. Select the nesting level and nesting variable by selecting 2 from the *Nesting depth* control and selecting `sid > Observations` in the next control.


- d. Specify M2 as the *Base name*.

- e. Click on **OK**.

8. Create the paths from the exogenous variables to `attain`.
 - a. Select the Add path tool, .
 - b. Click in the right side of the `1.sex` rectangle (it will highlight when you hover over it), and drag a path to the left side of the `attain` rectangle (it will highlight when you can release to connect the path).
 - c. Continuing with the  tool, draw paths from bottom of the `sid2` double oval to the top of the `attain` rectangle and from the top of the `pid1` double oval to the bottom of the `attain` rectangle.
9. Clean up the location of the paths.

If you do not like where the paths have been connected to the rectangles or oval, use the Select tool, , to click on the path, and then simply click on where it connects to a rectangle or oval and drag the endpoint.

10. Estimate.

Click on the **Estimate** button, , in the Standard Toolbar, and then click on **OK** in the resulting *GSEM estimation options* dialog box.

You can open a completed diagram in the Builder by typing

```
. webgetsem gsem_cross
```

Reference

Rabe-Hesketh, S., and A. Skrondal. 2012. *Multilevel and Longitudinal Modeling Using Stata*. 3rd ed. College Station, TX: Stata Press.

Also see

- [SEM] [example 38g](#) — Random-intercept and random-slope models (multilevel)
- [SEM] [gsem](#) — Generalized structural equation model estimation command
- [SEM] [intro 5](#) — Tour of models