

Description

`xteoprobit` fits a random-effects ordered probit regression model that accommodates any combination of endogenous covariates, nonrandom treatment assignment, and endogenous sample selection and also accounts for correlation of observations within panels or within groups.

Continuous, binary, and ordinal endogenous covariates are allowed. Treatment assignment may be endogenous or exogenous. A probit or tobit model may be used to account for endogenous sample selection.

`xteoprobit` fits ordered probit extended regression models for panel data in the same way that `eoprobit` does for cross-sectional data. See [ERM] [eoprobit](#) to learn about these models and how to fit them using `xteoprobit`.

Quick start

Random-effects ordered probit regression of y on x with continuous endogenous covariate y_2 modeled by x and z using `xtset` data

```
xteoprobit y x, endogenous(y2 = x z)
```

Same as above, but with binary endogenous covariate d modeled by x and z

```
xteoprobit y x, endogenous(d = x z, probit)
```

Random-effects ordered probit regression of y on x with endogenous treatment `trtvar` modeled by x and z

```
xteoprobit y x, entreat(trtvar = x z)
```

Same as above, but only the equation for y has a random effect

```
xteoprobit y x, entreat(trtvar = x z, nore)
```

Random-effects ordered probit regression of y on x with endogenous sample-selection indicator `selvar` modeled by x and z

```
xteoprobit y x, select(selvar = x z)
```

Same as above, but adding endogenous covariate y_2 modeled by x and z_2

```
xteoprobit y x, select(selvar = x z) endogenous(y2 = x z2)
```

Menu

Statistics > Longitudinal/panel data > Endogenous covariates > Models adding selection and treatment > Ordered probit regression (RE)

Syntax

For syntax, methods, and all other information on `xteoprobit`, see [\[ERM\] eoprobit](#).

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