

manova — Multivariate analysis of variance and covariance

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Syntax

```
manova depvarlist = termlist [if] [in] [weight] [, options]
```

where *termlist* is a factor-variable list (see [U] [11.4.3 Factor variables](#)) with the following additional features:

- Variables are assumed to be categorical; use the `c.` factor-variable operator to override this.
- The `|` symbol (indicating nesting) may be used in place of the `#` symbol (indicating interaction).
- The `/` symbol is allowed after a *term* and indicates that the following *term* is the error term for the preceding *terms*.

options

Description

Model

`noconstant`

suppress constant term

`dropemptycells`

drop empty cells from the design matrix

`bootstrap`, `by`, `jackknife`, and `statsby` are allowed; see [U] [11.1.10 Prefix commands](#).

Weights are not allowed with the `bootstrap` prefix; see [R] [bootstrap](#).

`aweight`s are not allowed with the `jackknife` prefix; see [R] [jackknife](#).

`aweight`s and `fweight`s are allowed; see [U] [11.1.6 weight](#).

See [U] [20 Estimation and postestimation commands](#) for more capabilities of estimation commands.

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Description

The `manova` command fits multivariate analysis-of-variance (MANOVA) and multivariate analysis-of-covariance (MANCOVA) models for balanced and unbalanced designs, including designs with missing cells, and for factorial, nested, or mixed designs, or designs involving repeated measures.

The `mvreg` command (see [MV] [mvreg](#)) will display the coefficients, standard errors, etc., of the multivariate regression model underlying the last run of `manova`.

See [R] [anova](#) for univariate ANOVA and ANCOVA models. See [MV] [mvtest covariances](#) for Box's test of MANOVA's assumption that the covariance matrices of the groups are the same, and see [MV] [mvtest means](#) for multivariate tests of means that do not make this assumption.

Options

Model

`noconstant` suppresses the constant term (intercept) from the model.

`dropemptycells` drops empty cells from the design matrix. If `c(emptycells)` is set to `keep` (see [\[R\] set emptycells](#)), this option temporarily resets it to `drop` before running the MANOVA model. If `c(emptycells)` is already set to `drop`, this option does nothing.

Remarks and examples

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Remarks are presented under the following headings:

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Introduction

MANOVA is a generalization of ANOVA allowing multiple dependent variables. Several books discuss MANOVA, including [Anderson \(2003\)](#); [Mardia, Kent, and Bibby \(1979\)](#); [Morrison \(2005\)](#); [Rencher \(1998\)](#); [Rencher and Christensen \(2012\)](#); [Seber \(1984\)](#); and [Timm \(1975\)](#). Introductory articles are provided by [Pillai \(1985\)](#) and [Morrison \(1998\)](#). Pioneering work is found in [Wilks \(1932\)](#), [Pillai \(1955\)](#), [Lawley \(1938\)](#), [Hotelling \(1951\)](#), and [Roy \(1939\)](#).

Four multivariate statistics are commonly computed in MANOVA: Wilks' lambda, Pillai's trace, Lawley–Hotelling trace, and Roy's largest root. See [Methods and formulas](#) for details.

Why four statistics? [Arnold \(1981\)](#), [Rencher \(1998\)](#), [Rencher and Christensen \(2012\)](#), [Morrison \(1998\)](#), [Pillai \(1985\)](#), and [Seber \(1984\)](#) provide guidance. All four tests are admissible, unbiased, and invariant. Asymptotically, Wilks' lambda, Pillai's trace, and the Lawley–Hotelling trace are the same, but their behavior under various violations of the null hypothesis and with small samples is different. Roy's largest root is different from the other three, even asymptotically.

None of the four multivariate criteria appears to be most powerful against all alternative hypotheses. For instance, Roy's largest root is most powerful when the null hypothesis of equal mean vectors is violated in such a way that the mean vectors tend to lie in one line within p -dimensional space. For most other situations, Roy's largest root performs worse than the other three statistics. Pillai's trace tends to be more robust to nonnormality and heteroskedasticity than the other three statistics.

The `#` symbol indicates interaction. The `|` symbol indicates nesting (`a|b` is read “a is nested within b”). A `/` between *terms* indicates that the *term* to the right of the slash is the error term for the *terms* to the left of the slash.

One-way MANOVA

A one-way MANOVA is obtained by specifying the dependent variables followed by an equal sign, followed by the categorical variable defining the groups.

► Example 1: One-way MANOVA with balanced data

Rencher and Christensen (2012, 183–186) presents an example of a balanced one-way MANOVA by using data from Andrews and Herzberg (1985, 357–360). The data from eight trees from each of six apple tree rootstocks are from table 6.2 of Rencher and Christensen (2012). Four dependent variables are recorded for each tree: trunk girth at 4 years ($\text{mm} \times 100$), extension growth at 4 years (m), trunk girth at 15 years ($\text{mm} \times 100$), and weight of tree above ground at 15 years ($\text{lb} \times 1000$). The grouping variable is `rootstock`, and the four dependent variables are `y1`, `y2`, `y3`, and `y4`.

```
. use http://www.stata-press.com/data/r13/rootstock
(Table 6.2 Rootstock Data, Rencher and Christensen (2012))
. describe
Contains data from http://www.stata-press.com/data/r13/rootstock.dta
  obs:                48                Table 6.2 Rootstock Data,
                                         Rencher and Christensen (2012)
  vars:                5                30 Aug 2012 14:00
  size:                816              (_dta has notes)
```

variable name	storage type	display format	value label	variable label
<code>rootstock</code>	byte	%9.0g		
<code>y1</code>	float	%4.2f		trunk girth at 4 years (mm x 100)
<code>y2</code>	float	%5.3f		extension growth at 4 years (m)
<code>y3</code>	float	%4.2f		trunk girth at 15 years (mm x 100)
<code>y4</code>	float	%5.3f		weight of tree above ground at 15 years (lb x 1000)

Sorted by:

```
. list in 7/10
```

	<code>rootst~k</code>	<code>y1</code>	<code>y2</code>	<code>y3</code>	<code>y4</code>
7.	1	1.11	3.211	3.98	1.209
8.	1	1.16	3.037	3.62	0.750
9.	2	1.05	2.074	4.09	1.036
10.	2	1.17	2.885	4.06	1.094

There are six rootstocks and four dependent variables. We test to see if the four-dimensional mean vectors of the six rootstocks are different. The null hypothesis is that the mean vectors are the same for the six rootstocks. To obtain one-way MANOVA results, we type

```
. manova y1 y2 y3 y4 = rootstock
```

		Number of obs =		48			
		W = Wilks' lambda		L = Lawley-Hotelling trace			
		P = Pillai's trace		R = Roy's largest root			
Source	Statistic	df	F(df1,	df2) =	F	Prob>F	
rootstock	W	0.1540	5	20.0	130.3	4.94	0.0000 a
	P	1.3055		20.0	168.0	4.07	0.0000 a
	L	2.9214		20.0	150.0	5.48	0.0000 a
	R	1.8757		5.0	42.0	15.76	0.0000 u
Residual		42					
Total		47					

e = exact, a = approximate, u = upper bound on F

All four multivariate tests reject the null hypothesis, indicating some kind of difference between the four-dimensional mean vectors of the six rootstocks.

Let's examine the output of `manova`. Above the table, it lists the number of observations used in the estimation. It also gives a key indicating that W stands for Wilks' lambda, P stands for Pillai's trace, L stands for Lawley–Hotelling trace, and R indicates Roy's largest root.

The first column of the table gives the source. Here we are testing the `rootstock` term (the only term in the model), and we are using residual error for the denominator of the test. Four lines of output are presented for `rootstock`, one line for each of the four multivariate tests, as indicated by the W, P, L, and R in the second column of the table.

The next column gives the multivariate statistics. Here Wilks' lambda is 0.1540, Pillai's trace is 1.3055, the Lawley–Hotelling trace is 2.9214, and Roy's largest root is 1.8757. Some authors report λ_1 and others (including Rencher and Christensen) report $\theta = \lambda_1 / (1 + \lambda_1)$ for Roy's largest root. Stata reports λ_1 .

The column labeled “df” gives the hypothesis degrees of freedom, the residual degrees of freedom, and the total degrees of freedom. These are just as they would be for an ANOVA. Because there are six rootstocks, we have 5 degrees of freedom for the hypothesis. There are 42 residual degrees of freedom and 47 total degrees of freedom.

The next three columns are labeled “F(df1, df2) = F”, and for each of the four multivariate tests, the degrees of freedom and F statistic are listed. The following column gives the associated p -values for the F statistics. Wilks' lambda has an F statistic of 4.94 with 20 and 130.3 degrees of freedom, which produces a p -value small enough that 0.0000 is reported. The F statistics and p -values for the other three multivariate tests follow on the three lines after Wilks' lambda.

The final column indicates whether the F statistic is exactly F distributed, is approximately F distributed, or is an upper bound. The letters e, a, and u indicate these three possibilities, as described in the footer at the bottom of the table. For this example, the F statistics (and corresponding p -values) for Wilks' lambda, Pillai's trace, and the Lawley–Hotelling trace are approximate. The F statistic for Roy's largest root is an upper bound, which means that the p -value is a lower bound.

Examining some of the underlying matrices and values used in the calculation of the four multivariate statistics is easy. For example, you can list the sum of squares and cross products (SSCP) matrices for error and the hypothesis that are found in the `e(E)` and `e(H_m)` returned matrices, the eigenvalues of $\mathbf{E}^{-1}\mathbf{H}$ obtained from the `e(eigvals_m)` returned matrix, and the three auxiliary values (`s`, `m`, and `n`) that are returned in the `e(aux_m)` matrix.

```

. mat list e(E)
symmetric e(E) [4,4]
      y1      y2      y3      y4
y1  .31998754
y2  1.6965639  12.14279
y3  .55408744  4.3636123  4.2908128
y4  .21713994  2.1102135  2.4816563  1.7225248

. mat list e(H_m)
symmetric e(H_m) [4,4]
      y1      y2      y3      y4
y1  .07356042
y2  .53738525  4.1996621
y3  .33226448  2.3553887  6.1139358
y4  .20846994  1.6371084  3.7810439  2.4930912

. mat list e(eigvals_m)
e(eigvals_m) [1,4]
      c1      c2      c3      c4
r1  1.8756709  .79069412  .22904906  .02595358

. mat list e(aux_m)
e(aux_m) [3,1]
      value
s      4
m      0
n     18.5

```

The values `s`, `m`, and `n` are helpful when you do not want to rely on the approximate F tests but instead want to look up critical values for the multivariate tests. Tables of critical values can be found in many multivariate texts, including [Rencher \(1998\)](#) and [Rencher and Christensen \(2012\)](#).

See [example 1](#) in [\[MV\] manova postestimation](#) for an illustration of using `test` for Wald tests on expressions involving the underlying coefficients of the model and `lincom` for displaying linear combinations along with standard errors and confidence intervals from this MANOVA example.

See [examples 1–5](#) in [\[MV\] discrim lda postestimation](#) for a descriptive linear discriminant analysis of the `rootstock` data. Many researchers use linear discriminant analysis as a method of exploring the differences between groups after a MANOVA model.

◀

► Example 2: One-way MANOVA with unbalanced data

Table 4.5 of [Rencher \(1998\)](#) presents data reported by [Allison, Zappasodi, and Lurie \(1962\)](#). The dependent variables `y1`, recording the number of bacilli inhaled per tubercle formed, and `y2`, recording tubercle size (in millimeters), were measured for four groups of rabbits. Group one (unvaccinated control) and group two (infected during metabolic depression) have seven observations each, whereas group three (infected during heightened metabolic activity) has 5 observations, and group four (infected during normal activity) has only 2 observations.

```
. use http://www.stata-press.com/data/r13/metabolic
(Table 4.5 Metabolic Comparisons of Rabbits -- Rencher (1998))
. list
```

	group	y1	y2
1.	1	24	3.5
2.	1	13.3	3.5
3.	1	12.2	4
4.	1	14	4
5.	1	22.2	3.6
6.	1	16.1	4.3
7.	1	27.9	5.2
8.	2	7.4	3.5
9.	2	13.2	3
10.	2	8.5	3
11.	2	10.1	3
12.	2	9.3	2
13.	2	8.5	2.5
14.	2	4.3	1.5
15.	3	16.4	3.2
16.	3	24	2.5
17.	3	53	1.5
18.	3	32.7	2.6
19.	3	42.8	2
20.	4	25.1	2.7
21.	4	5.9	2.3

The one-way MANOVA for testing the null hypothesis that the two-dimensional mean vectors for the four groups of rabbits are equal is

```
. manova y1 y2 = group
```

	Number of obs =		21			
	W = Wilks' lambda		L = Lawley-Hotelling trace			
	P = Pillai's trace		R = Roy's largest root			
Source	Statistic	df	F(df1,	df2) =	F	Prob>F
group	W	0.1596	3	6.0	32.0	8.02 0.0000 e
	P	1.2004		6.0	34.0	8.51 0.0000 a
	L	3.0096		6.0	30.0	7.52 0.0001 a
	R	1.5986		3.0	17.0	9.06 0.0008 u
Residual		17				
Total		20				

e = exact, a = approximate, u = upper bound on F

All four multivariate tests indicate rejection of the null hypothesis. This indicates that there are one or more differences among the two-dimensional mean vectors for the four groups. For this example, the F test for Wilks' lambda is exact because there are only two dependent variables in the model.

`manovatest` tests terms or linear combinations of the model's underlying design matrix. [Example 2](#) of [\[MV\] manova postestimation](#) continues this example and illustrates `manovatest`.

Reporting coefficients

The `mvreg` command (see [MV] `mvreg`) is used as a coefficient displayer after `manova`. Simply type `mvreg` to view the coefficients, standard errors, t statistics, p -values, and confidence intervals of the multivariate regression model underlying the previous `manova`.

► Example 3: Reporting coefficients by using `mvreg`

Continuing with [example 2](#), we now use `mvreg` to display the coefficients underlying our MANOVA.

```
. mvreg
```

Equation	Obs	Parms	RMSE	"R-sq"	F	P
y1	21	4	8.753754	0.5867	8.045716	0.0015
y2	21	4	.6314183	0.6108	8.891362	0.0009

	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
y1						
group						
2	-9.771429	4.679078	-2.09	0.052	-19.64342 .1005633	
3	15.25143	5.125673	2.98	0.008	4.437203 26.06565	
4	-3.028571	7.018617	-0.43	0.672	-17.83656 11.77942	
_cons	18.52857	3.308608	5.60	0.000	11.54802 25.50912	
y2						
group						
2	-1.371429	.3375073	-4.06	0.001	-2.083507 -.6593504	
3	-1.654286	.3697207	-4.47	0.000	-2.434328 -.8742432	
4	-1.514286	.5062609	-2.99	0.008	-2.582403 -.4461685	
_cons	4.014286	.2386537	16.82	0.000	3.51077 4.517801	

◀

`mvreg` options allowed on replay, such as `level()`, `vsquish`, and `base`, may also be specified to alter what is displayed.

Two-way MANOVA

You can include multiple explanatory variables with the `manova` command, and you can specify interactions by placing ‘#’ between the variable names.

► Example 4: Two-way MANOVA with unbalanced data

Table 4.6 of [Rencher \(1998\)](#) presents unbalanced data from [Woodard \(1931\)](#) for a two-way MANOVA with three dependent variables (y_1 , y_2 , and y_3) measured on patients with fractures of the jaw. y_1 is age of patient, y_2 is blood lymphocytes, and y_3 is blood polymorphonuclears. The two design factors are `gender` (1 = male, 2 = female) and `fracture` (indicating the type of fracture: 1 = one compound fracture, 2 = two compound fractures, and 3 = one simple fracture). `gender` and `fracture` are numeric variables with value labels.

```

. use http://www.stata-press.com/data/r13/jaw
(Table 4.6 Two-Way Unbalanced Data for Fractures of the Jaw -- Rencher (1998))
. describe
Contains data from http://www.stata-press.com/data/r13/jaw.dta
  obs:                27                Table 4.6 Two-Way Unbalanced
                                         Data for Fractures of the Jaw
                                         -- Rencher (1998)
vars:                 5                 20 Apr 2013 14:53
size:                 135                (_dta has notes)

```

variable name	storage type	display format	value label	variable label
gender	byte	%9.0g	gender	
fracture	byte	%22.0g	fractype	
y1	byte	%9.0g		age
y2	byte	%9.0g		blood lymphocytes
y3	byte	%9.0g		blood polymorphonuclears

Sorted by:

```
. list in 19/22
```

	gender	fracture	y1	y2	y3
19.	male	one simple fracture	55	32	60
20.	male	one simple fracture	30	34	62
21.	female	one compound fracture	22	56	43
22.	female	two compound fractures	22	29	68

The two-way factorial MANOVA for these data is

```
. manova y1 y2 y3 = gender fracture gender#fracture
```

		Number of obs = 27		W = Wilks' lambda		L = Lawley-Hotelling trace	
		P = Pillai's trace		R = Roy's largest root			
Source	Statistic	df	F(df1,	df2) =	F	Prob>F	
Model	W	0.2419	5	15.0	52.9	2.37	0.0109 a
	P	1.1018		15.0	63.0	2.44	0.0072 a
	L	1.8853		15.0	53.0	2.22	0.0170 a
	R	0.9248		5.0	21.0	3.88	0.0119 u
Residual		21					
gender	W	0.7151	1	3.0	19.0	2.52	0.0885 e
	P	0.2849		3.0	19.0	2.52	0.0885 e
	L	0.3983		3.0	19.0	2.52	0.0885 e
	R	0.3983		3.0	19.0	2.52	0.0885 e
fracture	W	0.4492	2	6.0	38.0	3.12	0.0139 e
	P	0.6406		6.0	40.0	3.14	0.0128 a
	L	1.0260		6.0	36.0	3.08	0.0155 a
	R	0.7642		3.0	20.0	5.09	0.0088 u
gender#fracture	W	0.5126	2	6.0	38.0	2.51	0.0380 e
	P	0.5245		6.0	40.0	2.37	0.0472 a
	L	0.8784		6.0	36.0	2.64	0.0319 a
	R	0.7864		3.0	20.0	5.24	0.0078 u
Residual		21					
Total		26					

e = exact, a = approximate, u = upper bound on F

For MANOVA models with more than one term, the output of `manova` shows test results for the overall model, followed by results for each term in the MANOVA.

The interaction term, `gender#fracture`, is significant at the 0.05 level. Wilks' lambda for the interaction has an exact F that produces a p -value of 0.0380.

[Example 3](#) of [MV] [manova postestimation](#) illustrates how the `margins postestimation` command can be used to examine details of this significant interaction. It also illustrates how to obtain residuals by using `predict`. ◀

N-way MANOVA

Higher-order MANOVA models are easily constructed using `#` to indicate the interaction terms.

▷ Example 5: MANOVA with interaction terms

Data on the wear of coated fabrics is provided by [Box \(1950\)](#) and is presented in table 6.20 of [Rencher and Christensen \(2012, 249\)](#). Variables `y1`, `y2`, and `y3` are the wear after successive 1,000 revolutions of an abrasive wheel. Three factors are also recorded. `treatment` is the surface treatment and has two levels. `filler` is the filler type, also with two levels. `proportion` is the proportion of filler and has three levels (25%, 50%, and 75%).

```

. use http://www.stata-press.com/data/r13/fabric
(Table 6.20 Wear of coated fabrics, Rencher and Christensen (2012))
. describe
Contains data from http://www.stata-press.com/data/r13/fabric.dta
  obs:                24                Table 6.20 Wear of coated
                                         fabrics, Rencher and
                                         Christensen (2012)
vars:                 6                30 Aug 2012 14:01
size:                216              (_dta has notes)

```

variable name	storage type	display format	value label	variable label
treatment	byte	%9.0g		Surface treatment
filler	byte	%9.0g		Filler type
proportion	byte	%9.0g	prop	Proportion of filler
y1	int	%9.0g		First 1000 revolutions
y2	int	%9.0g		Second 1000 revolutions
y3	int	%9.0g		Third 1000 revolutions

Sorted by:

```
. label list prop
```

```
prop:
```

```

  1 25%
  2 50%
  3 75%

```

```
. list
```

	treatm~t	filler	propor~n	y1	y2	y3
1.	0	1	25%	194	192	141
2.	0	1	50%	233	217	171
3.	0	1	75%	265	252	207
4.	0	1	25%	208	188	165
5.	0	1	50%	241	222	201
6.	0	1	75%	269	283	191
7.	0	2	25%	239	127	90
8.	0	2	50%	224	123	79
9.	0	2	75%	243	117	100
10.	0	2	25%	187	105	85
11.	0	2	50%	243	123	110
12.	0	2	75%	226	125	75
13.	1	1	25%	155	169	151
14.	1	1	50%	198	187	176
15.	1	1	75%	235	225	166
16.	1	1	25%	173	152	141
17.	1	1	50%	177	196	167
18.	1	1	75%	229	270	183
19.	1	2	25%	137	82	77
20.	1	2	50%	129	94	78
21.	1	2	75%	155	76	92
22.	1	2	25%	160	82	83
23.	1	2	50%	98	89	48
24.	1	2	75%	132	105	67

proportion is a numeric variable taking on values 1, 2, and 3, and is value-labeled with labels 25%, 50%, and 75%. treatment takes on values of 0 and 1, whereas filler is either 1 or 2.

First, we examine these data, ignoring the repeated-measures aspects of y1, y2, and y3. In example 12, we will take it into account.

```
. manova y1 y2 y3 = proportion##treatment##filler
```

		Number of obs = 24					
		W = Wilks' lambda			L = Lawley-Hotelling trace		
		P = Pillai's trace			R = Roy's largest root		
Source	Statistic	df	F(df1,	df2) =	F	Prob>F	
Model	W	0.0007	11	33.0	30.2	10.10	0.0000 a
	P	2.3030		33.0	36.0	3.60	0.0001 a
	L	74.4794		33.0	26.0	19.56	0.0000 a
	R	59.1959		11.0	12.0	64.58	0.0000 u
Residual		12					
proportion	W	0.1375	2	6.0	20.0	5.65	0.0014 e
	P	0.9766		6.0	22.0	3.50	0.0139 a
	L	5.4405		6.0	18.0	8.16	0.0002 a
	R	5.2834		3.0	11.0	19.37	0.0001 u
treatment	W	0.0800	1	3.0	10.0	38.34	0.0000 e
	P	0.9200		3.0	10.0	38.34	0.0000 e
	L	11.5032		3.0	10.0	38.34	0.0000 e
	R	11.5032		3.0	10.0	38.34	0.0000 e
proportion#treatment	W	0.7115	2	6.0	20.0	0.62	0.7134 e
	P	0.2951		6.0	22.0	0.63	0.7013 a
	L	0.3962		6.0	18.0	0.59	0.7310 u
	R	0.3712		3.0	11.0	1.36	0.3055 u
filler	W	0.0192	1	3.0	10.0	170.60	0.0000 e
	P	0.9808		3.0	10.0	170.60	0.0000 e
	L	51.1803		3.0	10.0	170.60	0.0000 e
	R	51.1803		3.0	10.0	170.60	0.0000 e
proportion#filler	W	0.1785	2	6.0	20.0	4.56	0.0046 e
	P	0.9583		6.0	22.0	3.37	0.0164 a
	L	3.8350		6.0	18.0	5.75	0.0017 a
	R	3.6235		3.0	11.0	13.29	0.0006 u
treatment#filler	W	0.3552	1	3.0	10.0	6.05	0.0128 e
	P	0.6448		3.0	10.0	6.05	0.0128 e
	L	1.8150		3.0	10.0	6.05	0.0128 e
	R	1.8150		3.0	10.0	6.05	0.0128 e
proportion#treatment#filler	W	0.7518	2	6.0	20.0	0.51	0.7928 e
	P	0.2640		6.0	22.0	0.56	0.7589 a
	L	0.3092		6.0	18.0	0.46	0.8260 a
	R	0.2080		3.0	11.0	0.76	0.5381 u
Residual		12					
Total		23					

e = exact, a = approximate, u = upper bound on F

The MANOVA table indicates that all the terms are significant, except for `proportion#treatment` and `proportion#treatment#filler`.



□ Technical note

MANOVA uses the same design matrix as ANOVA. `manova` saves the full variance–covariance matrix and coefficient vector. These need a dimension equal to the dimension of the design matrix times the number of variables in the `depvarlist`.

For large problems, you may need to increase `matsize`. With the fabric-wear data of [example 5](#), a `matsize` of at least 108 ($108 = 36 \times 3$) is needed because there are three dependent variables and the design matrix has 36 columns. The 36 columns comprise 1 column for the overall mean, 3 columns for `proportion`, 2 columns for `treatment`, 6 columns for `proportion#treatment`, 2 columns for `filler`, 6 columns for `proportion#filler`, 4 columns for `treatment#filler`, and 12 columns for `proportion#treatment#filler`.



MANCOVA

MANCOVA models are specified by including the covariates as *terms* in the `manova` preceded by the `c.` operator to indicate that they are to be treated as continuous instead of categorical variables.

▷ Example 6: MANCOVA

Table 4.9 of [Rencher \(1998\)](#) provides biochemical measurements on four weight groups. Rencher extracted the data from [Brown and Beerstecher \(1951\)](#) and [Smith, Gnanadesikan, and Hughes \(1962\)](#). Three dependent variables and two covariates are recorded for eight subjects within each of the four groups. The first two groups are underweight, and the last two groups are overweight. The dependent variables are modified creatinine coefficient (`y1`), pigment creatinine (`y2`), and phosphate in mg/mL (`y3`). The two covariates are volume in ml (`x1`) and specific gravity (`x2`).

```
. use http://www.stata-press.com/data/r13/biochemical
(Table 4.9, Rencher (1998))
. describe
Contains data from http://www.stata-press.com/data/r13/biochemical.dta
  obs:          32          Table 4.9, Rencher (1998)
  vars:          6          22 Apr 2013 21:48
  size:         512          (_dta has notes)
```

variable name	storage type	display format	value label	variable label
group	byte	%9.0g		
y1	float	%9.0g		modified creatinine coefficient
y2	float	%9.0g		pigment creatinine
y3	float	%9.0g		phosphate (mg/ml)
x1	int	%9.0g		volume (ml)
x2	byte	%9.0g		specific gravity

Sorted by:

Rencher performs three tests on these data. The first is a test of equality of group effects adjusted for the covariates. The second is a test that the coefficients for the covariates are jointly equal to zero. The third is a test that the coefficients for the covariates are equal across groups.

. manova y1 y2 y3 = group c.x1 c.x2

		Number of obs = 32					
		W = Wilks' lambda			L = Lawley-Hotelling trace		
		P = Pillai's trace			R = Roy's largest root		
Source	Statistic	df	F(df1,	df2) =	F	Prob>F	
Model	W	0.0619	5	15.0	66.7	7.73	0.0000 a
	P	1.4836		15.0	78.0	5.09	0.0000 a
	L	6.7860		15.0	68.0	10.25	0.0000 a
	R	5.3042		5.0	26.0	27.58	0.0000 u
Residual		26					
group	W	0.1491	3	9.0	58.6	7.72	0.0000 a
	P	0.9041		9.0	78.0	3.74	0.0006 a
	L	5.3532		9.0	68.0	13.48	0.0000 a
	R	5.2872		3.0	26.0	45.82	0.0000 u
x1	W	0.6841	1	3.0	24.0	3.69	0.0257 e
	P	0.3159		3.0	24.0	3.69	0.0257 e
	L	0.4617		3.0	24.0	3.69	0.0257 e
	R	0.4617		3.0	24.0	3.69	0.0257 e
x2	W	0.9692	1	3.0	24.0	0.25	0.8576 e
	P	0.0308		3.0	24.0	0.25	0.8576 e
	L	0.0318		3.0	24.0	0.25	0.8576 e
	R	0.0318		3.0	24.0	0.25	0.8576 e
Residual		26					
Total		31					

e = exact, a = approximate, u = upper bound on F

The test of equality of group effects adjusted for the covariates is shown in the MANCOVA table above. Rencher reports a Wilks' lambda value of 0.1491, which agrees with the value shown for the group term above. group is found to be significant.

The test that the coefficients for the covariates are jointly equal to zero is obtained using manovatest.

. manovatest c.x1 c.x2

		Number of obs = 32					
		W = Wilks' lambda			L = Lawley-Hotelling trace		
		P = Pillai's trace			R = Roy's largest root		
Source	Statistic	df	F(df1,	df2) =	F	Prob>F	
x1 x2	W	0.4470	2	6.0	48.0	3.97	0.0027 e
	P	0.5621		6.0	50.0	3.26	0.0088 a
	L	1.2166		6.0	46.0	4.66	0.0009 a
	R	1.1995		3.0	25.0	10.00	0.0002 u
Residual		26					

e = exact, a = approximate, u = upper bound on F

Wilks' lambda of 0.4470 agrees with the value reported by Rencher. With a *p*-value of 0.0027, we reject the null hypothesis that the coefficients for the covariates are jointly zero.

To test that the coefficients for the covariates are equal across groups, we perform a MANCOVA that includes our covariates (x1 and x2) interacted with group. We then use `manovatest` to obtain the combined test of equal coefficients for x1 and x2 across groups.

```
. manova y1 y2 y3 = group c.x1 c.x2 group#c.x1 group#c.x2
```

		Number of obs = 32					
		W = Wilks' lambda		L = Lawley-Hotelling trace			
		P = Pillai's trace		R = Roy's largest root			
Source	Statistic	df	F(df1,	df2) =	F	Prob>F	
Model	W	0.0205	11	33.0	53.7	4.47	0.0000 a
	P	1.9571		33.0	60.0	3.41	0.0000 a
	L	10.6273		33.0	50.0	5.37	0.0000 a
	R	7.0602		11.0	20.0	12.84	0.0000 u
Residual		20					
group	W	0.4930	3	9.0	44.0	1.65	0.1317 a
	P	0.5942		9.0	60.0	1.65	0.1226 a
	L	0.8554		9.0	50.0	1.58	0.1458 a
	R	0.5746		3.0	20.0	3.83	0.0256 u
x1	W	0.7752	1	3.0	18.0	1.74	0.1947 e
	P	0.2248		3.0	18.0	1.74	0.1947 e
	L	0.2900		3.0	18.0	1.74	0.1947 e
	R	0.2900		3.0	18.0	1.74	0.1947 e
x2	W	0.8841	1	3.0	18.0	0.79	0.5169 e
	P	0.1159		3.0	18.0	0.79	0.5169 e
	L	0.1311		3.0	18.0	0.79	0.5169 e
	R	0.1311		3.0	18.0	0.79	0.5169 e
group#x1	W	0.4590	3	9.0	44.0	1.84	0.0873 a
	P	0.6378		9.0	60.0	1.80	0.0869 a
	L	0.9702		9.0	50.0	1.80	0.0923 a
	R	0.6647		3.0	20.0	4.43	0.0152 u
group#x2	W	0.5275	3	9.0	44.0	1.47	0.1899 a
	P	0.5462		9.0	60.0	1.48	0.1747 a
	L	0.7567		9.0	50.0	1.40	0.2130 a
	R	0.4564		3.0	20.0	3.04	0.0527 u
Residual		20					
Total		31					

e = exact, a = approximate, u = upper bound on F

```
. manovatest group#c.x1 group#c.x2
```

		W = Wilks' lambda		L = Lawley-Hotelling trace			
		P = Pillai's trace		R = Roy's largest root			
Source	Statistic	df	F(df1,	df2) =	F	Prob>F	
group#x1 group#x2	W	0.3310	6	18.0	51.4	1.37	0.1896 a
	P	0.8600		18.0	60.0	1.34	0.1973 a
	L	1.4629		18.0	50.0	1.35	0.1968 a
	R	0.8665		6.0	20.0	2.89	0.0341 u
Residual		20					

e = exact, a = approximate, u = upper bound on F

Rencher reports 0.3310 for Wilks' lambda, which agrees with the results of `manovatest` above. Here we fail to reject the null hypothesis.



MANOVA for Latin-square designs

► Example 7: MANOVA with Latin-square data

Exercise 5.11 from [Timm \(1975\)](#) presents data from a multivariate Latin-square design. Two dependent variables are measured in a 4×4 Latin square. `W` is the student's score on determining distances within the solar system. `B` is the student's score on determining distances beyond the solar system. The three variables comprising the square are `machine`, `ability`, and `treatment`, each at four levels.

```
. use http://www.stata-press.com/data/r13/soldardistance
(Multivariate Latin Square, Timm (1975), Exercise 5.11 #1)
. describe
```

```
Contains data from http://www.stata-press.com/data/r13/soldardistance.dta
  obs:                16                Multivariate Latin Square, Timm
                                         (1975), Exercise 5.11 #1
  vars:                5                23 Apr 2013 03:27
  size:               80                (_dta has notes)
```

variable name	storage type	display format	value label	variable label
machine	byte	%9.0g		teaching machine
ability	byte	%9.0g		ability tracks
treatment	byte	%9.0g		method of measuring astronomical distances
W	byte	%9.0g		Solar system distances (within)
B	byte	%9.0g		Solar system distances (beyond)

Sorted by:

```
. list
```

	machine	ability	treatm~t	W	B
1.	1	1	2	33	15
2.	1	2	1	40	4
3.	1	3	3	31	16
4.	1	4	4	37	10
5.	2	1	4	25	20
6.	2	2	3	30	18
7.	2	3	1	22	6
8.	2	4	2	25	18
9.	3	1	1	10	5
10.	3	2	4	20	16
11.	3	3	2	17	16
12.	3	4	3	12	4
13.	4	1	3	24	15
14.	4	2	2	20	13
15.	4	3	4	19	14
16.	4	4	1	29	20

```

. manova W B = machine ability treatment

                Number of obs =      16
                W = Wilks' lambda      L = Lawley-Hotelling trace
                P = Pillai's trace      R = Roy's largest root

Source |      Statistic      df  F(df1,  df2) =  F  Prob>F
-----+-----
Model |
  W    0.0378      9   18.0   10.0   2.30 0.0898 e
  P    1.3658      18.0  12.0   1.44 0.2645 a
  L   14.7756      18.0   8.0   3.28 0.0455 a
  R   14.0137      9.0    6.0   9.34 0.0066 u
-----+-----
Residual |
                6
-----+-----
machine |
  W    0.0561      3    6.0   10.0   5.37 0.0101 e
  P    1.1853      6.0   12.0   2.91 0.0545 a
  L   12.5352      6.0    8.0   8.36 0.0043 a
  R   12.1818      3.0    6.0  24.36 0.0009 u
-----+-----
ability |
  W    0.4657      3    6.0   10.0   0.78 0.6070 e
  P    0.5368      6.0   12.0   0.73 0.6322 a
  L    1.1416      6.0    8.0   0.76 0.6199 a
  R    1.1367      3.0    6.0   2.27 0.1802 u
-----+-----
treatment |
  W    0.4697      3    6.0   10.0   0.77 0.6137 e
  P    0.5444      6.0   12.0   0.75 0.6226 a
  L    1.0988      6.0    8.0   0.73 0.6378 a
  R    1.0706      3.0    6.0   2.14 0.1963 u
-----+-----
Residual |
                6
-----+-----
Total |
                15
-----+-----

```

e = exact, a = approximate, u = upper bound on F

We find that `machine` is a significant factor in the model, whereas `ability` and `treatment` are not.

◀

MANOVA for nested designs

Nested terms are specified using a vertical bar. $A|B$ is read as A nested within B . $A|B|C$ is read as A nested within B , which is nested within C . $A|B\#C$ is read as A nested within the interaction of B and C . $A\#B|C$ is read as the interaction of A and B , which is nested within C .

Different error terms can be specified for different parts of the model. The forward slash is used to indicate that the next term in the model is the error term for what precedes it. For instance, `manova y1 y2 = A / B|A` indicates that the multivariate tests for A are to be tested using the SSCP matrix from $B|A$ in the denominator. Error terms (terms following the slash) are generally not tested unless they are themselves followed by a slash. The residual-error SSCP matrix is the default error-term matrix.

For example, consider $T_1 / T_2 / T_3$, where T_1 , T_2 , and T_3 may be arbitrarily complex terms. `manova` will report T_1 tested by T_2 and T_2 tested by T_3 . If we add one more slash on the end to form $T_1 / T_2 / T_3 /$, then `manova` will also report T_3 tested by the residual error.

When you have nested terms in your model, we recommend using the `dropemptycells` option of `manova` or setting `c(emptycells)` to `drop`; see [R] [set emptycells](#). See the [technical note](#) at the end of the *Nested designs* section of [R] [anova](#) for details.

▷ Example 8: MANOVA with nested data

A chain of retail stores produced two training videos for sales associates. The videos teach how to increase sales of the store's primary product. The videos also teach how to follow up a primary sale with secondary sales of the accessories that consumers often use with the primary product. The company trainers are not sure which video will provide the best training. To decide which video to distribute to all their stores to train sales associates, they selected three stores to use one of the training videos and three other stores to use the other training video. From each store, two employees (sales associates) were selected to receive the training. The baseline weekly sales for each of these employees was recorded and then the increase in sales over their baseline was recorded for 3 or 4 different weeks. The `videotrainer` data are described below.

```
. use http://www.stata-press.com/data/r13/videotrainer
(video training)
. describe
Contains data from http://www.stata-press.com/data/r13/videotrainer.dta
  obs:          42          video training
  vars:         5           9 May 2013 12:50
  size:        462
```

variable name	storage type	display format	value label	variable label
video	byte	%9.0g		training video
store	byte	%9.0g		store (nested in video)
associate	byte	%9.0g		sales associate (nested in store)
primary	float	%9.0g		primary sales increase
extra	float	%9.0g		secondary sales increase

```
Sorted by:  video  store  associate
```

In this fully nested design, `video` is a fixed factor, whereas the remaining terms are random factors.

```
. manova primary extra = video / store|video / associate|store|video /,
> dropemptycells
```

		Number of obs =		42			
		W = Wilks' lambda		L = Lawley-Hotelling trace			
		P = Pillai's trace		R = Roy's largest root			
Source	Statistic	df	F(df1,	df2) =	F	Prob>F	
Model	W	0.2455	11	22.0	58.0	2.68	0.0014 e
	P	0.9320		22.0	60.0	2.38	0.0042 a
	L	2.3507		22.0	56.0	2.99	0.0005 a
	R	1.9867		11.0	30.0	5.42	0.0001 u
Residual		30					
video	W	0.1610	1	2.0	3.0	7.82	0.0646 e
	P	0.8390		2.0	3.0	7.82	0.0646 e
	L	5.2119		2.0	3.0	7.82	0.0646 e
	R	5.2119		2.0	3.0	7.82	0.0646 e
store video		4					
store video	W	0.3515	4	8.0	10.0	0.86	0.5775 e
	P	0.7853		8.0	12.0	0.97	0.5011 a
	L	1.4558		8.0	8.0	0.73	0.6680 a
	R	1.1029		4.0	6.0	1.65	0.2767 u
associate store video		6					
associate store video	W	0.5164	6	12.0	58.0	1.89	0.0543 e
	P	0.5316		12.0	60.0	1.81	0.0668 a
	L	0.8433		12.0	56.0	1.97	0.0451 a
	R	0.7129		6.0	30.0	3.56	0.0087 u
Residual		30					
Total		41					

e = exact, a = approximate, u = upper bound on F

There appears to be a difference in the videos (with significance levels just a bit above the standard 5% level). There also appears to be a sales associate effect but not a store effect.

See [example 4](#) of [\[MV\] manova postestimation](#) for a continuation of this example. It illustrates how to test pooled terms against nonresidual error terms by using the `manovatest` postestimation command. In that example, `store` is pooled with `associate` from the original fully specified MANOVA. Another way of pooling is to refit the model, discarding the higher-level terms. Be careful in doing this to ensure that the remaining lower-level terms have a numbering scheme that will not mistakenly consider different subjects as being the same. The `videotrainer` dataset has `associate` numbered uniquely, so we can simply type

```
. manova primary extra = video / associate|video /, dropemptycells
      Number of obs =      42
      W = Wilks' lambda      L = Lawley-Hotelling trace
      P = Pillai's trace     R = Roy's largest root
```

Source	Statistic	df	F(df1,	df2) =	F	Prob>F
Model	W	0.2455	11	22.0	58.0	2.68 0.0014 e
	P	0.9320		22.0	60.0	2.38 0.0042 a
	L	2.3507		22.0	56.0	2.99 0.0005 a
	R	1.9867		11.0	30.0	5.42 0.0001 u
Residual		30				
video	W	0.4079	1	2.0	9.0	6.53 0.0177 e
	P	0.5921		2.0	9.0	6.53 0.0177 e
	L	1.4516		2.0	9.0	6.53 0.0177 e
	R	1.4516		2.0	9.0	6.53 0.0177 e
associate video		10				
associate video	W	0.3925	10	20.0	58.0	1.73 0.0546 e
	P	0.7160		20.0	60.0	1.67 0.0647 a
	L	1.2711		20.0	56.0	1.78 0.0469 a
	R	0.9924		10.0	30.0	2.98 0.0100 u
Residual		30				
Total		41				

e = exact, a = approximate, u = upper bound on F

and get the same results that we obtained using `manovatest` to get a pooled test after the full MANOVA; see [example 4](#) of [\[MV\] manova postestimation](#).

With `store` omitted from the model, `video` now has a significance level below 5%. The increase from 4 to 10 denominator degrees of freedom for the test of `video` provides a more powerful test.

The `margins` command provides a predictive marginal mean increase in sales based on the two videos. We could request the marginal means for primary sales increase or for extra sales increase, or we can use the `expression()` option to obtain the marginal means for combined primary and secondary sales increase. By default, the predicted means are constructed taking into account the number of observations in each cell.

```
. margins, within(video) expression(predict(eq(primary))+predict(eq(extra)))
Predictive margins                                Number of obs   =      42
Expression   : predict(eq(primary))+predict(eq(extra))
within       : video
Empty cells  : reweight
```

	Delta-method				[95% Conf. Interval]
	Margin	Std. Err.	z	P> z	
video					
1	883.1395	30.01873	29.42	0.000	824.3039 941.9752
2	698.0791	30.01873	23.25	0.000	639.2434 756.9147

Alternatively, we can examine the adjusted marginal mean increase in sales letting each cell have equal weight (regardless of its sample size) by using the `asbalanced` option of the `margins` command.

```

. margins, within(video) expression(predict(eq(primary))+predict(eq(extra)))
> asbalanced
Adjusted predictions          Number of obs   =          42
Expression   : predict(eq(primary))+predict(eq(extra))
within       : video
Empty cells  : reweight
at          : 1.video
              associate          (asbalanced)
            2.video
              associate          (asbalanced)

```

	Delta-method					
	Margin	Std. Err.	z	P> z	[95% Conf. Interval]	
video						
1	876.8818	30.32981	28.91	0.000	817.4365	936.3271
2	695.315	30.32981	22.93	0.000	635.8697	754.7603

Though the values are different between the two tables, the conclusion is the same. Using training video 1 leads to increased primary and secondary sales.



MANOVA for mixed designs

▷ Example 9: Split-plot MANOVA

`reading2.dta` has data from an experiment involving two reading programs and three skill-enhancement techniques. Ten classes of first-grade students were randomly assigned so that five classes were taught with one reading program and another five classes were taught with the other. The 30 students in each class were divided into six groups with 5 students each. Within each class, the six groups were divided randomly so that each of the three skill-enhancement techniques was taught to two of the groups within each class. At the end of the school year, a reading assessment test was administered to all the students. Two scores were recorded. The first was a reading score (score), and the second was a comprehension score (comprehension).

Example 13 of [R] [anova](#) uses `reading.dta` to illustrate mixed designs for ANOVA. `reading2.dta` is the same as `reading.dta`, except that the comprehension variable is added.

```

. use http://www.stata-press.com/data/r13/reading2
(Reading experiment data)
. describe
Contains data from http://www.stata-press.com/data/r13/reading2.dta
  obs:          300          Reading experiment data
  vars:         6           24 Apr 2013 08:31
  size:        1,800        (_dta has notes)

```

variable name	storage type	display format	value label	variable label
score	byte	%9.0g		reading score
comprehension	byte	%9.0g		comprehension score
program	byte	%9.0g		reading program
class	byte	%9.0g		class nested in program
skill	byte	%9.0g		skill enhancement technique
group	byte	%9.0g		group nested in class and skill

Sorted by:

In this split-plot MANOVA, the whole-plot treatment is the two reading programs, and the split-plot treatment is the three skill-enhancement techniques.

For this split-plot MANOVA, the error term for program is class nested within program. The error term for skill and the program by skill interaction is the class by skill interaction nested within program. Other terms are also involved in the model and can be seen below.

```
. manova score comp = pr / cl|pr sk pr#sk / cl#sk|pr / gr|cl#sk|pr / ,
> dropemptycells
```

		Number of obs = 300					
		W = Wilks' lambda			L = Lawley-Hotelling trace		
		P = Pillai's trace			R = Roy's largest root		
Source	Statistic	df	F(df1,	df2) =	F	Prob>F	
Model	W	0.5234	59	118.0	478.0	1.55 0.0008 e	
	P	0.5249		118.0	480.0	1.45 0.0039 a	
	L	0.8181		118.0	476.0	1.65 0.0001 a	
	R	0.6830		59.0	240.0	2.78 0.0000 u	
Residual		240					
program	W	0.4543	1	2.0	7.0	4.20 0.0632 e	
	P	0.5457		2.0	7.0	4.20 0.0632 e	
	L	1.2010		2.0	7.0	4.20 0.0632 e	
	R	1.2010		2.0	7.0	4.20 0.0632 e	
class program		8					
skill	W	0.6754	2	4.0	30.0	1.63 0.1935 e	
	P	0.3317		4.0	32.0	1.59 0.2008 a	
	L	0.4701		4.0	28.0	1.65 0.1908 a	
	R	0.4466		2.0	16.0	3.57 0.0522 u	
program#skill	W	0.3955	2	4.0	30.0	4.43 0.0063 e	
	P	0.6117		4.0	32.0	3.53 0.0171 a	
	L	1.5100		4.0	28.0	5.29 0.0027 a	
	R	1.4978		2.0	16.0	11.98 0.0007 u	
class#skill program		16					
class#skill program	W	0.4010	16	32.0	58.0	1.05 0.4265 e	
	P	0.7324		32.0	60.0	1.08 0.3860 a	
	L	1.1609		32.0	56.0	1.02 0.4688 a	
	R	0.6453		16.0	30.0	1.21 0.3160 u	
group class#skill program		30					
group class#skill program	W	0.7713	30	60.0	478.0	1.10 0.2844 e	
	P	0.2363		60.0	480.0	1.07 0.3405 a	
	L	0.2867		60.0	476.0	1.14 0.2344 a	
	R	0.2469		30.0	240.0	1.98 0.0028 u	
Residual		240					
Total		299					

e = exact, a = approximate, u = upper bound on F

The program#skill interaction is significant.

MANOVA with repeated measures

One approach to analyzing repeated measures in an ANOVA setting is to use correction factors for terms in an ANOVA that involve the repeated measures. These correction factors attempt to correct for the violated assumption of independence of observations; see [R] [anova](#). In this approach, the data are in long form; see [D] [reshape](#).

Another approach to repeated measures is to use MANOVA with the repeated measures appearing as dependent variables, followed by tests involving linear combinations of these repeated measures. This approach involves fewer assumptions than the repeated-measures ANOVA approach.

The simplest possible repeated-measures design has no between-subject factors and only one within-subject factor (the repeated measures).

► Example 10: MANOVA with repeated-measures data

Here are data on five subjects, each of whom took three tests.

```
. use http://www.stata-press.com/data/r13/nobetween
. list
```

	subject	test1	test2	test3
1.	1	68	69	95
2.	2	50	74	69
3.	3	72	89	71
4.	4	61	64	61
5.	5	60	71	90

`manova` must be tricked into fitting a constant-only model. To do this, you generate a variable equal to one, use that variable as the single *term* in your `manova`, and then specify the `noconstant` option. From the resulting MANOVA, you then test the repeated measures with the `ytransform()` option of `manovatest`; see [MV] [manova postestimation](#) for syntax details.

```
. generate mycons = 1
. manova test1 test2 test3 = mycons, noconstant
```

		Number of obs =		5		
		W = Wilks' lambda	L = Lawley-Hotelling trace			
		P = Pillai's trace	R = Roy's largest root			
Source	Statistic	df	F(df1,	df2) =	F	Prob>F
mycons	W 0.0076	1	3.0	2.0	86.91	0.0114 e
	P 0.9924		3.0	2.0	86.91	0.0114 e
	L 130.3722		3.0	2.0	86.91	0.0114 e
	R 130.3722		3.0	2.0	86.91	0.0114 e
Residual		4				
Total		5				

e = exact, a = approximate, u = upper bound on F

```

. mat c = (1,0,-1\0,1,-1)
. manovatest mycons, ytransform(c)
Transformations of the dependent variables
(1) test1 - test3
(2) test2 - test3

```

Source	W = Wilks' lambda		L = Lawley-Hotelling trace			
	Statistic	df	F(df1,	df2) =	F	Prob>F
mycons	W	0.2352	1	2.0	3.0	4.88 0.1141 e
	P	0.7648		2.0	3.0	4.88 0.1141 e
	L	3.2509		2.0	3.0	4.88 0.1141 e
	R	3.2509		2.0	3.0	4.88 0.1141 e
Residual			4			

e = exact, a = approximate, u = upper bound on F

The test produced directly with `manova` is not interesting. It is testing the hypothesis that the three test score means are zero. The test produced by `manovatest` is of interest. From the contrasts in the matrix `c`, you produce a test that there is a difference between the `test1`, `test2`, and `test3` scores. Here the test produces a p -value of 0.1141, and you fail to reject the null hypothesis of equality between the test scores.

You can compare this finding with the results obtained from a repeated-measures ANOVA,

```

. reshape long test, i(subject) j(testnum)
. anova test subject testnum, repeated(testnum)

```

which produced an uncorrected p -value of 0.1160 and corrected p -values of 0.1181, 0.1435, and 0.1665 by using the Huynh–Feldt, Greenhouse–Geisser, and Box’s conservative correction, respectively. ◀

▶ Example 11: Randomized block design with repeated measures

Milliken and Johnson (2009) demonstrate using `manova` to analyze repeated measures from a randomized block design used in studying the differences among varieties of sorghum. Table 27.1 of Milliken and Johnson (2009) provides the data. Four sorghum varieties were each planted in five blocks. A leaf-area index measurement was recorded for each of 5 weeks, starting 2 weeks after emergence.

The tests of interest include a test for equal variety marginal means, equal time marginal means, and a test for the interaction of variety and time. The MANOVA below does not directly provide these tests. `manovatest` after the `manova` gives the three tests of interest.

```

. use http://www.stata-press.com/data/r13/sorghum, clear
(Leaf area index on 4 sorghum varieties, Milliken & Johnson (2009))
. manova time1 time2 time3 time4 time5 = variety block

Number of obs =      20
      W = Wilks' lambda      L = Lawley-Hotelling trace
      P = Pillai's trace      R = Roy's largest root

```

Source	Statistic	df	F(df1,	df2) =	F	Prob>F
Model	W	0.0001	7	35.0	36.1	9.50 0.0000 a
	P	3.3890		35.0	60.0	3.61 0.0000 a
	L	126.2712		35.0	32.0	23.09 0.0000 a
	R	109.7360		7.0	12.0	188.12 0.0000 u
Residual		12				
variety	W	0.0011	3	15.0	22.5	16.11 0.0000 a
	P	2.5031		15.0	30.0	10.08 0.0000 a
	L	48.3550		15.0	20.0	21.49 0.0000 a
	R	40.0068		5.0	10.0	80.01 0.0000 u
block	W	0.0047	4	20.0	27.5	5.55 0.0000 a
	P	1.7518		20.0	44.0	1.71 0.0681 a
	L	77.9162		20.0	26.0	25.32 0.0000 a
	R	76.4899		5.0	11.0	168.28 0.0000 u
Residual		12				
Total		19				

e = exact, a = approximate, u = upper bound on F

Two matrices are needed for transformations of the `time#` variables. `m1` is a row vector containing five ones. `m2` provides contrasts for `time#`. The `manovatest`, `showorder` command lists the underlying ordering of columns for constructing two more matrices used to obtain linear combinations from the design matrix. Matrix `c1` provides contrasts on `variety`. Matrix `c2` is used to collapse to the overall margin of the design matrix to obtain time marginal means.

```

. matrix m1 = J(1,5,1)
. matrix m2 = (1,-1,0,0,0 \ 1,0,-1,0,0 \ 1,0,0,-1,0 \ 1,0,0,0,-1)
. manovatest, showorder
Order of columns in the design matrix
 1: (variety==1)
 2: (variety==2)
 3: (variety==3)
 4: (variety==4)
 5: (block==1)
 6: (block==2)
 7: (block==3)
 8: (block==4)
 9: (block==5)
10: _cons
. matrix c1 = (1,-1,0,0,0,0,0,0,0,0\1,0,-1,0,0,0,0,0,0\1,0,0,-1,0,0,0,0,0)
. matrix c2 = (.25,.25,.25,.25,.2,.2,.2,.2,.2,1)

```

The test for equal variety marginal means uses matrix `m1` to obtain the sum of the `time#` variables and matrix `c1` to provide the contrasts on `variety`. The second test uses `m2` to provide contrasts on `time#` and matrix `c2` to collapse to the appropriate margin for the test of time marginal means. The final test uses `m2` for contrasts on `time#` and `c1` for contrasts on `variety` to test the `variety-by-time` interaction.


```
. manovatest, test(c1) ytransform(m1)
```

Transformation of the dependent variables

```
(1) time1 + time2 + time3 + time4 + time5
```

Test constraints

```
(1) 1.variety - 2.variety = 0
```

```
(2) 1.variety - 3.variety = 0
```

```
(3) 1.variety - 4.variety = 0
```

Source	W = Wilks' lambda		L = Lawley-Hotelling trace			
	Statistic	df	F(df1,	df2) =	F	Prob>F
manovatest	W	0.0435	3	3.0	12.0	88.05 0.0000 e
	P	0.9565		3.0	12.0	88.05 0.0000 e
	L	22.0133		3.0	12.0	88.05 0.0000 e
	R	22.0133		3.0	12.0	88.05 0.0000 e
Residual			12			

e = exact, a = approximate, u = upper bound on F

```
. manovatest, test(c2) ytransform(m2)
```

Transformations of the dependent variables

```
(1) time1 - time2
```

```
(2) time1 - time3
```

```
(3) time1 - time4
```

```
(4) time1 - time5
```

Test constraint

```
(1) .25*1.variety + .25*2.variety + .25*3.variety + .25*4.variety +  
.2*1.block + .2*2.block + .2*3.block + .2*4.block + .2*5.block + _cons  
= 0
```

Source	W = Wilks' lambda		L = Lawley-Hotelling trace			
	Statistic	df	F(df1,	df2) =	F	Prob>F
manovatest	W	0.0050	1	4.0	9.0	445.62 0.0000 e
	P	0.9950		4.0	9.0	445.62 0.0000 e
	L	198.0544		4.0	9.0	445.62 0.0000 e
	R	198.0544		4.0	9.0	445.62 0.0000 e
Residual			12			

e = exact, a = approximate, u = upper bound on F

```
. manovatest, test(c1) ytransform(m2)
Transformations of the dependent variables
(1)   time1 - time2
(2)   time1 - time3
(3)   time1 - time4
(4)   time1 - time5
Test constraints
(1)   1.variety - 2.variety = 0
(2)   1.variety - 3.variety = 0
(3)   1.variety - 4.variety = 0
```

Source	W = Wilks' lambda		L = Lawley-Hotelling trace			
	Statistic	df	F(df1,	df2) =	F	Prob>F
manovatest	W	0.0143	3	12.0	24.1	8.00 0.0000 a
	P	2.1463		12.0	33.0	6.91 0.0000 a
	L	12.1760		12.0	23.0	7.78 0.0000 a
	R	8.7953		4.0	11.0	24.19 0.0000 u
Residual			12			

e = exact, a = approximate, u = upper bound on F

All three tests are significant, indicating differences in variety, in time, and in the variety-by-time interaction.

◀

► Example 12: MANOVA and dependent-variable effects

Recall the fabric-data example from [Rencher and Christensen \(2012, 249\)](#) that we used in [example 5](#) to illustrate a three-way MANOVA. Rencher and Christensen have an additional exercise to test the period effect (the y_1 , y_2 , and y_3 repeated-measures variables) and the interaction of period with the other factors in the model. The `ytransform()` option of `manovatest` provides a method to do this; see [\[MV\] manova postestimation](#). Here are the tests of the period effect interacted with each term in the model. We create the matrix `c` with rows corresponding to the linear and quadratic contrasts for the three dependent variables.

```
. quietly manova y1 y2 y3 = proportion##treatment##filler
. matrix c = (-1,0,1 \ -1,2,-1)
. manovatest proportion, ytransform(c)
Transformations of the dependent variables
(1)   - y1 + y3
(2)   - y1 + 2*y2 - y3
```

Source	W = Wilks' lambda		L = Lawley-Hotelling trace			
	Statistic	df	F(df1,	df2) =	F	Prob>F
proportion	W	0.4749	2	4.0	22.0	2.48 0.0736 e
	P	0.5454		4.0	24.0	2.25 0.0936 a
	L	1.0631		4.0	20.0	2.66 0.0630 a
	R	1.0213		2.0	12.0	6.13 0.0147 u
Residual			12			

e = exact, a = approximate, u = upper bound on F

. manovatest treatment, ytransform(c)

Transformations of the dependent variables

- (1) - y1 + y3
- (2) - y1 + 2*y2 - y3

		W = Wilks' lambda		L = Lawley-Hotelling trace		
		P = Pillai's trace		R = Roy's largest root		
Source	Statistic	df	F(df1,	df2) =	F	Prob>F
treatment	W	0.1419	1	2.0	11.0	33.27 0.0000 e
	P	0.8581		2.0	11.0	33.27 0.0000 e
	L	6.0487		2.0	11.0	33.27 0.0000 e
	R	6.0487		2.0	11.0	33.27 0.0000 e
Residual			12			

e = exact, a = approximate, u = upper bound on F

. manovatest proportion#treatment, ytransform(c)

Transformations of the dependent variables

- (1) - y1 + y3
- (2) - y1 + 2*y2 - y3

		W = Wilks' lambda		L = Lawley-Hotelling trace		
		P = Pillai's trace		R = Roy's largest root		
Source	Statistic	df	F(df1,	df2) =	F	Prob>F
proportion#treatment	W	0.7766	2	4.0	22.0	0.74 0.5740 e
	P	0.2276		4.0	24.0	0.77 0.5550 a
	L	0.2824		4.0	20.0	0.71 0.5972 a
	R	0.2620		2.0	12.0	1.57 0.2476 u
Residual			12			

e = exact, a = approximate, u = upper bound on F

. manovatest filler, ytransform(c)

Transformations of the dependent variables

- (1) - y1 + y3
- (2) - y1 + 2*y2 - y3

		W = Wilks' lambda		L = Lawley-Hotelling trace		
		P = Pillai's trace		R = Roy's largest root		
Source	Statistic	df	F(df1,	df2) =	F	Prob>F
filler	W	0.0954	1	2.0	11.0	52.17 0.0000 e
	P	0.9046		2.0	11.0	52.17 0.0000 e
	L	9.4863		2.0	11.0	52.17 0.0000 e
	R	9.4863		2.0	11.0	52.17 0.0000 e
Residual			12			

e = exact, a = approximate, u = upper bound on F

```
. manovatest proportion#filler, ytransform(c)
```

Transformations of the dependent variables

- ```
(1) - y1 + y3
(2) - y1 + 2*y2 - y3
```

| Source            | W = Wilks' lambda |        | L = Lawley-Hotelling trace |        | P = Pillai's trace |        | R = Roy's largest root |   |
|-------------------|-------------------|--------|----------------------------|--------|--------------------|--------|------------------------|---|
|                   | Statistic         | df     | F(df1,                     | df2) = | F                  | Prob>F |                        |   |
| proportion#filler | W                 | 0.6217 | 2                          | 4.0    | 22.0               | 1.48   | 0.2436                 | e |
|                   | P                 | 0.3870 |                            | 4.0    | 24.0               | 1.44   | 0.2515                 | a |
|                   | L                 | 0.5944 |                            | 4.0    | 20.0               | 1.49   | 0.2439                 | a |
|                   | R                 | 0.5698 |                            | 2.0    | 12.0               | 3.42   | 0.0668                 | u |
| Residual          |                   |        |                            |        |                    |        | 12                     |   |

e = exact, a = approximate, u = upper bound on F

```
. manovatest treatment#filler, ytransform(c)
```

Transformations of the dependent variables

- ```
(1) - y1 + y3
(2) - y1 + 2*y2 - y3
```

Source	W = Wilks' lambda		L = Lawley-Hotelling trace		P = Pillai's trace		R = Roy's largest root	
	Statistic	df	F(df1,	df2) =	F	Prob>F		
treatment#filler	W	0.3867	1	2.0	11.0	8.72	0.0054	e
	P	0.6133		2.0	11.0	8.72	0.0054	e
	L	1.5857		2.0	11.0	8.72	0.0054	e
	R	1.5857		2.0	11.0	8.72	0.0054	e
Residual							12	

e = exact, a = approximate, u = upper bound on F

```
. manovatest proportion#treatment#filler, ytransform(c)
```

Transformations of the dependent variables

- ```
(1) - y1 + y3
(2) - y1 + 2*y2 - y3
```

| Source                          | W = Wilks' lambda |        | L = Lawley-Hotelling trace |        | P = Pillai's trace |        | R = Roy's largest root |   |
|---------------------------------|-------------------|--------|----------------------------|--------|--------------------|--------|------------------------|---|
|                                 | Statistic         | df     | F(df1,                     | df2) = | F                  | Prob>F |                        |   |
| proportion#treatment#<br>filler | W                 | 0.7812 | 2                          | 4.0    | 22.0               | 0.72   | 0.5857                 | e |
|                                 | P                 | 0.2290 |                            | 4.0    | 24.0               | 0.78   | 0.5518                 | a |
|                                 | L                 | 0.2671 |                            | 4.0    | 20.0               | 0.67   | 0.6219                 | a |
|                                 | R                 | 0.2028 |                            | 2.0    | 12.0               | 1.22   | 0.3303                 | u |
| Residual                        |                   |        |                            |        |                    |        | 12                     |   |

e = exact, a = approximate, u = upper bound on F

The first test, `manovatest proportion, ytransform(c)`, provides the test of proportion interacted with the period effect. The  $F$  tests for Wilks' lambda, Pillai's trace, and the Lawley-Hotelling trace do not reject the null hypothesis with a significance level of 0.05 ( $p$ -values of 0.0736, 0.0936, and 0.0630). The  $F$  test for Roy's largest root is an upper bound, so the  $p$ -value of 0.0147 is a lower bound.

The tests of `treatment` interacted with the period effect, `filler` interacted with the period effect, and `treatment#filler` interacted with the period effect are significant. The remaining tests are not.

To test the period effect, we call `manovatest` with both the `ytransform()` and `test()` options. The `showorder` option guides us in constructing the matrix for the `test()` option.

```
. manovatest, showorder
Order of columns in the design matrix
 1: (proportion==1)
 2: (proportion==2)
 3: (proportion==3)
 4: (treatment==0)
 5: (treatment==1)
 6: (proportion==1)*(treatment==0)
 7: (proportion==1)*(treatment==1)
 8: (proportion==2)*(treatment==0)
 9: (proportion==2)*(treatment==1)
10: (proportion==3)*(treatment==0)
11: (proportion==3)*(treatment==1)
12: (filler==1)
13: (filler==2)
14: (proportion==1)*(filler==1)
15: (proportion==1)*(filler==2)
16: (proportion==2)*(filler==1)
17: (proportion==2)*(filler==2)
18: (proportion==3)*(filler==1)
19: (proportion==3)*(filler==2)
20: (treatment==0)*(filler==1)
21: (treatment==0)*(filler==2)
22: (treatment==1)*(filler==1)
23: (treatment==1)*(filler==2)
24: (proportion==1)*(treatment==0)*(filler==1)
25: (proportion==1)*(treatment==0)*(filler==2)
26: (proportion==1)*(treatment==1)*(filler==1)
27: (proportion==1)*(treatment==1)*(filler==2)
28: (proportion==2)*(treatment==0)*(filler==1)
29: (proportion==2)*(treatment==0)*(filler==2)
30: (proportion==2)*(treatment==1)*(filler==1)
31: (proportion==2)*(treatment==1)*(filler==2)
32: (proportion==3)*(treatment==0)*(filler==1)
33: (proportion==3)*(treatment==0)*(filler==2)
34: (proportion==3)*(treatment==1)*(filler==1)
35: (proportion==3)*(treatment==1)*(filler==2)
36: _cons
```

We create a row vector, `m`, starting with  $1/3$  for three columns (corresponding to `proportion`), followed by  $1/2$  for two columns (corresponding to `treatment`), followed by  $1/6$  for six columns (for `proportion#treatment`), followed by  $1/2$  for two columns (for `filler`), followed by  $1/6$  for six columns (for `proportion#filler`), followed by four columns of  $1/4$  (for `treatment#filler`), followed by  $1/12$  for 12 columns (corresponding to the `proportion#treatment#filler` term), and finally, a 1 for the last column (corresponding to the constant in the model). The test of period effect then uses this `m` matrix and the `c` matrix previously defined as the basis of the test for the period effect.

```

. matrix m = J(1,3,1/3), J(1,2,1/2), J(1,6,1/6), J(1,2,1/2), J(1,6,1/6),
> J(1,4,1/4), J(1,12,1/12), (1)
. manovatest, test(m) ytransform(c)
Transformations of the dependent variables
(1) - y1 + y3
(2) - y1 + 2*y2 - y3
Test constraint
(1) .3333333*1.proportion + .3333333*2.proportion + .3333333*3.proportion +
 .5*0.treatment + .5*1.treatment + .1666667*1.proportion#0.treatment +
 .1666667*1.proportion#1.treatment + .1666667*2.proportion#0.treatment +
 .1666667*2.proportion#1.treatment + .1666667*3.proportion#0.treatment +
 .1666667*3.proportion#1.treatment + .5*1.filler + .5*2.filler +
 .1666667*1.proportion#1.filler + .1666667*1.proportion#2.filler +
 .1666667*2.proportion#1.filler + .1666667*2.proportion#2.filler +
 .1666667*3.proportion#1.filler + .1666667*3.proportion#2.filler +
 .25*0.treatment#1.filler + .25*0.treatment#2.filler +
 .25*1.treatment#1.filler + .25*1.treatment#2.filler +
 .0833333*1.proportion#0.treatment#1.filler +
 .0833333*1.proportion#0.treatment#2.filler +
 .0833333*1.proportion#1.treatment#1.filler +
 .0833333*1.proportion#1.treatment#2.filler +
 .0833333*2.proportion#0.treatment#1.filler +
 .0833333*2.proportion#0.treatment#2.filler +
 .0833333*2.proportion#1.treatment#1.filler +
 .0833333*2.proportion#1.treatment#2.filler +
 .0833333*3.proportion#0.treatment#1.filler +
 .0833333*3.proportion#0.treatment#2.filler +
 .0833333*3.proportion#1.treatment#1.filler +
 .0833333*3.proportion#1.treatment#2.filler + _cons = 0

```

| Source     | W = Wilks' lambda |         | L = Lawley-Hotelling trace |        |      |                 |
|------------|-------------------|---------|----------------------------|--------|------|-----------------|
|            | Statistic         | df      | F(df1,                     | df2) = | F    | Prob>F          |
| manovatest | W                 | 0.0208  | 1                          | 2.0    | 11.0 | 259.04 0.0000 e |
|            | P                 | 0.9792  |                            | 2.0    | 11.0 | 259.04 0.0000 e |
|            | L                 | 47.0988 |                            | 2.0    | 11.0 | 259.04 0.0000 e |
|            | R                 | 47.0988 |                            | 2.0    | 11.0 | 259.04 0.0000 e |
| Residual   |                   | 12      |                            |        |      |                 |

e = exact, a = approximate, u = upper bound on F

This result agrees with the answers provided by [Rencher and Christensen \(2012\)](#).

◀

In the previous three examples, one factor has been encoded within the dependent variables. We have seen that the `ytransform()` option of `manovatest` provides the method for testing this factor and its interactions with the factors that appear on the right-hand side of the MANOVA.

More than one factor could be encoded within the dependent variables. Again the `ytransform()` option of `manovatest` allows us to perform multivariate tests of interest.

### ► Example 13: MANOVA and multiple dependent-variable effects

Table 6.14 of [Rencher and Christensen \(2012\)](#) provides an example with two within-subject factors represented in the dependent variables and one between-subject factor.

```
. use http://www.stata-press.com/data/r13/table614
(Table 6.14, Rencher and Christensen (2012))
. list in 9/12, noobs compress
```

| c | sub-t | ab11 | ab12 | ab13 | ab21 | ab22 | ab23 | ab31 | ab32 | ab33 |
|---|-------|------|------|------|------|------|------|------|------|------|
| 1 | 9     | 41   | 32   | 23   | 37   | 51   | 39   | 27   | 28   | 30   |
| 1 | 10    | 39   | 32   | 24   | 30   | 35   | 31   | 26   | 29   | 32   |
| 2 | 1     | 47   | 36   | 25   | 31   | 36   | 29   | 21   | 24   | 27   |
| 2 | 2     | 53   | 43   | 32   | 40   | 48   | 47   | 46   | 50   | 54   |

There are 20 observations. Factors a and b are encoded in the names of the nine dependent variables. Variable name ab23, for instance, indicates factor a at level 2 and factor b at level 3. Factor c is the between-subject factor.

We first compute a MANOVA by using the dependent variables and our one between-subject term.

```
. manova ab11 ab12 ab13 ab21 ab22 ab23 ab31 ab32 ab33 = c
```

| Source   | Statistic | df     | F(df1, | df2) = | F    | Prob>F        |
|----------|-----------|--------|--------|--------|------|---------------|
| c        | W         | 0.5330 | 1      | 9.0    | 10.0 | 0.97 0.5114 e |
|          | P         | 0.4670 |        | 9.0    | 10.0 | 0.97 0.5114 e |
|          | L         | 0.8762 |        | 9.0    | 10.0 | 0.97 0.5114 e |
|          | R         | 0.8762 |        | 9.0    | 10.0 | 0.97 0.5114 e |
| Residual |           | 18     |        |        |      |               |
| Total    |           | 19     |        |        |      |               |

e = exact, a = approximate, u = upper bound on F

This approach provides the basis for computing tests on all terms of interest. We use the `ytransform()` and `test()` options of `manovatest` with the following matrices to obtain the tests of interest.

```
. mat a = (2,2,2,-1,-1,-1,-1,-1,-1 \ 0,0,0,1,1,1,-1,-1,-1)
. mat b = (2,-1,-1,2,-1,-1,2,-1,-1 \ 0,1,-1,0,1,-1,0,1,-1)
. forvalues i = 1/2 {
2. forvalues j = 1/2 {
3. mat g = nullmat(g) \ vecdiag(a['i',1...]'*b['j',1...])
4. }
5. }
. mat list g
g[4,9]
 c1 c2 c3 c4 c5 c6 c7 c8 c9
r1 4 -2 -2 -2 1 1 -2 1 1
r1 0 2 -2 0 -1 1 0 -1 1
r1 0 0 0 2 -1 -1 -2 1 1
r1 0 0 0 0 1 -1 0 -1 1
. mat j = J(1,9,1/9)
. mat xall = (.5,.5,1)
```

Matrices `a` and `b` correspond to factors `a` and `b`. Matrix `g` is the elementwise multiplication of each row of `a` with each row of `b` and corresponds to the `a#b` interaction. Matrix `j` is used to average the dependent variables, whereas matrix `xall` collapses over factor `c`.

Here are the tests for a, b, and a#b.

```
. manovatest, test(xall) ytrans(a)
```

Transformations of the dependent variables

```
(1) 2*ab11 + 2*ab12 + 2*ab13 - ab21 - ab22 - ab23 - ab31 - ab32 - ab33
```

```
(2) ab21 + ab22 + ab23 - ab31 - ab32 - ab33
```

Test constraint

```
(1) .5*1.c + .5*2.c + _cons = 0
```

| Source     | W = Wilks' lambda |        | L = Lawley-Hotelling trace |        |      |               |
|------------|-------------------|--------|----------------------------|--------|------|---------------|
|            | Statistic         | df     | F(df1,                     | df2) = | F    | Prob>F        |
| manovatest | W                 | 0.6755 | 1                          | 2.0    | 17.0 | 4.08 0.0356 e |
|            | P                 | 0.3245 |                            | 2.0    | 17.0 | 4.08 0.0356 e |
|            | L                 | 0.4803 |                            | 2.0    | 17.0 | 4.08 0.0356 e |
|            | R                 | 0.4803 |                            | 2.0    | 17.0 | 4.08 0.0356 e |
| Residual   |                   |        | 18                         |        |      |               |

e = exact, a = approximate, u = upper bound on F

```
. manovatest, test(xall) ytrans(b)
```

Transformations of the dependent variables

```
(1) 2*ab11 - ab12 - ab13 + 2*ab21 - ab22 - ab23 + 2*ab31 - ab32 - ab33
```

```
(2) ab12 - ab13 + ab22 - ab23 + ab32 - ab33
```

Test constraint

```
(1) .5*1.c + .5*2.c + _cons = 0
```

| Source     | W = Wilks' lambda |        | L = Lawley-Hotelling trace |        |      |                |
|------------|-------------------|--------|----------------------------|--------|------|----------------|
|            | Statistic         | df     | F(df1,                     | df2) = | F    | Prob>F         |
| manovatest | W                 | 0.3247 | 1                          | 2.0    | 17.0 | 17.68 0.0001 e |
|            | P                 | 0.6753 |                            | 2.0    | 17.0 | 17.68 0.0001 e |
|            | L                 | 2.0799 |                            | 2.0    | 17.0 | 17.68 0.0001 e |
|            | R                 | 2.0799 |                            | 2.0    | 17.0 | 17.68 0.0001 e |
| Residual   |                   |        | 18                         |        |      |                |

e = exact, a = approximate, u = upper bound on F

```
. manovatest, test(xall) ytrans(g)
```

Transformations of the dependent variables

```
(1) 4*ab11 - 2*ab12 - 2*ab13 - 2*ab21 + ab22 + ab23 - 2*ab31 + ab32 + ab33
```

```
(2) 2*ab12 - 2*ab13 - ab22 + ab23 - ab32 + ab33
```

```
(3) 2*ab21 - ab22 - ab23 - 2*ab31 + ab32 + ab33
```

```
(4) ab22 - ab23 - ab32 + ab33
```

Test constraint

```
(1) .5*1.c + .5*2.c + _cons = 0
```

| Source     | W = Wilks' lambda |        | L = Lawley-Hotelling trace |        |      |                |
|------------|-------------------|--------|----------------------------|--------|------|----------------|
|            | Statistic         | df     | F(df1,                     | df2) = | F    | Prob>F         |
| manovatest | W                 | 0.2255 | 1                          | 4.0    | 15.0 | 12.88 0.0001 e |
|            | P                 | 0.7745 |                            | 4.0    | 15.0 | 12.88 0.0001 e |
|            | L                 | 3.4347 |                            | 4.0    | 15.0 | 12.88 0.0001 e |
|            | R                 | 3.4347 |                            | 4.0    | 15.0 | 12.88 0.0001 e |
| Residual   |                   |        | 18                         |        |      |                |

e = exact, a = approximate, u = upper bound on F



Factors a, b, and a#b are significant with  $p$ -values of 0.0356, 0.0001, and 0.0001, respectively. The multivariate statistics are equivalent to the  $T^2$  values Rencher and Christensen report using the relationship  $T^2 = (n_1 + n_2 - 2) \times (1 - \Lambda) / \Lambda$  that applies in this situation. For instance, Wilks' lambda for factor a is reported as 0.6755 (and the actual value recorded in `r(stat)` is 0.67554286) so that  $T^2 = (10 + 10 - 2) \times (1 - 0.67554286) / 0.67554286 = 8.645$ , as reported by Rencher and Christensen.

We now compute the tests for c and the interactions of c with the other terms in the model.

```
. manovatest c, ytrans(j)
```

Transformation of the dependent variables

```
(1) .1111111*ab11 + .1111111*ab12 + .1111111*ab13 + .1111111*ab21 +
 .1111111*ab22 + .1111111*ab23 + .1111111*ab31 + .1111111*ab32 +
 .1111111*ab33
```

|          |           | W = Wilks' lambda  |        | L = Lawley-Hotelling trace |      |               |
|----------|-----------|--------------------|--------|----------------------------|------|---------------|
|          |           | P = Pillai's trace |        | R = Roy's largest root     |      |               |
| Source   | Statistic | df                 | F(df1, | df2) =                     | F    | Prob>F        |
| c        | W         | 0.6781             | 1      | 1.0                        | 18.0 | 8.54 0.0091 e |
|          | P         | 0.3219             |        | 1.0                        | 18.0 | 8.54 0.0091 e |
|          | L         | 0.4747             |        | 1.0                        | 18.0 | 8.54 0.0091 e |
|          | R         | 0.4747             |        | 1.0                        | 18.0 | 8.54 0.0091 e |
| Residual |           | 18                 |        |                            |      |               |

e = exact, a = approximate, u = upper bound on F

```
. manovatest c, ytrans(a)
```

Transformations of the dependent variables

```
(1) 2*ab11 + 2*ab12 + 2*ab13 - ab21 - ab22 - ab23 - ab31 - ab32 - ab33
(2) ab21 + ab22 + ab23 - ab31 - ab32 - ab33
```

|          |           | W = Wilks' lambda  |        | L = Lawley-Hotelling trace |      |               |
|----------|-----------|--------------------|--------|----------------------------|------|---------------|
|          |           | P = Pillai's trace |        | R = Roy's largest root     |      |               |
| Source   | Statistic | df                 | F(df1, | df2) =                     | F    | Prob>F        |
| c        | W         | 0.9889             | 1      | 2.0                        | 17.0 | 0.10 0.9097 e |
|          | P         | 0.0111             |        | 2.0                        | 17.0 | 0.10 0.9097 e |
|          | L         | 0.0112             |        | 2.0                        | 17.0 | 0.10 0.9097 e |
|          | R         | 0.0112             |        | 2.0                        | 17.0 | 0.10 0.9097 e |
| Residual |           | 18                 |        |                            |      |               |

e = exact, a = approximate, u = upper bound on F

```
. manovatest c, ytrans(b)
```

Transformations of the dependent variables

```
(1) 2*ab11 - ab12 - ab13 + 2*ab21 - ab22 - ab23 + 2*ab31 - ab32 - ab33
(2) ab12 - ab13 + ab22 - ab23 + ab32 - ab33
```

|          |           | W = Wilks' lambda  |        | L = Lawley-Hotelling trace |      |               |
|----------|-----------|--------------------|--------|----------------------------|------|---------------|
|          |           | P = Pillai's trace |        | R = Roy's largest root     |      |               |
| Source   | Statistic | df                 | F(df1, | df2) =                     | F    | Prob>F        |
| c        | W         | 0.9718             | 1      | 2.0                        | 17.0 | 0.25 0.7845 e |
|          | P         | 0.0282             |        | 2.0                        | 17.0 | 0.25 0.7845 e |
|          | L         | 0.0290             |        | 2.0                        | 17.0 | 0.25 0.7845 e |
|          | R         | 0.0290             |        | 2.0                        | 17.0 | 0.25 0.7845 e |
| Residual |           | 18                 |        |                            |      |               |

e = exact, a = approximate, u = upper bound on F

```
. manovatest c, ytrans(g)
Transformations of the dependent variables
(1) 4*ab11 - 2*ab12 - 2*ab13 - 2*ab21 + ab22 + ab23 - 2*ab31 + ab32 + ab33
(2) 2*ab12 - 2*ab13 - ab22 + ab23 - ab32 + ab33
(3) 2*ab21 - ab22 - ab23 - 2*ab31 + ab32 + ab33
(4) ab22 - ab23 - ab32 + ab33
```

| Source   | Statistic | df     | F(df1, | df2) = | F    | Prob>F        |
|----------|-----------|--------|--------|--------|------|---------------|
| c        | W         | 0.9029 | 1      | 4.0    | 15.0 | 0.40 0.8035 e |
|          | P         | 0.0971 |        | 4.0    | 15.0 | 0.40 0.8035 e |
|          | L         | 0.1075 |        | 4.0    | 15.0 | 0.40 0.8035 e |
|          | R         | 0.1075 |        | 4.0    | 15.0 | 0.40 0.8035 e |
| Residual |           |        | 18     |        |      |               |

e = exact, a = approximate, u = upper bound on F

The test of  $c$  is equivalent to an ANOVA using the sum or average of the dependent variables as the dependent variable. The test of  $c$  produces an  $F$  of 8.54 with a  $p$ -value of 0.0091, which agrees with the results of [Rencher and Christensen \(2012, 229–230\)](#).

The tests of  $a\#c$ ,  $b\#c$ , and  $a\#b\#c$  produce  $p$ -values of 0.9097, 0.7845, and 0.8035, respectively.

In summary, the factors that are significant are  $a$ ,  $b$ ,  $a\#b$ , and  $c$ .

## Stored results

`manova` stores the following in `e()`:

### Scalars

|                      |                                          |
|----------------------|------------------------------------------|
| <code>e(N)</code>    | number of observations                   |
| <code>e(k)</code>    | number of parameters                     |
| <code>e(k_eq)</code> | number of equations in <code>e(b)</code> |
| <code>e(df_m)</code> | model degrees of freedom                 |
| <code>e(df_r)</code> | residual degrees of freedom              |
| <code>e(df_#)</code> | degrees of freedom for term #            |
| <code>e(rank)</code> | rank of <code>e(V)</code>                |

### Macros

|                              |                                                                   |
|------------------------------|-------------------------------------------------------------------|
| <code>e(cmd)</code>          | <code>manova</code>                                               |
| <code>e(cmdline)</code>      | command as typed                                                  |
| <code>e(depvar)</code>       | names of dependent variables                                      |
| <code>e(indepvars)</code>    | names of the right-hand-side variables                            |
| <code>e(term_#)</code>       | term #                                                            |
| <code>e(errorterm_#)</code>  | error term for term # (defined for terms using nonresidual error) |
| <code>e(wtype)</code>        | weight type                                                       |
| <code>e(wexp)</code>         | weight expression                                                 |
| <code>e(r2)</code>           | $R^2$ for each equation                                           |
| <code>e(rmse)</code>         | RMSE for each equation                                            |
| <code>e(F)</code>            | $F$ statistic for each equation                                   |
| <code>e(p_F)</code>          | significance of $F$ for each equation                             |
| <code>e(properties)</code>   | <code>b V</code>                                                  |
| <code>e(estat_cmd)</code>    | program used to implement <code>estat</code>                      |
| <code>e(predict)</code>      | program used to implement <code>predict</code>                    |
| <code>e(marginsnotok)</code> | predictions disallowed by <code>margins</code>                    |
| <code>e(asbalanced)</code>   | factor variables <code>fvset</code> as <code>asbalanced</code>    |
| <code>e(asobserved)</code>   | factor variables <code>fvset</code> as <code>asobserved</code>    |

### Matrices

|                           |                                                                                      |
|---------------------------|--------------------------------------------------------------------------------------|
| <code>e(b)</code>         | coefficient vector (a stacked version of <code>e(B)</code> )                         |
| <code>e(B)</code>         | coefficient matrix                                                                   |
| <code>e(E)</code>         | residual-error SSCP matrix                                                           |
| <code>e(xpxinv)</code>    | generalized inverse of $X'X$                                                         |
| <code>e(H_m)</code>       | hypothesis SSCP matrix for the overall model                                         |
| <code>e(stat_m)</code>    | multivariate statistics for the overall model                                        |
| <code>e(eigvals_m)</code> | eigenvalues of $E^{-1}H$ for the overall model                                       |
| <code>e(aux_m)</code>     | <code>s</code> , <code>m</code> , and <code>n</code> values for the overall model    |
| <code>e(H_#)</code>       | hypothesis SSCP matrix for term #                                                    |
| <code>e(stat_#)</code>    | multivariate statistics for term # (if computed)                                     |
| <code>e(eigvals_#)</code> | eigenvalues of $E^{-1}H$ for term # (if computed)                                    |
| <code>e(aux_#)</code>     | <code>s</code> , <code>m</code> , and <code>n</code> values for term # (if computed) |
| <code>e(V)</code>         | variance-covariance matrix of the estimators                                         |

### Functions

|                        |                         |
|------------------------|-------------------------|
| <code>e(sample)</code> | marks estimation sample |
|------------------------|-------------------------|

## Methods and formulas

Let  $\mathbf{Y}$  denote the matrix of observations on the left-hand-side variables. Let  $\mathbf{X}$  denote the design matrix based on the right-hand-side variables. The last column of  $\mathbf{X}$  is equal to all ones (unless the `noconstant` option was specified). Categorical right-hand-side variables are placed in  $\mathbf{X}$  as a set of indicator (sometimes called dummy) variables, whereas continuous variables enter as is. Columns of  $\mathbf{X}$  corresponding to interactions are formed by multiplying the various combinations of columns for the variables involved in the interaction.

The multivariate model

$$\mathbf{Y} = \mathbf{X}\boldsymbol{\beta} + \boldsymbol{\epsilon}$$

leads to multivariate hypotheses of the form

$$C\beta\mathbf{A}' = \mathbf{0}$$

where  $\beta$  is a matrix of parameters,  $\mathbf{C}$  specifies constraints on the design matrix  $\mathbf{X}$  for a particular hypothesis, and  $\mathbf{A}$  provides a transformation of  $\mathbf{Y}$ .  $\mathbf{A}$  is often the identity matrix.

An estimate of  $\beta$  is provided by

$$\mathbf{B} = (\mathbf{X}'\mathbf{X})^{-1}\mathbf{X}'\mathbf{Y}$$

The error sum of squares and cross products (SSCP) matrix is

$$\mathbf{E} = \mathbf{A}(\mathbf{Y}'\mathbf{Y} - \mathbf{B}'\mathbf{X}'\mathbf{X}\mathbf{B})\mathbf{A}'$$

and the SSCP matrix for the hypothesis is

$$\mathbf{H} = \mathbf{A}(\mathbf{C}\mathbf{B})'\{\mathbf{C}(\mathbf{X}'\mathbf{X})^{-1}\mathbf{C}'\}^{-1}(\mathbf{C}\mathbf{B})\mathbf{A}'$$

The inclusion of weights, if specified, enters the formulas in a manner similar to that shown in *Methods and formulas* of [R] **regress**.

Let  $\lambda_1 > \lambda_2 > \dots > \lambda_s$  represent the nonzero eigenvalues of  $\mathbf{E}^{-1}\mathbf{H}$ .  $s = \min(p, \nu_h)$ , where  $p$  is the number of columns of  $\mathbf{Y}\mathbf{A}'$  (that is, the number of  $y$  variables or number of resultant transformed left-hand-side variables), and  $\nu_h$  is the hypothesis degrees of freedom.

Wilks' (1932) lambda statistic is

$$\Lambda = \prod_{i=1}^s \frac{1}{1 + \lambda_i} = \frac{|\mathbf{E}|}{|\mathbf{H} + \mathbf{E}|}$$

and is a likelihood-ratio test. This statistic is distributed as the Wilks'  $\Lambda$  distribution if  $\mathbf{E}$  has the Wishart distribution,  $\mathbf{H}$  has the Wishart distribution under the null hypothesis, and  $\mathbf{E}$  and  $\mathbf{H}$  are independent. The null hypothesis is rejected for small values of  $\Lambda$ .

Pillai's (1955) trace is

$$V = \sum_{i=1}^s \frac{\lambda_i}{1 + \lambda_i} = \text{trace}\left\{(\mathbf{E} + \mathbf{H})^{-1}\mathbf{H}\right\}$$

and the Lawley–Hotelling trace (Lawley 1938; Hotelling 1951) is

$$U = \sum_{i=1}^s \lambda_i = \text{trace}(\mathbf{E}^{-1}\mathbf{H})$$

and is also known as Hotelling's generalized  $T^2$  statistic.

Roy's largest root is taken as  $\lambda_1$ , though some report  $\theta = \lambda_1/(1 + \lambda_1)$ , which is bounded between zero and one. Roy's largest root provides a test based on the union-intersection approach to test construction introduced by Roy (1939).

Tables providing critical values for these four multivariate statistics are found in many of the books that discuss MANOVA, including Rencher (1998) and Rencher and Christensen (2012).

Let  $p$  be the number of columns of  $\mathbf{YA}'$  (that is, the number of  $y$  variables or the number of resultant transformed  $y$  variables),  $\nu_h$  be the hypothesis degrees of freedom,  $\nu_e$  be the error degrees of freedom,  $s = \min(\nu_h, p)$ ,  $m = (|\nu_h - p| - 1)/2$ , and  $n = (\nu_e - p - 1)/2$ . Transformations of these four multivariate statistics to  $F$  statistics are as follows.

For Wilks' lambda, an approximate  $F$  statistic (Rao 1951) with  $df_1$  and  $df_2$  degrees of freedom is

$$F = \frac{(1 - \Lambda^{1/t})df_2}{(\Lambda^{1/t})df_1}$$

where

$$df_1 = p\nu_h \quad df_2 = wt + 1 - p\nu_h/2$$

$$w = \nu_e + \nu_h - (p + \nu_h + 1)/2$$

$$t = \left( \frac{p^2\nu_h^2 - 4}{p^2 + \nu_h^2 - 5} \right)^{1/2}$$

$t$  is set to one if either the numerator or the denominator equals zero. This  $F$  statistic is exact when  $p$  equals 1 or 2 or when  $\nu_h$  equals 1 or 2.

An approximate  $F$  statistic for Pillai's trace (Pillai 1954, 1956b) with  $s(2m+s+1)$  and  $s(2n+s+1)$  degrees of freedom is

$$F = \frac{(2n + s + 1)V}{(2m + s + 1)(s - V)}$$

An approximate  $F$  statistic for the Lawley–Hotelling trace (Pillai 1954, 1956a) with  $s(2m+s+1)$  and  $2sn+2$  degrees of freedom is

$$F = \frac{2(sn + 1)U}{s^2(2m + s + 1)}$$

When  $p$  or  $\nu_h$  are 1, an exact  $F$  statistic for Roy's largest root is

$$F = \lambda_1 \frac{\nu_e - p + 1}{p}$$

with  $|\nu_h - p| + 1$  and  $\nu_e - p + 1$  degrees of freedom. In other cases, an upper bound  $F$  statistic (providing a lower bound on the  $p$ -value) for Roy's largest root is

$$F = \lambda_1 \frac{\nu_e - d + \nu_h}{d}$$

with  $d$  and  $\nu_e - d + \nu_h$  degrees of freedom, where  $d = \max(p, \nu_h)$ .

Samuel Stanley Wilks (1906–1964) was born in Texas. He gained degrees in architecture, mathematics, and statistics from North Texas Teachers' College and the universities of Texas and Iowa. After periods in Columbia and England, he moved to Princeton in 1933. Wilks published various widely used texts, was founding editor of the *Annals of Mathematical Statistics*, and made many key contributions to multivariate statistics. Wilks' lambda is named for him.

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## Also see

- [MV] [manova postestimation](#) — Postestimation tools for manova
  - [MV] [mvreg](#) — Multivariate regression
  - [MV] [mvtest](#) — Multivariate tests
  - [D] [encode](#) — Encode string into numeric and vice versa
  - [D] [reshape](#) — Convert data from wide to long form and vice versa
  - [R] [anova](#) — Analysis of variance and covariance
- Stata Structural Equation Modeling Reference Manual*
- [U] [13.5 Accessing coefficients and standard errors](#)
  - [U] [20 Estimation and postestimation commands](#)