margins, pwcompare — Pairwise comparisons of margins

Syntax

margins [marginlist] [if] [in] [weight] [, pwcompare margins_options]
margins [marginlist] [if] [in] [weight] [, pwcompare(suboptions) margins_options]

where marginlist is a list of factor variables or interactions that appear in the current estimation results. The variables may be typed with or without the i. prefix, and you may use any factor-variable syntax:

- margins i.sex i.group i.sex#i.group, pwcompare
- margins sex group sex#i.group, pwcompare
- margins sex##group, pwcompare

See [R] margins for the available margins_options.

<table>
<thead>
<tr>
<th>suboptions</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>cieffects</td>
<td>show effects table with confidence intervals; the default</td>
</tr>
<tr>
<td>pveffects</td>
<td>show effects table with p-values</td>
</tr>
<tr>
<td>effects</td>
<td>show effects table with confidence intervals and p-values</td>
</tr>
<tr>
<td>cimargins</td>
<td>show table of margins and confidence intervals</td>
</tr>
<tr>
<td>groups</td>
<td>show table of margins and group codes</td>
</tr>
<tr>
<td>sort</td>
<td>sort the margins or contrasts in each term</td>
</tr>
</tbody>
</table>

fweights, aweights, iweights, and pweights are allowed; see [U] 11.1.6 weight.

Menu

Statistics > Postestimation > Pairwise comparisons of margins

Description

margins with the pwcompare option performs pairwise comparisons of margins. margins, pwcompare extends the capabilities of pwcompare to any of the nonlinear responses, predictive margins, or other margins that can be estimated by margins.
Suboptions

cieffects specifies that a table of the pairwise comparisons with their standard errors and confidence
intervals be reported. This is the default.
pveffects specifies that a table of the pairwise comparisons with their standard errors, test statistics,
and \( p \)-values be reported.
effects specifies that a table of the pairwise comparisons with their standard errors, test statistics,
\( p \)-values, and confidence intervals be reported.
cimargins specifies that a table of the margins with their standard errors and confidence intervals
be reported.
groups specifies that a table of the margins with their standard errors and group codes be reported.
Margins with the same letter in the group code are not significantly different at the specified
significance level.
sort specifies that the reported tables be sorted on the margins or contrasts in each term.

Remarks and examples

You should be familiar with the concepts and syntax of both margins and pwcompare before using
the pwcompare option of margins. These remarks build on those in [R] margins and [R] pwcompare.

margins can perform pairwise comparisons of any of the margins that it estimates.

We begin by fitting a logistic regression model using the NHANES II dataset, ignoring the complex
survey nature of the data. Our dependent variable is highbp, an indicator for whether a person has
high blood pressure. We fit an interacted model including two factor variables representing the region
of the country as well as the continuous covariate bmi.

```
. use http://www.stata-press.com/data/r13/nhanes2
. logistic highbp region##c.bmi
(output omitted)
```

By default, margins will compute the predictive margins of the probability of a positive outcome
for each of the terms in marginlist after logistic regression. We will margin on region so that
margins will estimate the average predicted probabilities of having high blood pressure conditional
on being in each of the four regions and unconditional on BMI. We can specify the pwcompare option
to obtain all possible pairwise comparisons of these predictive margins:
. margins region, pwcompare
Pairwise comparisons of predictive margins
Model VCE : OIM
Expression : Pr(highbp), predict()

<table>
<thead>
<tr>
<th>Delta-method</th>
<th>Unadjusted</th>
</tr>
</thead>
<tbody>
<tr>
<td>Contrast</td>
<td>Std. Err.</td>
</tr>
<tr>
<td>region</td>
<td></td>
</tr>
<tr>
<td>MW vs NE</td>
<td>-.0377194</td>
</tr>
<tr>
<td>S vs NE</td>
<td>-.0156843</td>
</tr>
<tr>
<td>W vs NE</td>
<td>-.006873</td>
</tr>
<tr>
<td>S vs MW</td>
<td>.0220351</td>
</tr>
<tr>
<td>W vs MW</td>
<td>.0308463</td>
</tr>
<tr>
<td>W vs S</td>
<td>.0088112</td>
</tr>
</tbody>
</table>

This table gives each of the pairwise differences with confidence intervals. We can see that the confidence interval in the row labeled MW vs NE does not include 0. At the 5% level, the predictive margins for the first and second regions, the Northeast and the Midwest, are significantly different. The same is true of the second and fourth regions, the Midwest and the West. With many pairwise comparisons, output in this format can be difficult to sort through. We can organize it by adding the group suboption:

. margins region, pwcompare(group)
Pairwise comparisons of predictive margins
Model VCE : OIM
Expression : Pr(highbp), predict()

<table>
<thead>
<tr>
<th>Delta-method</th>
<th>Unadjusted</th>
</tr>
</thead>
<tbody>
<tr>
<td>Margin</td>
<td>Std. Err.</td>
</tr>
<tr>
<td>region</td>
<td></td>
</tr>
<tr>
<td>NE</td>
<td>.4388358</td>
</tr>
<tr>
<td>MW</td>
<td>.4011164</td>
</tr>
<tr>
<td>S</td>
<td>.4231516</td>
</tr>
<tr>
<td>W</td>
<td>.4319628</td>
</tr>
</tbody>
</table>

Note: Margins sharing a letter in the group label are not significantly different at the 5% level.

The group output includes the predictive margins for each region and letters denoting margins that are not significantly different from one another. In this case, the Northeast (NE), South (S), and West (W) regions have the letter B in the “Unadjusted Groups” column. The letter B indicates that the average predicted probability for the Northeast region is not significantly different from the average predicted probabilities for the South and West regions at the 5% significance level. The Midwest (MW) region does not share a letter with the Northeast region nor the West region, which indicates that the average predicted probability for the Midwest region is significantly different for each of the other two regions at our 5% level.

We can also include the mcompare(bonferroni) option to perform tests using Bonferroni’s method to account for making multiple comparisons.
Pairwise comparisons of predictive margins

Model VCE : OIM
Expression : \( Pr(\text{highbp}), \text{predict()}) \)

<table>
<thead>
<tr>
<th>Number of Comparisons</th>
</tr>
</thead>
<tbody>
<tr>
<td>region</td>
</tr>
<tr>
<td>6</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Delta-method Bonferroni</th>
</tr>
</thead>
<tbody>
<tr>
<td>Margin</td>
</tr>
<tr>
<td>--------</td>
</tr>
<tr>
<td>NE</td>
</tr>
<tr>
<td>MW</td>
</tr>
<tr>
<td>S</td>
</tr>
<tr>
<td>W</td>
</tr>
</tbody>
</table>

Note: Margins sharing a letter in the group label are not significantly different at the 5% level.

We now see the letter A on the row corresponding to the West region. At the 5% level and with Bonferroni’s adjustment, the predictive margins for the probability in the Midwest and West regions are not significantly different.

Stored results

\texttt{margins}, \texttt{pwcompare} stores the following additional results in \texttt{r()}: 

Scalars 
\texttt{r(k_terms)} number of terms participating in pairwise comparisons

Macros 
\texttt{r(cmd)} \texttt{pwcompare} 
\texttt{r(cmd2)} \texttt{margins} 
\texttt{r(group#)} group code for the \#th margin in \texttt{r(b)} 
\texttt{r(mcmethod_vs)} method from \texttt{mcompare()} 
\texttt{r(mctitle_vs)} title for method from \texttt{mcompare()} 
\texttt{r(mcadjustall_vs)} adjustall or empty

Matrices 
\texttt{r(b)} margin estimates 
\texttt{r(V)} variance–covariance matrix of the margin estimates 
\texttt{r(b_vs)} margin difference estimates 
\texttt{r(V_vs)} variance–covariance margin difference of the margin estimates 
\texttt{r(error_vs)} margin difference estimability codes; 
  0 means estimable, 
  8 means not estimable 
\texttt{r(table_vs)} matrix containing the margin differences with their standard errors, test statistics, 
  \( p \)-values, and confidence intervals 
\texttt{r(L)} matrix that produces the margin differences
margins, pwcompare with the post option also stores the following additional results in e():

Scalars

\( e(k\_terms) \)  
number of terms participating in pairwise comparisons

Macros

\( e(cmd) \)  
pwcompare
\( e(cmd2) \)  
margins

Matrices

\( e(b) \)  
margin estimates
\( e(V) \)  
variance–covariance matrix of the margin estimates
\( e(b\_vs) \)  
margin difference estimates
\( e(V\_vs) \)  
variance–covariance margin difference of the margin estimates
\( e(error\_vs) \)  
margin difference estimability codes;  
0 means estimable, 
8 means not estimable
\( e(L) \)  
matrix that produces the margin differences

Methods and formulas

See Methods and formulas in [R] margins and Methods and formulas in [R] pwcompare.

Also see

[R] contrast — Contrasts and linear hypothesis tests after estimation
[R] margins — Marginal means, predictive margins, and marginal effects
[R] margins, contrast — Contrasts of margins
[R] margins postestimation — Postestimation tools for margins
[R] pwcompare — Pairwise comparisons