

xtgee postestimation — Postestimation tools for xtgee

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Postestimation commands

The following postestimation command is of special interest after `xtgee`:

Command	Description
<code>estat wcorrelation</code>	estimated matrix of the within-group correlations

The following standard postestimation commands are also available:

Command	Description
<code>contrast</code>	contrasts and ANOVA-style joint tests of estimates
<code>estat summarize</code>	summary statistics for the estimation sample
<code>estat vce</code>	variance–covariance matrix of the estimators (VCE)
<code>estimates</code>	cataloging estimation results
* <code>forecast</code>	dynamic forecasts and simulations
<code>hausman</code>	Hausman’s specification test
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
<code>margins</code>	marginal means, predictive margins, marginal effects, and average marginal effects
<code>marginsplot</code>	graph the results from margins (profile plots, interaction plots, etc.)
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
<code>predict</code>	predictions, residuals, influence statistics, and other diagnostic measures
<code>predictnl</code>	point estimates, standard errors, testing, and inference for generalized predictions
<code>pwcompare</code>	pairwise comparisons of estimates
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

* `forecast` is not appropriate with `mi` estimation results.

predict

Description for predict

`predict` creates a new variable containing predictions such as predicted values, probabilities, linear predictions, standard errors, and equation-level scores.

Menu for predict

Statistics > Postestimation

Syntax for predict

```
predict [type] newvar [if] [in] [, statistic nooffset]
```

<i>statistic</i>	Description
------------------	-------------

Main

<code>mu</code>	predicted value of <i>depvar</i> ; considers the <code>offset()</code> or <code>exposure()</code> ; the default
<code>rate</code>	predicted value of <i>depvar</i>
<code>pr(<i>n</i>)</code>	probability $\Pr(y_{it} = n)$ for <code>family(poisson) link(log)</code>
<code>pr(<i>a</i>,<i>b</i>)</code>	probability $\Pr(a \leq y_{it} \leq b)$ for <code>family(poisson) link(log)</code>
<code>xb</code>	linear prediction
<code>stdp</code>	standard error of the linear prediction
<code>score</code>	first derivative of the log likelihood with respect to $\mathbf{x}_{it}\beta$

These statistics are available both in and out of sample; type `predict ... if e(sample) ...` if wanted only for the estimation sample.

Options for predict

Main

`mu`, the default, and `rate` calculate the predicted value of *depvar*. `mu` takes into account the `offset()` or `exposure()` together with the denominator if the family is binomial; `rate` ignores those adjustments. `mu` and `rate` are equivalent if you did not specify `offset()` or `exposure()` when you fit the `xtgee` model and you did not specify `family(binomial #)` or `family(binomial varname)`, meaning the binomial family and a denominator not equal to one.

Thus `mu` and `rate` are the same for `family(gaussian) link(identity)`.

`mu` and `rate` are not equivalent for `family(binomial pop) link(logit)`. Then `mu` would predict the number of positive outcomes and `rate` would predict the probability of a positive outcome.

`mu` and `rate` are not equivalent for `family(poisson) link(log) exposure(time)`. Then `mu` would predict the number of events given exposure time and `rate` would calculate the incidence rate—the number of events given an exposure time of 1.

`pr(n)` calculates the probability $\Pr(y_{it} = n)$ for `family(poisson) link(log)`, where *n* is a nonnegative integer that may be specified as a number or a variable.

`pr(a,b)` calculates the probability $\Pr(a \leq y_{it} \leq b)$ for `family(poisson) link(log)`, where a and b are nonnegative integers that may be specified as numbers or variables;

b missing ($b \geq .$) means $+\infty$;

`pr(20,.)` calculates $\Pr(y_{it} \geq 20)$;

`pr(20,b)` calculates $\Pr(y_{it} \geq 20)$ in observations for which $b \geq .$ and calculates $\Pr(20 \leq y_{it} \leq b)$ elsewhere.

`pr(.,b)` produces a syntax error. A missing value in an observation of the variable a causes a missing value in that observation for `pr(a,b)`.

`xb` calculates the linear prediction.

`stdp` calculates the standard error of the linear prediction.

`score` calculates the equation-level score, $u_{it} = \partial \ln L(\mathbf{x}_{it}\boldsymbol{\beta}) / \partial (\mathbf{x}_{it}\boldsymbol{\beta})$.

`nooffset` is relevant only if you specified `offset(varname)`, `exposure(varname)`, `family(binomial #)`, or `family(binomial varname)` when you fit the model. It modifies the calculations made by `predict` so that they ignore the offset or exposure variable and the binomial denominator. Thus `predict ..., mu nooffset` produces the same results as `predict ..., rate`.

margins

Description for margins

`margins` estimates margins of response for predicted values, probabilities, and linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

```
margins [marginlist] [, options]
```

```
margins [marginlist] , predict(statistic ...) [predict(statistic ...) ...] [options]
```

<i>statistic</i>	Description
<code>mu</code>	predicted value of <i>depvar</i> ; considers the <code>offset()</code> or <code>exposure()</code> ; the default
<code>rate</code>	predicted value of <i>depvar</i>
<code>pr(n)</code>	probability $\Pr(y_{it} = n)$ for <code>family(poisson) link(log)</code>
<code>pr(a,b)</code>	probability $\Pr(a \leq y_{it} \leq b)$ for <code>family(poisson) link(log)</code>
<code>xb</code>	linear prediction
<code>stdp</code>	not allowed with <code>margins</code>
<code>score</code>	not allowed with <code>margins</code>

Statistics not allowed with `margins` are functions of stochastic quantities other than $e(b)$.

For the full syntax, see [R] [margins](#).

estat

Description for estat

`estat wcorrelation` displays the estimated matrix of the within-group correlations.

Menu for estat

Statistics > Postestimation

Syntax for estat

```
estat wcorrelation [ , compact format(%fmt) ]
```

Options for estat

`compact` specifies that only the parameters (alpha) of the estimated matrix of within-group correlations be displayed rather than the entire matrix.

`format(%fmt)` overrides the display format; see [\[D\] format](#).

Remarks and examples

[stata.com](http://www.stata.com)

▶ Example 1

`xtgee` can estimate rich correlation structures. In [example 2](#) of [\[XT\] xtgee](#), we fit the model

```
. use http://www.stata-press.com/data/r14/nlswork2
(National Longitudinal Survey. Young Women 14-26 years of age in 1968)
. xtgee ln_w grade age c.age#c.age
(output omitted)
```

After estimation, `estat wcorrelation` reports the working correlation matrix **R**:

```
. estat wcorrelation
Estimated within-idcode correlation matrix R:
```

	c1	c2	c3	c4	c5	c6
r1	1					
r2	.4851356	1				
r3	.4851356	.4851356	1			
r4	.4851356	.4851356	.4851356	1		
r5	.4851356	.4851356	.4851356	.4851356	1	
r6	.4851356	.4851356	.4851356	.4851356	.4851356	1
r7	.4851356	.4851356	.4851356	.4851356	.4851356	.4851356
r8	.4851356	.4851356	.4851356	.4851356	.4851356	.4851356
r9	.4851356	.4851356	.4851356	.4851356	.4851356	.4851356
	c7	c8	c9			
r7	1					
r8	.4851356	1				
r9	.4851356	.4851356	1			

The equal-correlation model corresponds to an exchangeable correlation structure, meaning that the correlation of observations within person is a constant. The working correlation estimated by xtgee is 0.4851. (xtreg, re, by comparison, reports 0.5141; see the xtreg command in example 2 of [XT] xtgee.) We constrained the model to have this simple correlation structure. What if we relaxed the constraint? To go to the other extreme, let's place no constraints on the matrix (other than its being symmetric). We do this by specifying correlation(unstructured), although we can abbreviate the option.

```
. xtgee ln_w grade age c.age#c.age, corr(unstr) nolog
GEE population-averaged model      Number of obs      =      16,085
Group and time vars:              idcode year          Number of groups   =       3,913
Link:                               identity              Obs per group:
Family:                             Gaussian                min =              1
Correlation:                        unstructured          avg =              4.1
                                                              max =              9
                                                              Wald chi2(3)       =      2405.20
                                                              Prob > chi2        =       0.0000

Scale parameter:                   .1418513
```

ln_wage	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
grade	.0720684	.002151	33.50	0.000	.0678525	.0762843
age	.1008095	.0081471	12.37	0.000	.0848416	.1167775
c.age#c.age	-.0015104	.0001617	-9.34	0.000	-.0018272	-.0011936
_cons	-.8645484	.1009488	-8.56	0.000	-1.062404	-.6666923

```
. estat wcorrelation
```

Estimated within-idcode correlation matrix R:

	c1	c2	c3	c4	c5	c6
r1	1					
r2	.4354838	1				
r3	.4280248	.5597329	1			
r4	.3772342	.5012129	.5475113	1		
r5	.4031433	.5301403	.502668	.6216227	1	
r6	.3663686	.4519138	.4783186	.5685009	.7306005	1
r7	.2819915	.3605743	.3918118	.4012104	.4642561	.50219
r8	.3162028	.3445668	.4285424	.4389241	.4696792	.5222537
r9	.2148737	.3078491	.3337292	.3584013	.4865802	.4613128
	c7	c8	c9			
r7	1					
r8	.6475654	1				
r9	.5791417	.7386595	1			

This correlation matrix looks different from the previously constrained one and shows, in particular, that the serial correlation of the residuals diminishes as the lag increases, although residuals separated by small lags are more correlated than, say, AR(1) would imply.



► Example 2

In example 1 of [XT] xtprobit, we showed a random-effects model of unionization using the union data described in [XT] xt. We performed the estimation using xtprobit but said that we could have used xtgee as well. Here we fit a population-averaged (equal correlation) model for comparison:

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```

. use http://www.stata-press.com/data/r14/union
(NLS Women 14-24 in 1968)

. xtgee union age grade i.not_smsa south##c.year, family(binomial) link(probit)

Iteration 1: tolerance = .12544249
Iteration 2: tolerance = .0034686
Iteration 3: tolerance = .00017448
Iteration 4: tolerance = 8.382e-06
Iteration 5: tolerance = 3.997e-07

GEE population-averaged model
Group variable:                idcode      Number of obs    =    26,200
Link:                          probit      Number of groups =     4,434
Family:                         binomial   Obs per group:
Correlation:                    exchangeable                               min =      1
                                                                    avg =     5.9
                                                                    max =     12
                                                                    Wald chi2(6) =    242.57
                                                                    Prob > chi2    =     0.0000

Scale parameter:                1          Wald chi2(6)    =    242.57
                                                                    Prob > chi2    =     0.0000

```

union	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
age	.0089699	.0053208	1.69	0.092	-.0014586	.0193985
grade	.0333174	.0062352	5.34	0.000	.0210966	.0455382
1.not_smsa	-.0715717	.027543	-2.60	0.009	-.1255551	-.0175884
1.south	-1.017368	.207931	-4.89	0.000	-1.424905	-.6098308
year	-.0062708	.0055314	-1.13	0.257	-.0171122	.0045706
south#c.year						
1	.0086294	.00258	3.34	0.001	.0035727	.013686
_cons	-.8670997	.294771	-2.94	0.003	-1.44484	-.2893592

Let's look at the correlation structure and then relax it:

```

. estat wcorrelation, format(%8.4f)
Estimated within-idcode correlation matrix R:

```

	c1	c2	c3	c4	c5	c6	c7
r1	1.0000						
r2	0.4615	1.0000					
r3	0.4615	0.4615	1.0000				
r4	0.4615	0.4615	0.4615	1.0000			
r5	0.4615	0.4615	0.4615	0.4615	1.0000		
r6	0.4615	0.4615	0.4615	0.4615	0.4615	1.0000	
r7	0.4615	0.4615	0.4615	0.4615	0.4615	0.4615	1.0000
r8	0.4615	0.4615	0.4615	0.4615	0.4615	0.4615	0.4615
r9	0.4615	0.4615	0.4615	0.4615	0.4615	0.4615	0.4615
r10	0.4615	0.4615	0.4615	0.4615	0.4615	0.4615	0.4615
r11	0.4615	0.4615	0.4615	0.4615	0.4615	0.4615	0.4615
r12	0.4615	0.4615	0.4615	0.4615	0.4615	0.4615	0.4615
	c8	c9	c10	c11	c12		
r8	1.0000						
r9	0.4615	1.0000					
r10	0.4615	0.4615	1.0000				
r11	0.4615	0.4615	0.4615	1.0000			
r12	0.4615	0.4615	0.4615	0.4615	1.0000		

We estimate the fixed correlation between observations within person to be 0.4615. We have many data (an average of 5.9 observations on 4,434 women), so estimating the full correlation matrix is feasible. Let's do that and then examine the results:

```
. xtgee union age grade i.not_smsa south#c.year, family(binomial) link(probit)
> corr(unstr) nolog

GEE population-averaged model
Group and time vars:      idcode year      Number of obs      =      26,200
Link:                      probit          Number of groups   =      4,434
Family:                    binomial          Obs per group:
Correlation:                unstructured          min =              1
                                                avg =              5.9
                                                max =              12
                                                Wald chi2(6)      =      198.45
                                                Prob > chi2       =      0.0000

Scale parameter:          1
```

union	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
age	.0096612	.0053366	1.81	0.070	-.0007984 .0201208
grade	.0352762	.0065621	5.38	0.000	.0224148 .0481377
1.not_smsa	-.093073	.0291971	-3.19	0.001	-.1502983 -.0358478
1.south	-1.028526	.278802	-3.69	0.000	-1.574968 -.4820839
year	-.0088187	.005719	-1.54	0.123	-.0200278 .0023904
south#c.year					
1	.0089824	.0034865	2.58	0.010	.002149 .0158158
_cons	-.7306192	.316757	-2.31	0.021	-1.351451 -.109787

```
. estat wcorrelation, format(%8.4f)
```

Estimated within-idcode correlation matrix R:

	c1	c2	c3	c4	c5	c6	c7
r1	1.0000						
r2	0.6667	1.0000					
r3	0.6151	0.6523	1.0000				
r4	0.5268	0.5717	0.6101	1.0000			
r5	0.3309	0.3669	0.4005	0.4783	1.0000		
r6	0.3000	0.3706	0.4237	0.4562	0.6426	1.0000	
r7	0.2995	0.3568	0.3851	0.4279	0.4931	0.6384	1.0000
r8	0.2759	0.3021	0.3225	0.3751	0.4682	0.5597	0.7009
r9	0.2989	0.2981	0.3021	0.3806	0.4605	0.5068	0.6090
r10	0.2285	0.2597	0.2748	0.3637	0.3981	0.4909	0.5889
r11	0.2325	0.2289	0.2696	0.3246	0.3551	0.4426	0.5103
r12	0.2359	0.2351	0.2544	0.3134	0.3474	0.3822	0.4788
	c8	c9	c10	c11	c12		
r8	1.0000						
r9	0.6714	1.0000					
r10	0.5973	0.6325	1.0000				
r11	0.5625	0.5756	0.5738	1.0000			
r12	0.4999	0.5412	0.5329	0.6428	1.0000		

As before, we find that the correlation of residuals decreases as the lag increases, but more slowly than an AR(1) process.

► **Example 3**

In this example, we examine injury incidents among 20 airlines in each of 4 years. The data are fictional, and, as a matter of fact, are really from a random-effects model.

```
. use http://www.stata-press.com/data/r14/airacc
. generate lnpm = ln(pmiles)
. xtgee i_cnt inprog, family(poisson) eform offset(lnpm) nolog
GEE population-averaged model                Number of obs   =       80
Group variable:                airline        Number of groups =       20
Link:                            log          Obs per group:
Family:                            Poisson                min =         4
Correlation:                    exchangeable            avg =         4.0
                                                    max =         4
                                                    Wald chi2(1)    =       5.27
Scale parameter:                1            Prob > chi2     =       0.0217
```

i_cnt	IRR	Std. Err.	z	P> z	[95% Conf. Interval]	
inprog	.9059936	.0389528	-2.30	0.022	.8327758	.9856487
_cons	.0080065	.0002912	-132.71	0.000	.0074555	.0085981
lnpm	1	(offset)				

```
. estat wcorrelation
```

Estimated within-airline correlation matrix R:

	c1	c2	c3	c4
r1	1			
r2	.4606406	1		
r3	.4606406	.4606406	1	
r4	.4606406	.4606406	.4606406	1

Now there are not really enough data here to reliably estimate the correlation without any constraints of structure, but here is what happens if we try:

```
. xtgee i_cnt inprog, family(poisson) eform offset(lnpm) corr(unstr) nolog
GEE population-averaged model                Number of obs   =       80
Group and time vars:                airline time    Number of groups =       20
Link:                            log          Obs per group:
Family:                            Poisson                min =         4
Correlation:                    unstructured            avg =         4.0
                                                    max =         4
                                                    Wald chi2(1)    =       0.36
Scale parameter:                1            Prob > chi2     =       0.5496
```

i_cnt	IRR	Std. Err.	z	P> z	[95% Conf. Interval]	
inprog	.9791082	.0345486	-0.60	0.550	.9136826	1.049219
_cons	.0078716	.0002787	-136.82	0.000	.0073439	.0084373
lnpm	1	(offset)				


```
. estat wcorrelation
Estimated within-airline correlation matrix R:
```

	c1	c2	c3	c4
r1	1			
r2	.5700298	1		
r3	.716356	.4192126	1	
r4	.2383264	.3839863	.3521287	1

There is no sensible pattern to the correlations.

We created this dataset from a random-effects Poisson model. We reran our data-creation program and this time had it create 400 airlines rather than 20, still with 4 years of data each. Here are the equal-correlation model and estimated correlation structure:

```
. use http://www.stata-press.com/data/r14/airacc2, clear
. xtgee i_cnt inprog, family(poisson) eform offset(lnpm) nolog
GEE population-averaged model
Group variable:          airline      Number of obs   =    1,600
Link:                   log          Number of groups =     400
Family:                 Poisson      Obs per group:
Correlation:            exchangeable  min =           4
                                           avg =           4.0
                                           max =           4
                                           Wald chi2(1)   =    111.80
                                           Prob > chi2    =     0.0000
Scale parameter:              1      Wald chi2(1)   =    111.80
                                           Prob > chi2    =     0.0000
```

i_cnt	IRR	Std. Err.	z	P> z	[95% Conf. Interval]	
inprog	.8915304	.0096807	-10.57	0.000	.8727571	.9107076
_cons	.0071357	.0000629	-560.57	0.000	.0070134	.0072601
lnpm	1	(offset)				

```
. estat wcorrelation
Estimated within-airline correlation matrix R:
```

	c1	c2	c3	c4
r1	1			
r2	.5291707	1		
r3	.5291707	.5291707	1	
r4	.5291707	.5291707	.5291707	1

The following estimation results assume unstructured correlation:

```
. xtgee i_cnt inprog, family(poisson) corr(unstr) eform offset(lnpm) nolog
GEE population-averaged model
Group and time vars:    airline time  Number of obs   =    1,600
Link:                   log          Number of groups =     400
Family:                 Poisson      Obs per group:
Correlation:            unstructured  min =           4
                                           avg =           4.0
                                           max =           4
                                           Wald chi2(1)   =    113.43
                                           Prob > chi2    =     0.0000
Scale parameter:              1      Wald chi2(1)   =    113.43
                                           Prob > chi2    =     0.0000
```

i_cnt	IRR	Std. Err.	z	P> z	[95% Conf. Interval]	
inprog	.8914155	.0096208	-10.65	0.000	.8727572	.9104728
_cons	.0071402	.0000628	-561.50	0.000	.0070181	.0072645
lnpm	1	(offset)				

```
. estat wcorrelation
Estimated within-airline correlation matrix R:
-----
```

	c1	c2	c3	c4
r1	1			
r2	.4733189	1		
r3	.5240576	.5748868	1	
r4	.5139748	.5048895	.5840707	1

The equal-correlation model estimated a fixed correlation of 0.5292, and above we have correlations ranging between 0.4733 and 0.5841 with little pattern in their structure.

◀

Also see

[XT] [xtgee](#) — Fit population-averaged panel-data models by using GEE

[U] [20 Estimation and postestimation commands](#)