Title

> **xteintreg —** Extended random-effects interval regression

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Description

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

The dependent variable may be measured as point data, interval data, left-censored data, or right-censored data. Continuous, binary, and ordinal endogenous covariates are allowed. Treatment assignment may be endogenous or exogenous. A probit or tobit model may be used to account for endogenous sample selection.

xteintreg fits extended regression models for panel data in the same way that eintreg does for cross-sectional data. See [ERM] **eintreg** to learn about these models and how to fit them using xteintreg.

Quick start

All *Quick start* examples use an interval-measured dependent variable with the interval's lower bound recorded in variable y_l and its upper bound recorded in y_u.

Random-effects regression of $[y\_l, y\_u]$ on x with continuous endogenous covariate y2 modeled by x and z using xtset data

    xteintreg y_l y_u x, endogenous(y2 = x z)

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

    xteintreg y_l y_u x, endogenous(d = x z, probit)

Random-effects regression of $[y\_l, y\_u]$ on x with endogenous treatment trtvar modeled by x and z

    xteintreg y_l y_u x, entreat(trtvar = x z)

Same as above, but only the equation for $[y\_l, y\_u]$ has a random effect

    xteintreg y_l y_u x, entreat(trtvar = x z, nore)

Random-effects regression of $[y\_l, y\_u]$ on x with endogenous sample-selection indicator selvar modeled by x and z

    xteintreg y_l y_u x, select(selvar = x z)

Same as above, but adding endogenous covariate y2 modeled by x and z2

    xteintreg y_l y_u x, select(selvar = x z) endogenous(y2 = x z2)

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Menu

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Syntax

For syntax, methods, and all other information on xteintreg, see [ERM] **eintreg**.

For suggested citations, see the FAQ on citing Stata documentation.