

**bayes: mepoisson** — Bayesian multilevel Poisson regression

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## Description

`bayes: mepoisson` fits a Bayesian multilevel Poisson regression to a nonnegative count outcome; see [\[BAYES\] bayes](#) and [\[ME\] mepoisson](#) for details.

## Quick start

Bayesian two-level Poisson regression of `y` on `x1` and `x2` with random intercepts by `id`, using default normal priors for regression coefficients and default inverse-gamma prior for the variance of random intercepts

```
bayes: mepoisson y x1 x2 || id:
```

Use a standard deviation of 10 instead of 100 for the default normal priors

```
bayes, normalprior(10): mepoisson y x1 x2 || id:
```

Use uniform priors for the slopes and a normal prior for the intercept

```
bayes, prior({y: x1 x2}, uniform(-10,10)) ///
prior({y:_cons}, normal(0,10)): mepoisson y x1 x2 || id:
```

Save simulation results to `simdata.dta`, and use a random-number seed for reproducibility

```
bayes, saving(simdata) rseed(123): mepoisson y x1 x2 || id:
```

Specify 20,000 MCMC samples, set length of the burn-in period to 5,000, and request that a dot be displayed every 500 simulations

```
bayes, mcmcsample(20000) burnin(5000) dots(500): mepoisson y x1 x2 || id:
```

In the above, request that the 90% HPD credible interval be displayed instead of the default 95% equal-tailed credible interval

```
bayes, clevel(90) hpd
```

Display incidence-rate ratios instead of coefficients

```
bayes: mepoisson y x1 x2 || id: , irr
```

Display incidence-rate ratios on replay

```
bayes, irr
```

Also see [Quick start](#) in [\[BAYES\] bayes](#) and [Quick start](#) in [\[ME\] mepoisson](#).

## Menu

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## Syntax

```
bayes [ , bayesopts ] : mepoisson depvar fe_equation
      [ || re_equation ] [ || re_equation ... ] [ , options ]
```

where the syntax of *fe\_equation* is

```
[ indepvars ] [ if ] [ in ] [ weight ] [ , fe_options ]
```

and the syntax of *re\_equation* is one of the following:

for random coefficients and intercepts

```
levelvar: [ varlist ] [ , re_options ]
```

for random effects among the values of a factor variable

```
levelvar: R.varname
```

*levelvar* either is a variable identifying the group structure for the random effects at that level or is `_all`, representing one group comprising all observations.

<i>fe_options</i>	Description
Model	
<code>noconstant</code>	suppress constant term from the <a href="#">fixed-effects</a> equation
<code>exposure(<i>varname<sub>e</sub></i>)</code>	include $\ln(\textit{varname}_e)$ in model with coefficient constrained to 1
<code>offset(<i>varname<sub>o</sub></i>)</code>	include <i>varname<sub>o</sub></i> in model with coefficient constrained to 1

<i>re_options</i>	Description
Model	
<code>covariance(<i>vartype</i>)</code>	variance–covariance structure of the <a href="#">random effects</a> ; only structures <code>independent</code> , <code>identity</code> , and <code>unstructured</code> supported
<code>noconstant</code>	suppress constant term from the random-effects equation

<i>options</i>	Description
Model	
<code>collinear</code>	keep collinear variables
Reporting	
<code>irr</code>	report incidence-rate ratios
<code>notable</code>	suppress coefficient table
<code>noheader</code>	suppress output header
<code>nogroup</code>	suppress table summarizing groups
<code>display_options</code>	control spacing, line width, and base and empty cells
<code>level(#)</code>	set credible level; default is <code>level(95)</code>

*indepvars* may contain factor variables; see [U] 11.4.3 **Factor variables**.

*depvar*, *indepvars*, and *varlist* may contain time-series operators; see [U] 11.4.4 **Time-series varlists**.

*fweights* are allowed; see [U] 11.1.6 **weight**.

**bayes**: **mepoisson**, **level()** is equivalent to **bayes**, **clevel()**: **mepoisson**.

For a detailed description of *options*, see *Options* in [ME] **mepoisson**.

<i>bayesopts</i>	Description
<b>Priors</b>	
* <b>normalprior</b> (#)	specify standard deviation of default normal priors for regression coefficients; default is <b>normalprior</b> (100)
* <b>igammaprior</b> (# #)	specify shape and scale of default inverse-gamma prior for variance components; default is <b>igammaprior</b> (0.01 0.01)
* <b>iwishartprior</b> (# [...])	specify degrees of freedom and, optionally, scale matrix of default inverse-Wishart prior for unstructured random-effects covariance
<b>prior</b> ( <i>priorspec</i> )	prior for model parameters; this option may be repeated
<b>dryrun</b>	show model summary without estimation
<b>Simulation</b>	
<b>mcmcsize</b> (#)	MCMC sample size; default is <b>mcmcsize</b> (10000)
<b>burnin</b> (#)	burn-in period; default is <b>burnin</b> (2500)
<b>thinning</b> (#)	thinning interval; default is <b>thinning</b> (1)
<b>rseed</b> (#)	random-number seed
<b>exclude</b> ( <i>paramref</i> )	specify model parameters to be excluded from the simulation results
<b>restubs</b> ( <i>restub1 restub2 ...</i> )	specify stubs for random-effects parameters for all levels
<b>Blocking</b>	
* <b>blocksize</b> (#)	maximum block size; default is <b>blocksize</b> (50)
<b>block</b> ( <i>paramref</i> [, <i>blockopts</i> ])	specify a block of model parameters; this option may be repeated
<b>blocksummary</b>	display block summary
* <b>noblocking</b>	do not block parameters by default
<b>Initialization</b>	
<b>initial</b> ( <i>initspec</i> )	initial values for model parameters
<b>nomleinitial</b>	suppress the use of maximum likelihood estimates as starting values
<b>initrandom</b>	specify random initial values
<b>initsummary</b>	display initial values used for simulation
* <b>noisily</b>	display output from the estimation command during initialization
<b>Adaptation</b>	
<b>adaptation</b> ( <i>adaptopts</i> )	control the adaptive MCMC procedure
<b>scale</b> (#)	initial multiplier for scale factor; default is <b>scale</b> (2.38)
<b>covariance</b> ( <i>cov</i> )	initial proposal covariance; default is the identity matrix

## Reporting

<code>clevel(#)</code>	set credible interval level; default is <code>clevel(95)</code>
<code>hpd</code>	display HPD credible intervals instead of the default equal-tailed credible intervals
* <code>irr</code>	report incidence-rate ratios
<code>eform[<i>(string)</i>]</code>	report exponentiated coefficients and, optionally, label as <i>string</i>
<code>remargl</code>	compute log marginal likelihood
<code>batch(#)</code>	specify length of block for batch-means calculations; default is <code>batch(0)</code>
<code>saving(filename[, replace])</code>	save simulation results to <i>filename.dta</i>
<code>nomodelsummary</code>	suppress model summary
<code>nomesummary</code>	suppress multilevel-structure summary
<code>[no]dots</code>	suppress dots or display dots every 100 iterations and iteration numbers every 1,000 iterations; default is <code>dots</code>
<code>dots(#[, every(#)])</code>	display dots as simulation is performed
<code>[no]show(paramref)</code>	specify model parameters to be excluded from or included in the output
<code>showeffects[<i>(ref)</i>]</code>	specify that all or a subset of random-effects parameters be included in the output
<code>melabel</code>	display estimation table using the same row labels as <code>mepoisson</code>
<code>nogroup</code>	suppress table summarizing groups
<code>notable</code>	suppress estimation table
<code>noheader</code>	suppress output header
<code>title(string)</code>	display <i>string</i> as title above the table of parameter estimates
<code>display_options</code>	control spacing, line width, and base and empty cells

## Advanced

<code>search(search_options)</code>	control the search for feasible initial values
<code>corrlag(#)</code>	specify maximum autocorrelation lag; default varies
<code>corrctl(#)</code>	specify autocorrelation tolerance; default is <code>corrctl(0.01)</code>

\* Starred options are specific to the `bayes` prefix; other options are common between `bayes` and `bayesmh`.

Options `prior()` and `block()` can be repeated.

`priorspec` and `paramref` are defined in [BAYES] `bayesmh`.

`paramref` may contain factor variables; see [U] 11.4.3 Factor variables.

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

Model parameters are regression coefficients `{depvar: indepvars}`, random effects `{rename}`, and either variance components `{rename:sigma2}` or, if option `covariance(unstructured)` is specified, matrix parameter `{restub:Sigma,matrix}`; see *Likelihood model* in [BAYES] `bayes` for how `renames` and `restub` are defined. Use the `dryrun` option to see the definitions of model parameters prior to estimation.

For a detailed description of `bayesopts`, see *Options* in [BAYES] `bayes`.

## Remarks and examples

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

For a general introduction to Bayesian analysis, see [BAYES] `intro`. For a general introduction to Bayesian estimation using an adaptive Metropolis–Hastings algorithm, see [BAYES] `bayesmh`. For remarks and examples specific to the `bayes` prefix, see [BAYES] `bayes`. For details about the estimation command, see [ME] `mepoisson`.

For a simple example of the `bayes` prefix, see *Introductory example* in [BAYES] `bayes`. For multilevel examples, see *Multilevel models* in [BAYES] `bayes`.

## Stored results

See *Stored results* in [BAYES] `bayesmh`.

## Methods and formulas

See *Methods and formulas* in [BAYES] `bayesmh`.

## Also see

[BAYES] `bayes` — Bayesian regression models using the `bayes` prefix

[ME] `mepoisson` — Multilevel mixed-effects Poisson regression

[BAYES] `bayesian postestimation` — Postestimation tools for `bayesmh` and the `bayes` prefix

[BAYES] `bayesian estimation` — Bayesian estimation commands

[BAYES] `bayesian commands` — Introduction to commands for Bayesian analysis

[BAYES] `intro` — Introduction to Bayesian analysis

[BAYES] `Glossary`