bayes: ologit — Bayesian ordered logistic regression				
Description	Quick start	Menu	Syntax	

Stored results

Description

bayes: ologit fits a Bayesian ordered logistic regression to an ordinal outcome; see [BAYES] bayes and [R] ologit for details.

Methods and formulas

Also see

Quick start

Bayesian ordered logistic regression of y on x1 and x2, using default normal priors for regression coefficients and flat priors for cutpoints

bayes: ologit y x1 x2

Remarks and examples

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

bayes, normalprior(10): ologit y x1 x2

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)): ologit y x1 x2

- Save simulation results to simdata.dta, and use a random-number seed for reproducibility bayes, saving(simdata) rseed(123): ologit y x1 x2
- Specify 20,000 Markov chain Monte Carlo (MCMC) samples, set length of the burn-in period to 5,000, and request that a dot be displayed every 500 simulations

bayes, mcmcsize(20000) burnin(5000) dots(500): ologit y x1 x2

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

bayes, clevel(90) hpd

Display odds ratios instead of coefficients

bayes: ologit y x1 x2, or

Display odds ratios on replay

bayes, or

Also see Quick start in [BAYES] bayes and Quick start in [R] ologit.

Menu

 ${\it Statistics} > {\it Ordinal outcomes} > {\it Bayesian regression} > {\it Ordered logistic regression}$

Syntax

bayes [, bayesopts]: ologit depvar [indepvars] [if] [in] [weight] [, options]

options I	Description		
Model <u>off</u> set(<i>varname</i>) i	nclude varname in model with coefficient constrained to 1		
Reporting			
or r	eport odds ratios		
display_options of	ontrol spacing, line width, and base and empty cells		
<u>l</u> evel(#) s	set credible level; default is level(95)		
fweights are allowed; see [U] 11.1.6	me-series operators; see [U] 11.4.4 Time-series varlists. 5 weight. alent to bayes, clevel(): ologit.		
bayesopts	Description		
Priors			
* <u>normalpr</u> ior(#)	specify standard deviation of default normal priors for regression coefficients; default is normalprior (100)		
<pre>prior(priorspec)</pre>	prior for model parameters; this option may be repeated		
dryrun	show model summary without estimation		
Simulation nchains(#) <u>mcmcsize(#)</u> <u>burnin(#)</u> <u>thinning(#)</u> rseed(#) <u>excl</u> ude(<i>paramref</i>)	number of chains; default is to simulate one chain MCMC sample size; default is mcmcsize(10000) burn-in period; default is burnin(2500) thinning interval; default is thinning(1) random-number seed specify model parameters to be excluded from the simulation results		
Blocking * blocksize(#) block(<i>paramref</i> [, <i>blockopts</i> <u>blocksumm</u> ary * <u>noblock</u> ing	 maximum block size; default is blocksize(50) specify a block of model parameters; this option may be repeated display block summary do not block parameters by default 		
<pre>Initialization initial(initspec) init#(initspec) initall(initspec) nomleinitial initrandom initsummary * noisily</pre>	specify initial values for model parameters with a single chain specify initial values for #th chain; requires nchains() specify initial values for all chains; requires nchains() suppress the use of maximum likelihood estimates as starting values specify random initial values display initial values used for simulation display output from the estimation command during initialization		

control the adaptive MCMC procedure initial multiplier for scale factor; default is scale(2.38) initial proposal covariance; default is the identity matrix	
set credible interval level; default is clevel(95)	
display HPD credible intervals instead of the default equal-tailed credible intervals	
report odds ratios	
report exponentiated coefficients and, optionally, label as string	
specify length of block for batch-means calculations; default is batch(0)	
save simulation results to <i>filename</i> .dta	
suppress model summary	
display detailed simulation summary for each chain	
suppress dots or display dots every 100 iterations and iteration numbers every 1,000 iterations; default is nodots	
display dots as simulation is performed	
specify model parameters to be excluded from or included in the output	
suppress estimation table	
suppress output header	
display string as title above the table of parameter estimates	
control spacing, line width, and base and empty cells	
control the search for feasible initial values	
specify maximum autocorrelation lag; default varies	
specify autocorrelation tolerance; default is corrtol(0.01)	

* Starred options are specific to the bayes prefix; other options are common between bayes and bayesmh. Options prior() and block() may be repeated.

priorspec and paramref are defined in [BAYES] bayesmh.

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

collect is allowed; see [U] 11.1.10 Prefix commands.

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

Model parameters are regression coefficients {depvar: indepvars} and cutpoints {cut1}, {cut2}, and so on. Use the dryrun option to see the definitions of model parameters prior to estimation.

Flat priors, flat, are used by default for cutpoints.

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

Remarks and examples

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 [R] **ologit**.

For a simple example of the bayes prefix, see Introductory example in [BAYES] bayes.

Stored results

See Stored results in [BAYES] bayes.

Methods and formulas

See Methods and formulas in [BAYES] bayesmh.

Also see

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

[R] **ologit** — Ordered logistic regression

[BAYES] Bayesian postestimation — Postestimation tools after Bayesian estimation

[BAYES] Bayesian estimation — Bayesian estimation commands

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

[BAYES] Intro — Introduction to Bayesian analysis

[BAYES] Glossary

Stata, Stata Press, and Mata are registered trademarks of StataCorp LLC. Stata and Stata Press are registered trademarks with the World Intellectual Property Organization of the United Nations. StataNow and NetCourseNow are trademarks of StataCorp LLC. Other brand and product names are registered trademarks or trademarks of their respective companies. Copyright © 1985–2025 StataCorp LLC, College Station, TX, USA. All rights reserved.



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