Bayesian ordered probit regression

bayes:oprobit —Bayesian ordered probit regression

Description

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

Quick start

Bayesian ordered probit regression of $y$ on $x_1$ and $x_2$, using default normal priors for regression coefficients and flat priors for cutpoints

```stata
bayes:oprobit y x1 x2
```

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

```stata
bayes,normalprior(10):oprobit y x1 x2
```

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

```stata
bayes,prior({y: x1 x2},uniform(-10,10)) ///
prior({y:_cons},normal(0,10)):oprobit y x1 x2
```

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

```stata
bayes,saving(simdata) rseed(123):oprobit y x1 x2
```

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

```stata
bayes,mcmcsize(20000) burnin(5000) dots(500):oprobit y x1 x2
```

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

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

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

Menu

Statistics > Ordinal outcomes > Bayesian regression > Ordered probit regression
Syntax

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

options

<table>
<thead>
<tr>
<th>Model</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>offset(varname)</td>
<td>include varname in model with coefficient constrained to 1</td>
</tr>
</tbody>
</table>

Reporting

<table>
<thead>
<tr>
<th>display_options</th>
<th>set credible level; default is level(95)</th>
</tr>
</thead>
</table>

indepvars may contain factor variables; see [U] 11.4.3 Factor variables.
depvar and indepvars may contain time-series operators; see [U] 11.4.4 Time-series varlists.

fweights are allowed; see [U] 11.1.6 weight.
bayes: oprobit, level() is equivalent to bayes, clevel(): oprobit.
For a detailed description of options, see Options in [R] oprobit.

bayesopts

<table>
<thead>
<tr>
<th>Description</th>
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<tbody>
<tr>
<td>Priors</td>
<td></td>
</tr>
<tr>
<td>normalprior(#)</td>
<td>specify standard deviation of default normal priors for regression coefficients; default is normalprior(100)</td>
</tr>
<tr>
<td>prior(priorspec)</td>
<td>prior for model parameters; this option may be repeated</td>
</tr>
<tr>
<td>dryrun</td>
<td>show model summary without estimation</td>
</tr>
</tbody>
</table>

Simulation

<table>
<thead>
<tr>
<th>Description</th>
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</thead>
<tbody>
<tr>
<td>nchains(#)</td>
<td>number of chains; default is to simulate one chain</td>
</tr>
<tr>
<td>mcmcsize(#)</td>
<td>MCMC sample size; default is mcmcsize(10000)</td>
</tr>
<tr>
<td>burnin(#)</td>
<td>burn-in period; default is burnin(2500)</td>
</tr>
<tr>
<td>thinning(#)</td>
<td>thinning interval; default is thinning(1)</td>
</tr>
<tr>
<td>rseed(#)</td>
<td>random-number seed</td>
</tr>
<tr>
<td>exclude(paramref)</td>
<td>specify model parameters to be excluded from the simulation results</td>
</tr>
</tbody>
</table>

Blocking

<table>
<thead>
<tr>
<th>Description</th>
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</tr>
</thead>
<tbody>
<tr>
<td>blocksize(#)</td>
<td>maximum block size; default is blocksize(50)</td>
</tr>
<tr>
<td>block(paramref[ , blockopts]</td>
<td>specify a block of model parameters; this option may be repeated</td>
</tr>
<tr>
<td>blocksummary</td>
<td>display block summary</td>
</tr>
<tr>
<td>noblocking</td>
<td>do not block parameters by default</td>
</tr>
</tbody>
</table>

Initialization

<table>
<thead>
<tr>
<th>Description</th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>initial(initspec)</td>
<td>specify initial values for model parameters with a single chain</td>
</tr>
<tr>
<td>init #(initspec)</td>
<td>specify initial values for #th chain; requires nchains()</td>
</tr>
<tr>
<td>initall(initspec)</td>
<td>specify initial values for all chains; requires nchains()</td>
</tr>
<tr>
<td>nomleinitial</td>
<td>suppress use of maximum likelihood estimates as starting values</td>
</tr>
<tr>
<td>initrandom</td>
<td>specify random initial values</td>
</tr>
<tr>
<td>initsummary</td>
<td>display initial values used for simulation</td>
</tr>
<tr>
<td>noisily</td>
<td>display output from the estimation command during initialization</td>
</tr>
</tbody>
</table>
Adaptation

adaptation(adaptopts) control the adaptive MCMC procedure
scale(#) initial multiplier for scale factor; default is scale(2.38)
covariance(cov) initial proposal covariance; default is the identity matrix

Reporting

clevel(#) set credible interval level; default is clevel(95)
hpd display HPD credible intervals instead of the default equal-tailed credible intervals
eform[(string)] report exponentiated coefficients and, optionally, label as string
batch(#) specify length of block for batch-means calculations; default is batch(0)
saving(filename[, replace]) save simulation results to filename.dta
nomodelsummary suppress model summary
chainsdetail display detailed simulation summary for each chain
[no]dots suppress dots or display dots every 100 iterations and iteration numbers every 1,000 iterations; default is nodots
dots(#, every(#)) display dots as simulation is performed
[no]show(paramref) specify model parameters to be excluded from or included in the output
notable suppress estimation table
noheader suppress output header
title(string) display string as title above the table of parameter estimates
display_options control spacing, line width, and base and empty cells

Advanced

search(search_options) control the search for feasible initial values
corrlag(#) specify maximum autocorrelation lag; default varies
corrtol(#) 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.

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 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 [R] oprobit.

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] probit — Ordered probit 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