

**bayes: tobit** — Bayesian tobit regression

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## Description

`bayes: tobit` fits a Bayesian tobit regression to a censored continuous outcome; see [\[BAYES\] bayes](#) and [\[R\] tobit](#) for details.

## Quick start

Bayesian tobit regression of `y` on `x1` and `x2`, using a lower censoring limit of 17 and using default normal priors for regression coefficients and default inverse-gamma prior for the variance

```
bayes: tobit y x1 x2, ll(17)
```

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

```
bayes, normalprior(10): tobit y x1 x2, ll(17)
```

Use a shape of 1 and a scale of 2 instead of values of 0.01 for the default inverse-gamma prior

```
bayes, igammaprior(1 2): tobit y x1 x2, ll(17)
```

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)): tobit y x1 x2, ll(17)
```

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

```
bayes, saving(simdata) rseed(123): tobit y x1 x2, ll(17)
```

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): tobit y x1 x2, ll(17)
```

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
```

Also see [Quick start](#) in [\[BAYES\] bayes](#) and [Quick start](#) in [\[R\] tobit](#).

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## Syntax

```
bayes [, bayesopts] : tobit devar [indepvars] [if] [in] [weight] [, options]
```

<i>options</i>	Description
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Model	
<code>noconstant</code>	suppress constant term
<code>ll</code> [ <i>varname</i>   #]	left-censoring variable or limit
<code>ul</code> [ <i>varname</i>   #]	right-censoring variable or limit
<code>offset</code> ( <i>varname</i> )	include <i>varname</i> in model with coefficient constrained to 1
<code>collinear</code>	keep collinear variables

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

*devar* 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: tobit`, `level()` is equivalent to `bayes, clevel(): tobit`.

For a detailed description of *options*, see *Options* in [R] **tobit**.

<i>bayesopts</i>	Description
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Priors	
* <code>normalprior</code> (#)	specify standard deviation of default normal priors for regression coefficients; default is <code>normalprior(100)</code>
* <code>igammaprior</code> (# #)	specify shape and scale of default inverse-gamma prior for variance; default is <code>igammaprior(0.01 0.01)</code>
<code>prior</code> ( <i>priorspec</i> )	prior for model parameters; this option may be repeated
<code>dryrun</code>	show model summary without estimation

Simulation	
<code>mcmcsize</code> (#)	MCMC sample size; default is <code>mcmcsize(10000)</code>
<code>burnin</code> (#)	burn-in period; default is <code>burnin(2500)</code>
<code>thinning</code> (#)	thinning interval; default is <code>thinning(1)</code>
<code>rseed</code> (#)	random-number seed
<code>exclude</code> ( <i>paramref</i> )	specify model parameters to be excluded from the simulation results

Blocking	
* <code>blocksize</code> (#)	maximum block size; default is <code>blocksize(50)</code>
<code>block</code> ( <i>paramref</i> [, <i>blockopts</i> ])	specify a block of model parameters; this option may be repeated
<code>blocksummary</code>	display block summary
* <code>noblocking</code>	do not block parameters by default

Initialization

<code>initial(<i>initspec</i>)</code>	initial values for model parameters
<code>nomleinitial</code>	suppress the use of maximum likelihood estimates as starting values
<code>initransom</code>	specify random initial values
<code>initsummary</code>	display initial values used for simulation
* <code>noisily</code>	display output from the estimation command during initialization

Adaptation

<code>adaptation(<i>adaptopts</i>)</code>	control the adaptive MCMC procedure
<code>scale(#)</code>	initial multiplier for scale factor; default is <code>scale(2.38)</code>
<code>covariance(<i>cov</i>)</code>	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>eform[ (<i>string</i>) ]</code>	report exponentiated coefficients and, optionally, label as <i>string</i>
<code>batch(#)</code>	specify length of block for batch-means calculations; default is <code>batch(0)</code>
<code>saving(<i>filename</i> [ , <i>replace</i> ])</code>	save simulation results to <i>filename.dta</i>
<code>nomodelsummary</code>	suppress model summary
<code>[no]dots</code>	suppress dots or display dots every 100 iterations and iteration numbers every 1,000 iterations; default is <code>nodots</code>
<code>dots(# [ , <i>every</i>(#) ])</code>	display dots as simulation is performed
<code>[no]show(<i>paramref</i>)</code>	specify model parameters to be excluded from or included in the output
<code>notable</code>	suppress estimation table
<code>noheader</code>	suppress output header
<code>title(<i>string</i>)</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(<i>search_options</i>)</code>	control the search for feasible initial values
<code>corrlag(#)</code>	specify maximum autocorrelation lag; default varies
<code>corrtol(#)</code>	specify autocorrelation tolerance; default is <code>corrtol(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*} and variance {*sigma2*}. 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

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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 [\[R\] tobit](#).

For a simple example of the `bayes` prefix, see *Introductory example* 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

[\[R\] tobit](#) — Tobit 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](#)