bayes: xtoprobit — Bayesian random-effects ordered probit model

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Description

`bayes: xtoprobit` fits a Bayesian panel-data random-effects ordered probit model to an ordinal outcome; see [BAYES] **bayes** and [XT] **xtoprobit** for details.

Quick start

Bayesian random-effects ordered probit model of `y` on `x1` and `x2` with random intercepts by `id` (after `xtset`ing on panel variable `id`), using default normal priors for regression coefficients and flat priors for cutpoints and default inverse-gamma prior for the variance of random intercepts

```
bayes: xtoprobit y x1 x2
```

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

```
bayes, normalprior(10): xtoprobit y x1 x2
```

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): xtoprobit 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)): xtoprobit y x1 x2
```

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

```
bayes, saving(simdata) rseed(123): xtoprobit 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): xtoprobit 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
```

Also see *Quick start* in [BAYES] **bayes** and *Quick start* in [XT] **xtoprobit**.

Menu

Statistics > Longitudinal/panel data > Ordinal outcomes > Bayesian regression > Ordered probit regression

Syntax

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

options	Description
Model	
offset(*varname*)	include *varname* in model with coefficient constrained to 1
Reporting	
display_options	control spacing, line width, and base and empty cells
level(#)	set credible level; default is level(95)

A panel variable must be specified; see [XT] **xtset**.

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: xtoprobit, level() is equivalent to bayes, clevel(): xtoprobit.

For a detailed description of *options*, see *Options* in [XT] **xtoprobit**.

bayesopts	Description
Priors	
* normalprior(#)	specify standard deviation of default normal priors for regression coefficients; default is normalprior(100)
* igammaprior(# #)	specify shape and scale of default inverse-gamma prior for variance components; default is igammaprior(0.01 0.01)
prior(*priorspec*)	prior for model parameters; this option may be repeated
dryrun	show model summary without estimation
Simulation	
nchains(#)	number of chains; default is to simulate one chain
mcmcsize(#)	MCMC sample size; default is mcmcsize(10000)
burnin(#)	burn-in period; default is burnin(2500)
thinning(#)	thinning interval; default is thinning(1)
rseed(#)	random-number seed
exclude(*paramref*)	specify model parameters to be excluded from the simulation results
Blocking	
block(*paramref* [, *blockopts*])	specify a block of model parameters; this option may be repeated
blocksummary	display block summary
Initialization	
initial(*initspec*)	specify initial values for model parameters with a single chain
init#(*initspec*)	specify initial values for #th chain; requires nchains()
initall(*initspec*)	specify initial values for all chains; requires nchains()
nomleinitial	suppress the use of maximum likelihood estimates as starting values
initrandom	specify random initial values
initsummary	display initial values used for simulation
* noisily	display output from the estimation command during initialization

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*
remargl	compute log marginal-likelihood; suppressed by default
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
showreffects[(*reref*)]	specify that all or a subset of random-effects parameters be 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**.

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*}, cutpoints {cut1}, {cut2}, and so on, random effects {U[*panelvar*]} or simply {U}, and random-effects variance {var_U}. 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 [XT] **xtoprobit**.

For a simple example of the `bayes` prefix, see *Introductory example* in [BAYES] **bayes**. Also see *Panel-data models* in [BAYES] **bayes**.

Stored results

See *Stored results* in [BAYES] **bayes**. In addition, `bayes: xtoprobit` also stores the following results:

Macros

`e(ivar)`	variable denoting groups
`e(redistrib)`	distribution of random effects

Methods and formulas

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

Also see

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

[XT] **xtoprobit** — Random-effects ordered probit model

[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**