latebalance overid — Test for covariate balance⁺

⁺This command is part of StataNow.

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Description

latebalance overid performs a test for covariate balance after estimation by lateffects ipwra or lateffects kappa.

Quick start

Test for covariate balance after lateffects estimation

latebalance overid

Same as above, but test for balance only in base covariates and exclude interaction terms

latebalance overid, bconly

Menu

Statistics > Postestimation

Syntax

latebalance overid [, bconly nolog iterate(#)]

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

Options

Main

bconly specifies that only the base covariates be included in the test for balance. By default, the powers and interactions specified by factor-variable notation in the lateffects model are also included in the test for balance.

nolog suppresses the display of the optimization search log.

iterate (#) sets the maximum number of iterations to # in the generalized method of moments estimator used to compute the test statistic.

Remarks and examples

When the distribution of a covariate is the same for all assigned treatment levels, the covariate is said to be balanced. latebalance overid performs a test to see whether the covariates are balanced after lateffects. If the treatment-assignment model is well specified, instrumental-variables propensity-score functions of the covariates from the model are balanced.

We recommend that you read [CAUSAL] **latebalance** for an introduction to covariate balance and an overview of the implemented methods.

Stored results

latebalance overid stores the following in r():

Scalars

r(p) p-value

r(df) overidentifying constraints, test degrees of freedom

r(chi2) χ^2 statistic

References

Cattaneo, M. D. 2010. Efficient semiparametric estimation of multi-valued treatment effects under ignorability. *Journal of Econometrics* 155: 138–154. https://doi.org/10.1016/j.jeconom.2009.09.023.

Imai, K., and M. Ratkovic. 2014. Covariate balancing propensity score. Journal of the Royal Statistical Society, B ser., 76: 243–263. https://doi.org/10.1111/rssb.12027.

Also see

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[CAUSAL] latebalance — Check balance after lateffects estimation<sup>+</sup>
[CAUSAL] lateffects — Local average treatment-effect estimation<sup>+</sup>
[CAUSAL] lateoverlap — Overlap plots<sup>+</sup>
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