logit() — Log odds and complementary log–log

Description

logit(X) returns the log of the odds ratio of the elements of X, $ln\{x/(1-x)\}$.

invlogit(X) returns the inverse of the logit() of the elements of X, $exp(x)/\{1 + exp(x)\}$.

cloglog(X) returns the complementary log-log of the elements of X, $ln\{-ln(1-x)\}$.

```
invcloglog(X) returns the elementwise inverse of cloglog() of the elements of X, 1 - \exp\{-\exp(x)\}.
```

Syntax

real matrix logit(real matrix X)
real matrix invlogit(real matrix X)
real matrix cloglog(real matrix X)
real matrix invcloglog(real matrix X)

Conformability

All functions return a matrix of the same dimension as input containing element-by-element calculated results.

Diagnostics

logit(X) and cloglog(X) return missing when $x \le 0$ or $x \ge 1$.

Also see

[M-4] Statistical — Statistical functions

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.