estat recovariance — Display estimated random-effects covariance matrices

Description

estat recovariance is for use after estimation with `menl' and `mixed'.
estat recovariance displays the estimated variance–covariance matrix of the random effects
for each level in the model.

Menu for estat

Statistics > Postestimation

Syntax

```
estat recovariance [, relev(levelvar) correlation matlist_options]
```

Options

`relevel(levelvar)' specifies the level in the model for which the random-effects covariance matrix
is to be displayed. By default, the covariance matrices for all levels in the model are displayed.
`levelvar' is the name of the model level and is either the name of the variable describing the
grouping at that level or is _all, a special designation for a group comprising all the estimation
data. The _all designation is not supported with `menl'.
`correlation' displays the covariance matrix as a correlation matrix.
`matlist_options' are style and formatting options that control how the matrix (or matrices) is displayed;
see [P] matlist for a list of options that are available.

Remarks and examples

For `menl', the rows and columns of the matrix are labeled with full random-effects names as they
are defined in the model.

For other commands, the rows and columns of the matrix are labeled as _cons for the random
intercepts; for random coefficients, the label is the name of the associated variable in the data.

See example 1 in [ME] mixed postestimation.
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Stored results

estat recovariance stores the following in r():

Scalars
r(relevels)                number of levels

Matrices
r(Cov#)                   level-# random-effects covariance matrix
r(Corr#)                  level-# random-effects correlation matrix (if option correlation was specified)

For a $G$-level nested model, # can be any integer between 2 and $G$.

Also see

[ME] menl — Nonlinear mixed-effects regression
[ME] mixed — Multilevel mixed-effects linear regression
[U] 20 Estimation and postestimation commands