

menbreg postestimation — Postestimation tools for menbreg

Postestimation commands
Remarks and examples

predict
Methods and formulas

margins
Also see

Postestimation commands

The following postestimation command is of special interest after `menbreg`:

Command	Description
<code>estat group</code>	summarize the composition of the nested groups
<code>estat sd</code>	display variance components as standard deviations and correlations

The following standard postestimation commands are also available:

Command	Description
<code>contrast</code>	contrasts and ANOVA-style joint tests of estimates
<code>estat ic</code>	Akaike's and Schwarz's Bayesian information criteria (AIC and BIC)
<code>estat summarize</code>	summary statistics for the estimation sample
<code>estat vce</code>	variance–covariance matrix of the estimators (VCE)
<code>estat (svy)</code>	postestimation statistics for survey data
<code>estimates</code>	cataloging estimation results
<code>etable</code>	table of estimation results
* <code>hausman</code>	Hausman's specification test
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
* <code>lrtest</code>	likelihood-ratio test
<code>margins</code>	marginal means, predictive margins, marginal effects, and average marginal effects
<code>marginsplot</code>	graph the results from margins (profile plots, interaction plots, etc.)
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
<code>predict</code>	means, probabilities, densities, REs, residuals, etc.
<code>predictnl</code>	point estimates, standard errors, testing, and inference for generalized predictions
<code>pwcompare</code>	pairwise comparisons of estimates
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

*`hausman` and `lrtest` are not appropriate with `svy` estimation results.

predict

Description for predict

`predict` creates a new variable containing predictions such as mean responses; linear predictions; density and distribution functions; standard errors; and Pearson, deviance, and Anscombe residuals.

Menu for predict

Statistics > Postestimation

Syntax for predict

Syntax for obtaining predictions of the outcome and other statistics

```
predict [type] {stub* | newvarlist} [if] [in] [, statistic options]
```

Syntax for obtaining estimated random effects and their standard errors

```
predict [type] {stub* | newvarlist} [if] [in], reffects [re_options]
```

Syntax for obtaining ML scores

```
predict [type] {stub* | newvarlist} [if] [in], scores
```

statistic

Description

Main

<code>mu</code>	mean response; the default
<code>eta</code>	fitted linear predictor
<code>xb</code>	linear predictor for the fixed portion of the model only
<code>stdp</code>	standard error of the fixed-portion linear prediction
<code>density</code>	predicted density function
<code>distribution</code>	predicted distribution function
<code>pearson</code>	Pearson residuals
<code>deviance</code>	deviance residuals
<code>anscombe</code>	Anscombe residuals

These statistics are available both in and out of sample; type `predict ... if e(sample) ...` if wanted only for the estimation sample.

<i>options</i>	Description
Main	
<code>conditional(<i>ctype</i>)</code>	compute <i>statistic</i> conditional on estimated random effects; default is <code>conditional(ebmeans)</code>
<code>marginal</code>	compute <i>statistic</i> marginally with respect to the random effects
<code>nooffset</code>	make calculation ignoring offset or exposure
Integration	
<code>int_options</code>	integration options
pearson, deviance, anscombe may not be combined with marginal.	
<i>ctype</i>	Description
<code>ebmeans</code>	empirical Bayes means of random effects; the default
<code>ebmodes</code>	empirical Bayes modes of random effects
<code>fixedonly</code>	prediction for the fixed portion of the model only
<i>re_options</i>	Description
Main	
<code>ebmeans</code>	use empirical Bayes means of random effects; the default
<code>ebmodes</code>	use empirical Bayes modes of random effects
<code>reses(<i>stub*</i> <i>newvarlist</i>)</code>	calculate standard errors of empirical Bayes estimates
Integration	
<code>int_options</code>	integration options
<i>int_options</i>	Description
<code>intpoints(#)</code>	use # quadrature points to compute marginal predictions and empirical Bayes means
<code>iterate(#)</code>	set maximum number of iterations in computing statistics involving empirical Bayes estimators
<code>tolerance(#)</code>	set convergence tolerance for computing statistics involving empirical Bayes estimators

Options for predict

Main

`mu`, the default, calculates the predicted mean, that is, the predicted number of events.

`eta`, `xb`, `stdp`, `density`, `distribution`, `pearson`, `deviance`, `anscombe`, `scores`, `conditional()`, `marginal`, and `nooffset`; see [ME] [meglm postestimation](#).

`reffects`, `ebmeans`, `ebmodes`, and `reses()`; see [ME] [meglm postestimation](#).

Integration

`intpoints()`, `iterate()`, and `tolerance()`; see [ME] [meglm postestimation](#).

margins

Description for margins

`margins` estimates margins of response for mean responses and linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

```
margins [marginlist] [, options]
```

```
margins [marginlist] , predict(statistic ...) [predict(statistic ...) ...] [options]
```

<i>statistic</i>	Description
<code>mu</code>	mean response; the default
<code>eta</code>	fitted linear predictor
<code>xb</code>	linear predictor for the fixed portion of the model only
<code>stdp</code>	not allowed with <code>margins</code>
<code>density</code>	not allowed with <code>margins</code>
<code>distribution</code>	not allowed with <code>margins</code>
<code>pearson</code>	not allowed with <code>margins</code>
<code>deviance</code>	not allowed with <code>margins</code>
<code>anscombe</code>	not allowed with <code>margins</code>
<code>reflects</code>	not allowed with <code>margins</code>
<code>scores</code>	not allowed with <code>margins</code>

Options `conditional(ebmeans)` and `conditional(ebmodes)` are not allowed with `margins`.

Option `marginal` is assumed where applicable if `conditional(fixedonly)` is not specified.

Statistics not allowed with `margins` are functions of stochastic quantities other than $e(b)$.

For the full syntax, see [\[R\] margins](#).

Remarks and examples

[stata.com](#)

Various predictions, statistics, and diagnostic measures are available after fitting a mixed-effects negative binomial model with `menbreg`. For the most part, calculation centers around obtaining estimates of the subject/group-specific random effects. Random effects are not estimated when the model is fit but instead need to be predicted after estimation.

Here we show a short example of predicted counts and predicted random effects; refer to [\[ME\] meglm postestimation](#) for additional examples applicable to mixed-effects generalized linear models.

► Example 1: Predicting counts and random effects

In [example 2](#) of [\[ME\] menbreg](#), we modeled the number of deaths among males in nine European nations as a function of exposure to ultraviolet radiation (uv). We used a three-level negative binomial model with random effects at the nation and region levels.

```
. use https://www.stata-press.com/data/r17/melanoma
(Skin cancer (melanoma) data)
. menbreg deaths uv, exposure(expected) || nation: || region:
(output omitted)
```

We can use `predict` to obtain the predicted counts as well as the estimates of the random effects at the nation and region levels.

```
. predict mu
(option mu assumed)
(predictions based on fixed effects and posterior means of random effects)
(using 7 quadrature points)
. predict re_nat re_reg, reffects
(calculating posterior means of random effects)
(using 7 quadrature points)
```

Stata displays a note that the predicted values of `mu` are based on the posterior means of random effects. You can use option `modes` to obtain predictions based on the posterior modes of random effects.

Here we list the data for the first nation in the dataset, which happens to be Belgium:

```
. list nation region deaths mu re_nat re_reg if nation==1, sepyby(region)
```

	nation	region	deaths	mu	re_nat	re_reg
1.	Belgium	1	79	64.4892	-.0819939	.2937711
2.	Belgium	2	80	77.64736	-.0819939	.024005
3.	Belgium	2	51	44.56528	-.0819939	.024005
4.	Belgium	2	43	53.10434	-.0819939	.024005
5.	Belgium	2	89	65.35963	-.0819939	.024005
6.	Belgium	2	19	35.18457	-.0819939	.024005
7.	Belgium	3	19	8.770186	-.0819939	-.3434432
8.	Belgium	3	15	43.95521	-.0819939	-.3434432
9.	Belgium	3	33	34.17878	-.0819939	-.3434432
10.	Belgium	3	9	7.332448	-.0819939	-.3434432
11.	Belgium	3	12	12.93873	-.0819939	-.3434432

We can see that the predicted random effects at the nation level, `re_nat`, are the same for all the observations. Similarly, the predicted random effects at the region level, `re_reg`, are the same within each region.

◀

Methods and formulas

Methods and formulas for predicting random effects and other statistics are given in [Methods and formulas](#) of [\[ME\] meglm postestimation](#).

Also see

[ME] [menbreg](#) — Multilevel mixed-effects negative binomial regression

[ME] [meglm postestimation](#) — Postestimation tools for meglm

[U] [20 Estimation and postestimation commands](#)