meoprobit — Multilevel mixed-effects ordered probit regression

Description

meoprobit fits mixed-effects probit models for ordered responses. The actual values taken on by the response are irrelevant except that larger values are assumed to correspond to “higher” outcomes. The conditional distribution of the response given the random effects is assumed to be multinomial, with success probability determined by the standard normal cumulative distribution function.

Quick start

Two-level ordered probit regression of $y$ on $x$ and random intercepts by lev2

```
meoprobit y x || lev2:
```

Add random coefficients for $x$

```
meoprobit y x || lev2: x
```

Nested three-level ordered probit model with random intercepts by lev2 and lev3 for lev2 nested within lev3

```
meoprobit y x || lev3: || lev2:
```

Menu

Statistics > Multilevel mixed-effects models > Ordered probit regression
Syntax

```
meoprobit depvar fe_equation [ || re_equation ] [ || re_equation ... ] [ , options ]
```

where the syntax of `fe_equation` is

```
[ indepvars ] [ if ] [ in ] [ weight ] [ , fe_options ]
```

and the syntax of `re_equation` is one of the following:

for random coefficients and intercepts

```
levelvar: [ varlist ] [ , re_options ]
```

for random effects among the values of a factor variable in a crossed-effects model

```
levelvar: R.varname
```

`levelvar` is a variable identifying the group structure for the random effects at that level or is `_all` representing one group comprising all observations.

---

### fe_options

<table>
<thead>
<tr>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>offset(varname)</strong></td>
</tr>
</tbody>
</table>

---

### re_options

<table>
<thead>
<tr>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>covariance(vartype)</strong></td>
</tr>
<tr>
<td><strong>noconstant</strong></td>
</tr>
<tr>
<td><strong>fweight(varname)</strong></td>
</tr>
<tr>
<td><strong>iweight(varname)</strong></td>
</tr>
<tr>
<td><strong>pweight(varname)</strong></td>
</tr>
</tbody>
</table>
### options

**Model**

- `constraints(constraints)`
  - Description: apply specified linear constraints

**SE/Robust**

- `vce(vcetype)`
  - Description: `vcetype` may be `oim`, `robust`, or `cluster clustvar`

**Reporting**

- `level(#)`
  - Description: set confidence level; default is `level(95)`
- `nocnsreport`
  - Description: do not display constraints
- `notable`
  - Description: suppress coefficient table
- `noheader`
  - Description: suppress output header
- `nogroup`
  - Description: suppress table summarizing groups

**display_options**

- Description: control columns and column formats, row spacing, line width, display of omitted variables and base and empty cells, and factor-variable labeling

**Integration**

- `intmethod(intmethod)`
  - Description: integration method
- `intpoints(#)`
  - Description: set the number of integration (quadrature) points for all levels; default is `intpoints(7)`

**Maximization**

- `maximize_options`
  - Description: control the maximization process; seldom used

- `startvalues(svmethod)`
  - Description: method for obtaining starting values
- `startgrid([gridspec])`
  - Description: perform a grid search to improve starting values
- `noestimate`
  - Description: do not fit the model; show starting values instead
- `dnumerical`
  - Description: use numerical derivative techniques
- `collinear`
  - Description: keep collinear variables
- `coeflegend`
  - Description: display legend instead of statistics

### vartype

<table>
<thead>
<tr>
<th>vartype</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>independent</code></td>
<td>one unique variance parameter per random effect, all covariances 0; the default unless the R. notation is used</td>
</tr>
<tr>
<td><code>exchangeable</code></td>
<td>equal variances for random effects, and one common pairwise covariance</td>
</tr>
<tr>
<td><code>identity</code></td>
<td>equal variances for random effects, all covariances 0; the default if the R. notation is used</td>
</tr>
<tr>
<td><code>unstructured</code></td>
<td>all variances and covariances to be distinctly estimated</td>
</tr>
<tr>
<td><code>fixed(matname)</code></td>
<td>user-selected variances and covariances constrained to specified values; the remaining variances and covariances unrestricted</td>
</tr>
<tr>
<td><code>pattern(matname)</code></td>
<td>user-selected variances and covariances constrained to be equal; the remaining variances and covariances unrestricted</td>
</tr>
</tbody>
</table>
intmethod

<table>
<thead>
<tr>
<th>Method</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>mvgahermite</td>
<td>mean–variance adaptive Gauss–Hermite quadrature; the default unless a crossed random-effects model is fit</td>
</tr>
<tr>
<td>mcgahermite</td>
<td>mode-curvature adaptive Gauss–Hermite quadrature</td>
</tr>
<tr>
<td>ghermite</td>
<td>nonadaptive Gauss–Hermite quadrature</td>
</tr>
<tr>
<td>laplace</td>
<td>Laplacian approximation; the default for crossed random-effects models</td>
</tr>
</tbody>
</table>

indepvars and varlist may contain factor variables; see [U] 11.4.3 Factor variables.

depvar, indepvars, and varlist may contain time-series operators; see [U] 11.4.4 Time-series varlists.
bayes, by, and svy are allowed; see [U] 11.10 Prefix commands. For more details, see [BAYES] bayes: meoprobit.
vce() and weights are not allowed with the svy prefix; see [SVY] svy.

fweight, iweight, and pweight are allowed; see [U] 11.1.6 weight. Only one type of weight may be specified.

startvalues(), startgrid, noestimate, dnumerical, collinear, and coeflegend do not appear in the dialog box.

See [U] 20 Estimation and postestimation commands for more capabilities of estimation commands.

**Options**

offset(varname) specifies that varname be included in the fixed-effects portion of the model with the coefficient constrained to be 1.

covariance(vartype) specifies the structure of the covariance matrix for the random effects and may be specified for each random-effects equation. vartype is one of the following: independent, exchangeable, identity, unstructured, fixed(matname), or pattern(matname).

covariance(independent) covariance structure allows for a distinct variance for each random effect within a random-effects equation and assumes that all covariances are 0. The default is covariance(independent) unless a crossed random-effects model is fit, in which case the default is covariance(identity).

covariance(exchangeable) structure specifies one common variance for all random effects and one common pairwise covariance.

covariance(identity) is short for “multiple of the identity”; that is, all variances are equal and all covariances are 0.

covariance(unstructured) allows for all variances and covariances to be distinct. If an equation consists of p random-effects terms, the unstructured covariance matrix will have p(p + 1)/2 unique parameters.

covariance(fixed(matname)) and covariance(pattern(matname)) covariance structures provide a convenient way to impose constraints on variances and covariances of random effects. Each specification requires a matname that defines the restrictions placed on variances and covariances. Only elements in the lower triangle of matname are used, and row and column names of matname are ignored. A missing value in matname means that a given element is unrestricted. In a fixed(matname) covariance structure, (co)variance (i, j) is constrained to equal the value specified in the i, jth entry of matname. In a pattern(matname) covariance structure, (co)variances (i, j) and (k, l) are constrained to be equal if matname[i, j] = matname[k, l].
noconstant suppresses the constant (intercept) term; may be specified for any or all the random-effects equations.

fweight(varname) specifies frequency weights at higher levels in a multilevel model, whereas frequency weights at the first level (the observation level) are specified in the usual manner, for example, [fw=fwtvar1]. varname can be any valid Stata variable name, and you can specify fweight() at levels two and higher of a multilevel model. For example, in the two-level model

```
    mecmd fixed_portion [fw = wt1] || school: ..., fweight(wt2) ...
```

the variable wt1 would hold the first-level (the observation-level) frequency weights, and wt2 would hold the second-level (the school-level) frequency weights.

iweight(varname) specifies importance weights at higher levels in a multilevel model, whereas importance weights at the first level (the observation level) are specified in the usual manner, for example, [iw=iwtvar1]. varname can be any valid Stata variable name, and you can specify iweight() at levels two and higher of a multilevel model. For example, in the two-level model

```
    mecmd fixed_portion [iw = wt1] || school: ..., iweight(wt2) ...
```

the variable wt1 would hold the first-level (the observation-level) importance weights, and wt2 would hold the second-level (the school-level) importance weights.

pweight(varname) specifies sampling weights at higher levels in a multilevel model, whereas sampling weights at the first level (the observation level) are specified in the usual manner, for example, [pw=pwtvar1]. varname can be any valid Stata variable name, and you can specify pweight() at levels two and higher of a multilevel model. For example, in the two-level model

```
    mecmd fixed_portion [pw = wt1] || school: ..., pweight(wt2) ...
```

variable wt1 would hold the first-level (the observation-level) sampling weights, and wt2 would hold the second-level (the school-level) sampling weights.

corrected suppresses the estimation table, either at estimation or upon replay.

level(#) suppresses the output header, either at estimation or upon replay.

noheader suppresses the display of group summary information (number of groups, average group size, minimum, and maximum) from the output header.

display_options: noci, nopvalues, nomitted, vsquish, noemptycells, baselevels, allbaselevels, nofvlabel, fvwrap(#), fvwrapon(style), cformat(%,fmt), pformat(%,fmt), sformat(%,fmt), and nolstretch; see [R] Estimation options.
Integration

`intmethod(intmethod)` specifies the integration method to be used for the random-effects model. `mvaghermite` performs mean–variance adaptive Gauss–Hermite quadrature; `mcaghermite` performs mode-curvature adaptive Gauss–Hermite quadrature; `ghermite` performs nonadaptive Gauss–Hermite quadrature; and `laplace` performs the Laplacian approximation, equivalent to mode-curvature adaptive Gaussian quadrature with one integration point.

The default integration method is `mvaghermite` unless a crossed random-effects model is fit, in which case the default integration method is `laplace`. The Laplacian approximation has been known to produce biased parameter estimates; however, the bias tends to be more prominent in the estimates of the variance components rather than in the estimates of the fixed effects.

For crossed random-effects models, estimation with more than one quadrature point may be prohibitively intensive even for a small number of levels. For this reason, the integration method defaults to the Laplacian approximation. You may override this behavior by specifying a different integration method.

`intpoints(#)` sets the number of integration points for quadrature. The default is `intpoints(7)`, which means that seven quadrature points are used for each level of random effects. This option is not allowed with `intmethod(laplace)`.

The more integration points, the more accurate the approximation to the log likelihood. However, computation time increases as a function of the number of quadrature points raised to a power equaling the dimension of the random-effects specification. In crossed random-effects models and in models with many levels or many random coefficients, this increase can be substantial.

Maximization

`maximize_options: difficult, technique(algorithm_spec), iterate(#), [no]log, trace, gradient, showstep, hessian, showtolerance, tolerance(#), ltolerance(#), nrtolerance(#), nonrtolerance, and from(init_specs);` see `R` Maximize. Those that require special mention for `meoprobit` are listed below.

`from()` accepts a properly labeled vector of initial values or a list of coefficient names with values. A list of values is not allowed.

The following options are available with `meoprobit` but are not shown in the dialog box:

`startvalues(svmethod), startgrid[ (gridspec) ], noestimate, and dnumerical;` see `ME meglm`.

`collinear, coeflegend;` see `R` Estimation options.

Remarks and examples

Mixed-effects ordered probit regression is ordered probit regression containing both fixed effects and random effects. An ordered response is a variable that is categorical and ordered, for instance, “poor”, “good”, and “excellent”, which might indicate a person’s current health status or the repair record of a car.

`meoprobit` allows for many levels of random effects. However, for simplicity, for now we consider the two-level model, where for a series of $M$ independent clusters, and conditional on a set of fixed effects $x_{ij}$, a set of cutpoints $\kappa$, and a set of random effects $u_j$, the cumulative probability of the response being in a category higher than $k$ is

$$
\Pr(y_{ij} > k | x_{ij}, \kappa, u_j) = \Phi(x_{ij}\beta + z_{ij}u_j - \kappa_k)
$$

(1)
for $j = 1, \ldots, M$ clusters, with cluster $j$ consisting of $i = 1, \ldots, n_j$ observations. The cutpoints are labeled $\kappa_1, \kappa_2, \ldots, \kappa_{K-1}$, where $K$ is the number of possible outcomes. $\Phi(\cdot)$ is the standard normal cumulative distribution function that represents cumulative probability.

The $1 \times p$ row vector $x_{ij}$ are the covariates for the fixed effects, analogous to the covariates you would find in a standard probit regression model, with regression coefficients (fixed effects) $\beta$. In our parameterization, $x_{ij}$ does not contain a constant term because its effect is absorbed into the cutpoints.

From (1), we can derive the probability of observing outcome $k$ as

$$Pr(y_{ij} = k|\mathbf{u}_j) = Pr(\kappa_{k-1} < x_{ij}\beta + z_{ij}u_j + \epsilon_{ij} \leq \kappa_k)$$

$$= Pr(\kappa_{k-1} - x_{ij}\beta - z_{ij}u_j < \epsilon_{ij} \leq \kappa_k - x_{ij}\beta - z_{ij}u_j)$$

$$= \Phi(\kappa_k - x_{ij}\beta - z_{ij}u_j) - \Phi(\kappa_{k-1} - x_{ij}\beta - z_{ij}u_j)$$

where $\kappa_0$ is taken as $-\infty$ and $\kappa_K$ is taken as $+\infty$.

From the above, we may also write the model in terms of a latent linear response, where observed ordinal responses $y_{ij}$ are generated from the latent continuous responses, such that

$$y_{ij}^* = x_{ij}\beta + z_{ij}u_j + \epsilon_{ij}$$

and

$$y_{ij} = \begin{cases} 
1 & \text{if } y_{ij}^* \leq \kappa_1 \\
2 & \text{if } \kappa_1 < y_{ij}^* \leq \kappa_2 \\
\vdots & \\
K & \text{if } \kappa_{K-1} < y_{ij}^* 
\end{cases}$$

The errors $\epsilon_{ij}$ are distributed as standard normal with mean 0 and variance 1 and are independent of $u_j$.

Below we present two short examples of mixed-effects ordered probit regression; refer to [ME] `me` and [ME] `meglm` for examples of other random-effects models. A two-level ordered probit model can also be fit using `xtoprobit` with the `re` option; see [XT] `xtoprobit`. In the absence of random effects, mixed-effects ordered probit regression reduces to standard ordered probit regression; see [R] `oprobit`.

Example 1: Two-level random-intercept model

We use the data from the Television, School, and Family Smoking Prevention and Cessation Project (Flay et al. 1988; Rabe-Hesketh and Skrondal 2012, chap. 11), where schools were randomly assigned into one of four groups defined by two treatment variables. Students within each school are nested in classes, and classes are nested in schools. In this example, we ignore the variability of classes within schools and fit a two-level model; we incorporate classes in a three-level model in example 2. The dependent variable is the tobacco and health knowledge (THK) scale score collapsed into four ordered categories. We regress the outcome on the treatment variables and their interaction and control for the pretreatment score.
. use https://www.stata-press.com/data/r16/tvsfpors
. meoprobit thk prethk cc##tv || school:
Fitting fixed-effects model:
Iteration 0: log likelihood = -2212.775
Iteration 1: log likelihood = -2127.8111
Iteration 2: log likelihood = -2127.7612
Iteration 3: log likelihood = -2127.7612
Refining starting values:
Grid node 0: log likelihood = -2149.7302
Fitting full model:
Iteration 0: log likelihood = -2149.7302 (not concave)
Iteration 1: log likelihood = -2129.6838 (not concave)
Iteration 2: log likelihood = -2123.5143
Iteration 3: log likelihood = -2122.2896
Iteration 4: log likelihood = -2121.7949
Iteration 5: log likelihood = -2121.7716
Iteration 6: log likelihood = -2121.7715
Mixed-effects oprobit regression
Number of obs = 1,600
Group variable: school
Number of groups = 28
Obs per group:
  min = 18
  avg = 57.1
  max = 137
Integration method: mvaghermite
Integration pts. = 7
Wald chi2(4) = 128.05
Log likelihood = -2121.7715
Prob > chi2 = 0.0000

|              | Coef.  | Std. Err. | z    | P>|z|  | [95% Conf. Interval] |
|--------------|--------|-----------|------|------|---------------------|
| thk          |        |           |      |      |                     |
| prethk       | .2369804 | .0227739  | 10.41 | 0.000 | .1923444 - .2816164 |
| 1.cc         | .5490957 | .1255108  | 4.37  | 0.000 | .303099 - .7950923  |
| 1.tv         | .1695405 | .1215889  | 1.39  | 0.163 | -.0687693 - .4078504 |
| cc#tv        |        |           |      |      |                     |
| 1 1          | -.2951837 | .1751969  | -1.68 | 0.092 | -.6385634 - .0481959 |
| /cut1        | -.0682011 | .1003374  |      |      | -.2648587 - .1284565 |
| /cut2        | .67681 | .1008836  |      |      | .4790817 - .8745382  |
| /cut3        | 1.390649 | .1037494  |      |      | 1.187304 - 1.593995  |
| school       |        |           |      |      |                     |
| var(_cons)   | .0288527 | .0146201  |      |      | .0106874 - .0778937  |

LR test vs. oprobit model: chibar2(01) = 11.98
Prob >= chibar2 = 0.0003

The estimation table reports the fixed effects, the estimated cutpoints \((\kappa_1, \kappa_2, \kappa_3)\), and the estimated variance components. The fixed effects can be interpreted just as you would the output from oprobit. We find that students with higher preintervention scores tend to have higher postintervention scores. Because of their interaction, the impact of the treatment variables on the knowledge score is not straightforward; we defer this discussion to example 1 of [ME] meoprobit postestimation.
Underneath the fixed effects and the cutpoints, the table shows the estimated variance components. The random-effects equation is labeled `school`, meaning that these are random effects at the `school` level. Because we have only one random effect at this level, the table shows only one variance component. The estimate of $\sigma^2_u$ is 0.03 with standard error 0.01. The reported likelihood-ratio test shows that there is enough variability between schools to favor a mixed-effects ordered probit regression over a standard ordered probit regression; see *Distribution theory for likelihood-ratio test* in [ME] `me` for a discussion of likelihood-ratio testing of variance components.

We now store our estimates for later use.

```
. estimates store r_2
```

Two-level models extend naturally to models with three or more levels with nested random effects. Below we continue with example 1.

Example 2: Three-level random-intercept model

In this example, we fit a three-level model incorporating classes nested within schools. The fixed-effects part remains the same. Our model now has two random-effects equations, separated by `||`. The first is a random intercept (constant only) at the `school` level (level three), and the second is a random intercept at the `class` level (level two). The order in which these are specified (from left to right) is significant—meoprobit assumes that `class` is nested within `school`.

```
> Example 2: Three-level random-intercept model
```

In this example, we fit a three-level model incorporating classes nested within schools. The fixed-effects part remains the same. Our model now has two random-effects equations, separated by `||`. The first is a random intercept (constant only) at the `school` level (level three), and the second is a random intercept at the `class` level (level two). The order in which these are specified (from left to right) is significant—meoprobit assumes that `class` is nested within `school`.
. meoprobit thk prethk cc#tv || school: || class:

Fitting fixed-effects model:
Iteration 0: log likelihood = -2212.775
Iteration 1: log likelihood = -2127.8111
Iteration 2: log likelihood = -2127.7612
Iteration 3: log likelihood = -2127.7612
Refining starting values:
Grid node 0: log likelihood = -2195.6424
Fitting full model:
Iteration 0: log likelihood = -2195.6424 (not concave)
Iteration 1: log likelihood = -2167.9576 (not concave)
Iteration 2: log likelihood = -2140.2644 (not concave)
Iteration 3: log likelihood = -2128.6948 (not concave)
Iteration 4: log likelihood = -2128.6948 (not concave)
Iteration 5: log likelihood = -2119.9225
Iteration 6: log likelihood = -2117.0947
Iteration 7: log likelihood = -2116.7004
Iteration 8: log likelihood = -2116.6981
Mixed-effects oprobit regression
Number of obs = 1,600

<table>
<thead>
<tr>
<th>Group Variable</th>
<th>No. of Groups</th>
<th>Observations per Group</th>
</tr>
</thead>
<tbody>
<tr>
<td>school</td>
<td>28</td>
<td>18</td>
</tr>
<tr>
<td>class</td>
<td>135</td>
<td>1</td>
</tr>
</tbody>
</table>

Integration method: mvaghermite
Integration pts. = 7
Log likelihood = -2116.6981
Wald chi2(4) = 124.20
Prob > chi2 = 0.0000

| thk | Coef. | Std. Err. | z     | P>|z| | [95% Conf. Interval] |
|-----|-------|-----------|-------|------|---------------------|
| prethk | .238841 | .0231446 | 10.32 | 0.000 | .1934784 .2842036 |
| cc 1.cc | .5254813 | .1285816 | 4.09  | 0.000 | .2734659 .7774967 |
| tv 1.tv | .1455573 | .1255827 | 1.16  | 0.246 | -.1005803 .3916949 |
| cc # tv 1 1 | -.2426203 | .1811999 | -1.34 | 0.181 | -.5977656 .1125251 |
| /cut1 | -.074617 | .1029791 | -.73  | 0.466 | -.2764523 .1272184 |
| /cut2 | .6863046 | .1034813 | .66   | 0.511 | .4834849 .8891242 |
| /cut3 | 1.413686 | .1064889 | 1.33  | 0.183 | 1.080972 1.746399 |

| school | var(_cons) | .0186456 | .0160226 | .0034604 | .1004695 |
| school>class | var(_cons) | .0519974 | .0224014 | .0223496 | .1209745 |

LR test vs. oprobit model: chi2(2) = 22.13
Prob > chi2 = 0.0000
Note: LR test is conservative and provided only for reference.

We see that we have 135 classes from 28 schools. The variance-component estimates are now organized and labeled according to level. The variance component for class is labeled school>class to emphasize that classes are nested within schools.

Compared with the two-level model from example 1, the estimate of the random intercept at the school level dropped from 0.03 to 0.02. This is not surprising because we now use two random
components versus one random component to account for unobserved heterogeneity among students. We can use `lrtest` and our stored estimation result from example 1 to see which model provides a better fit:

```
. lrtest r_2 .
Likelihood-ratio test                  LR chi2(1) =    10.15
(Assumption: r_2 nested in .)       Prob > chi2 =    0.0014

Note: The reported degrees of freedom assumes the null hypothesis is not on
the boundary of the parameter space. If this is not true, then the
reported test is conservative.
```

The likelihood-ratio test favors the three-level model. For more information about the likelihood-ratio test in the context of mixed-effects models, see *Distribution theory for likelihood-ratio test* in [ME] me.

The above extends to models with more than two levels of nesting by adding more random-effects equations, each separated by `||`.

**Stored results**

`meoprobit` stores the following in `e()`:

Scalars

- `e(N)`: number of observations
- `e(k)`: number of parameters
- `e(k_dv)`: number of dependent variables
- `e(k_cat)`: number of categories
- `e(k_eq)`: number of equations in `e(b)`
- `e(k_eq_model)`: number of equations in overall model test
- `e(k_f)`: number of fixed-effects parameters
- `e(k_r)`: number of random-effects parameters
- `e(k_rs)`: number of variances
- `e(k_rc)`: number of covariances
- `e(df_m)`: model degrees of freedom
- `e(ll)`: log likelihood
- `e(N_clust)`: number of clusters
- `e(chi2)`: \( \chi^2 \)
- `e(p)`: \( p \)-value for model test
- `e(ll_c)`: log likelihood, comparison model
- `e(chi2_c)`: \( \chi^2 \), comparison test
- `e(df_c)`: degrees of freedom, comparison test
- `e(p_c)`: \( p \)-value for comparison test
- `e(rank)`: rank of `e(V)`
- `e(ic)`: number of iterations
- `e(rc)`: return code
- `e(converged)`: 1 if converged, 0 otherwise

Macros

- `e(cmd)`: `meglm`
- `e(cmd2)`: `meoprobit`
- `e(cmdline)`: command as typed
- `e(depvar)`: name of dependent variable
- `e(wtype)`: weight type
- `e(wexp)`: weight expression (first-level weights)
- `e(iweight_k)`: `iweight` variable for `k`th highest level, if specified
- `e(fweight_k)`: `fweight` variable for `k`th highest level, if specified
- `e(pweight_k)`: `pweight` variable for `k`th highest level, if specified
- `e(covariates)`: list of covariates
- `e(ivar_k)`: grouping variables
Methods and formulas

meoprobit is a convenience command for \texttt{meglm} with a \texttt{probit} link and an \texttt{ordinal} family; see [ME] \texttt{meglm}.

Without a loss of generality, consider a two-level ordered probit model. The probability of observing outcome $k$ for response $y_{ij}$ is then

$$p_{ij} = \Pr(y_{ij} = k | \kappa, u_j) = \Pr(\kappa_{k-1} < \eta_{ij} + \epsilon_{it} \leq \kappa_k)$$

$$= \Phi(\kappa_k - \eta_{ij}) - \Phi(\kappa_{k-1} - \eta_{ij})$$

where $\eta_{ij} = x_{ij}\beta + z_{ij}u_j + \text{offset}_{ij}$, $\kappa_0$ is taken as $-\infty$, and $\kappa_K$ is taken as $+\infty$. Here $x_{ij}$ does not contain a constant term because its effect is absorbed into the cutpoints.
For cluster \( j, j = 1, \ldots, M \), the conditional distribution of \( y_j = (y_{j1}, \ldots, y_{jn_j})' \) given a set of cluster-level random effects \( u_j \) is

\[
f(y_j | u_j) = \prod_{i=1}^{n_j} I_k(y_{ij})
= \exp \sum_{i=1}^{n_j} \left\{ I_k(y_{ij}) \log(p_{ij}) \right\}
\]

where

\[
I_k(y_{ij}) = \begin{cases} 1 & \text{if } y_{ij} = k \\ 0 & \text{otherwise} \end{cases}
\]

Because the prior distribution of \( u_j \) is multivariate normal with mean \( \mathbf{0} \) and \( q \times q \) variance matrix \( \Sigma \), the likelihood contribution for the \( j \)th cluster is obtained by integrating \( u_j \) out of the joint density \( f(y_j, u_j) \),

\[
\mathcal{L}_j(\beta, \kappa, \Sigma) = (2\pi)^{-q/2} |\Sigma|^{-1/2} \int f(y_j | \kappa, u_j) \exp \left( -u_j' \Sigma^{-1} u_j / 2 \right) du_j
\]

\[
= (2\pi)^{-q/2} |\Sigma|^{-1/2} \int \exp \left\{ h(\beta, \kappa, \Sigma, u_j) \right\} du_j
\]

where

\[
h(\beta, \kappa, \Sigma, u_j) = \sum_{i=1}^{n_j} \left\{ I_k(y_{ij}) \log(p_{ij}) \right\} - u_j' \Sigma^{-1} u_j / 2
\]

and for convenience, in the arguments of \( h(\cdot) \) we suppress the dependence on the observable data \((y_j, r_j, X_j, Z_j)\).

The integration in (2) has no closed form and thus must be approximated; see Methods and formulas in [ME] _meglm_ for details.

_meoprobit_ supports multilevel weights and survey data; see Methods and formulas in [ME] _meglm_ for details.

References


**Also see**

[ME] **meoprobit postestimation** — Postestimation tools for meoprobit

[ME] **meologit** — Multilevel mixed-effects ordered logistic regression

[ME] **me** — Introduction to multilevel mixed-effects models

[BAYES] **bayes: meoprobit** — Bayesian multilevel ordered probit regression

[SEM] **Intro 5** — Tour of models (*Multilevel mixed-effects models*)

[SVY] **svy estimation** — Estimation commands for survey data

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

[U] **20 Estimation and postestimation commands**