Title

stata.com

estat sd — Display variance components as standard deviations and correlations

Description

estat sd displays the random-effects estimates as standard deviations and correlations. estat sd is available only after a random-effects multivariate meta-regression fit by meta mvregress.

Menu for estat

Statistics > Postestimation

Syntax

```
estat sd [, variance verbose post coeflegend]
```

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

Options

variance specifies that estat sd display the random-effects parameter estimates as variances and covariances. If the post option is specified, the estimated variances and covariances are posted to e().

verbose specifies that the full estimation table be displayed. By default, only the random-effects parameters are displayed. This option is implied when post is specified.

post causes estat sd to behave like a Stata estimation (e-class) command. estat sd posts the vector of calculated standard deviation and correlation parameters to e(), so that you can treat the estimated parameters just as you would results from any other estimation command.

The following option is not shown in the dialog box:

coeflegend specifies that the legend of the coefficients and how to specify them in an expression be displayed rather than displaying the statistics for the coefficients. This option is allowed only if post is also specified.

Remarks and examples

stata.com

See example 7 of [META] **meta mvregress**.

Stored results

estat sd stores the following in r():

Scalars	
r(level)	confidence level
Matrices	
r(b)	coefficient vector
r(V)	variance–covariance matrix of the estimators
r(table)	table of results

If post is specified, estat sd stores the following in e():

Macros	
e(cmd)	estat sd
e(properties)	b V
Matrices	
e(b)	coefficient vector
e(V)	variance–covariance matrix of the estimators

Also see

[META] **meta mvregress** — Multivariate meta-regression

[META] **meta mvregress postestimation** — Postestimation tools for meta mvregress

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