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` or a multilevel meta-regression model fit by `meta meregress` or `meta multilevel`.

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

See example 7 of [META] **meta mvregress** and example 6 of [META] **meta meregress**.

Stored results

`estat sd` stores the following in `r()`:

Matrices

`r(b)`	coefficient vector
`r(V)`	variance–covariance matrix of the estimators
`r(table)`	table of results

Note: After `meta mvregress`, either the `verbose` or the `post` option must be specified for `r(table)` to be stored.

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 me postestimation** — Postestimation tools for multilevel mixed-effects meta-analysis

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

[META] **meta meregress** — Multilevel mixed-effects meta-regression

[META] **meta multilevel** — Multilevel random-intercepts meta-regression

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

[U] 20 Estimation and postestimation commands