Estimation — Estimation commands for use with mi estimate

Description Also see

Description

Multiple-imputation data analysis in Stata is similar to standard data analysis. The standard syntax applies, but you need to remember the following for MI data analysis:

1. The data must be declared as `mi` data.

   If you already have multiply imputed data (saved in Stata format), use `mi import` to import it into `mi`; see [MI] **mi import**.

   If you do not have multiply imputed data, use `mi set` (see [MI] **mi set**) to declare your original data to be `mi` data and use `mi impute` (see [MI] **mi impute**) to fill in missing values.

2. After you have declared `mi` data, commands such as `svyset`, `stset`, and `xtset` cannot be used. Instead use `mi svyset` to declare survey data, use `mi stset` to declare survival data, and use `mi xtset` to declare panel data. See [MI] **mi XXXset**.

3. Prefix the estimation commands with `mi estimate:` (see [MI] **mi estimate**).

The following estimation commands support the `mi estimate` prefix.

Command	Entry	Description
Linear regression models		
`regress`	[R] **regress**	Linear regression
`cnsreg`	[R] **cnsreg**	Constrained linear regression
`mvreg`	[MV] **mvreg**	Multivariate regression
Binary-response regression models		
`logistic`	[R] **logistic**	Logistic regression, reporting odds ratios
`logit`	[R] **logit**	Logistic regression, reporting coefficients
`probit`	[R] **probit**	Probit regression
`cloglog`	[R] **cloglog**	Complementary log–log regression
`binreg`	[R] **binreg**	GLM for the binomial family
Count-response regression models		
`poisson`	[R] **poisson**	Poisson regression
`nbreg`	[R] **nbreg**	Negative binomial regression
`gnbreg`	[R] **nbreg**	Generalized negative binomial regression
Ordinal-response regression models		
`ologit`	[R] **ologit**	Ordered logistic regression
`oprobit`	[R] **oprobit**	Ordered probit regression
Categorical-response regression models		
`mlogit`	[R] **mlogit**	Multinomial (polytomous) logistic regression
`mprobit`	[R] **mprobit**	Multinomial probit regression
`clogit`	[R] **clogit**	Conditional (fixed-effects) logistic regression

Fractional-response regression models		
fracreg	[R] **fracreg**	Fractional response regression
Quantile regression models		
qreg	[R] **qreg**	Quantile regression
iqreg	[R] **qreg**	Interquantile range regression
sqreg	[R] **qreg**	Simultaneous-quantile regression
bsqreg	[R] **qreg**	Bootstrapped quantile regression
Survival regression models		
stcox	[ST] **stcox**	Cox proportional hazards model
streg	[ST] **streg**	Parametric survival models
stcrreg	[ST] **stcrreg**	Competing-risks regression
Other regression models		
glm	[R] **glm**	Generalized linear models
areg	[R] **areg**	Linear regression with many indicator variables
rreg	[R] **rreg**	Robust regression
truncreg	[R] **truncreg**	Truncated regression
Descriptive statistics		
mean	[R] **mean**	Estimate means
proportion	[R] **proportion**	Estimate proportions
ratio	[R] **ratio**	Estimate ratios
total	[R] **total**	Estimate totals
Panel-data models		
xtreg	[XT] **xtreg**	Linear models for panel data
xtrc	[XT] **xtrc**	Random-coefficients model
xtlogit	[XT] **xtlogit**	Fixed-effects, random-effects, and population-averaged logit models
xtprobit	[XT] **xtprobit**	Random-effects and population-averaged probit models
xtcloglog	[XT] **xtcloglog**	Random-effects and population-averaged cloglog models
xtpoisson	[XT] **xtpoisson**	Fixed-effects, random-effects, and population-averaged Poisson models
xtnbreg	[XT] **xtnbreg**	Fixed-effects, random-effects, and population-averaged negative binomial models
xtgee	[XT] **xtgee**	GEE population-averaged panel-data models
Multilevel mixed-effects models		
mixed	[ME] **mixed**	Multilevel mixed-effects linear regression
Survey regression models		
svy:	[SVY] **svy**	Estimation commands for survey data (excluding commands that are not listed above)

Only Taylor-linearized survey variance estimation is supported with svy:.

Also see

[MI] **mi estimate** — Estimation using multiple imputations

[MI] **mi estimate postestimation** — Postestimation tools for mi estimate

[MI] **mi import** — Import data into mi

[MI] **mi impute** — Impute missing values

[MI] **mi set** — Declare multiple-imputation data

[MI] **Workflow** — Suggested workflow

[MI] **Intro** — Introduction to mi

[MI] **Intro substantive** — Introduction to multiple-imputation analysis

[MI] **Glossary**

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