

power usermethod — Add your own methods to the power command

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Description

The `power` command allows you to add your own methods to `power` and produce tables and graphs of results automatically.

Syntax

Compute sample size

```
power usermethod ... [, power(numlist) poweropts useropts]
```

Compute power

```
power usermethod ... , nspec [poweropts useropts]
```

Compute effect size

```
power usermethod ... , nspec power(numlist) [poweropts useropts]
```

usermethod is the name of the method you would like to add to the `power` command. When naming your `power` methods, you should follow the same convention as for naming the programs you add to Stata—do not pick “nice” names that may later be used by Stata’s official methods. The length of *usermethod* may not exceed 16 characters.

useropts are the options supported by your method *usermethod*.

nspec contains `n(numlist)` for a one-sample test or any of the sample-size options of *poweropts* such as `n1(numlist)` and `n2(numlist)` for a two-sample test.

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

Remarks and examples

Adding your own methods to `power` is easy. Suppose you want to add a method called `mymethod` to `power`. Simply

1. write an `r-class` program called `power_cmd_mymethod` that computes power, sample size, or effect size and follows `power`’s convention for naming common options and storing results; and
2. place the program where Stata can find it.

You are done. You can now use `mymethod` within `power` like any other official `power` method.

Remarks are presented under the following headings:

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A quick example

Before we discuss the technical details in the following sections, let's try an example. Let's write a program to compute power for a one-sample z test given sample size, standardized difference, and significance level. For simplicity, we assume a two-sided test. We will call our new method `myztest`.

We create an ado-file called `power_cmd_myztest.ado` that contains the following Stata program:

```
// evaluator
program power_cmd_myztest, rclass
    version 17.0

    /* parse options */
    syntax, n(integer)      /// sample size
           STDDiff(real)   /// standardized difference
           Alpha(string)   /// significance level

    /* compute power */
    tempname power
    scalar `power' = normal(`stddiff'*sqrt(`n') - invnormal(1-`alpha'/2))
    /* return results */
    return scalar power = `power'
    return scalar N     = `n'
    return scalar alpha = `alpha'
    return scalar stddiff = `stddiff'
end
```

Our ado-program consists of three sections: the `syntax` command for parsing options, the power computation, and stored or returned results. The three sections work as follows:

The `power_cmd_myztest` program has two of `power`'s common options, `n()` for sample size and `alpha()` for significance level, and it has its own option, `stddiff()`, to specify a standardized difference.

After the options are parsed, the power is computed and stored in a **temporary scalar** `'power'`.

Finally, the resulting power and other results are stored in return scalars. Following `power`'s **convention** for naming commonly returned results, the computed power is stored in `r(power)`, the sample size in `r(N)`, and the significance level in `r(alpha)`. The program additionally stores the standardized difference in `r(stddiff)`.

We can now use `myztest` within `power` as we would any other existing method of `power`:

```
. power myztest, alpha(0.05) n(10) stddiff(0.25)
```

Estimated power

Two-sided test

alpha	power	N
.05	.1211	10

We can compute results for multiple sample sizes by specifying multiple values in the `n()` option. Note that our `power_cmd_myztest` program accepts only one value at a time in `n()`. When a `numlist` is specified in the `power` command's `n()` option, `power` automatically handles that `numlist` for us.

```
. power myztest, alpha(0.05) n(10 20) stddiff(0.25)
```

Estimated power

Two-sided test

alpha	power	N
.05	.1211	10
.05	.1999	20

We can also compute results for multiple sample sizes and significance levels without any additional effort on our part:

```
. power myztest, alpha(0.01 0.05) n(10 20) stddiff(0.25)
```

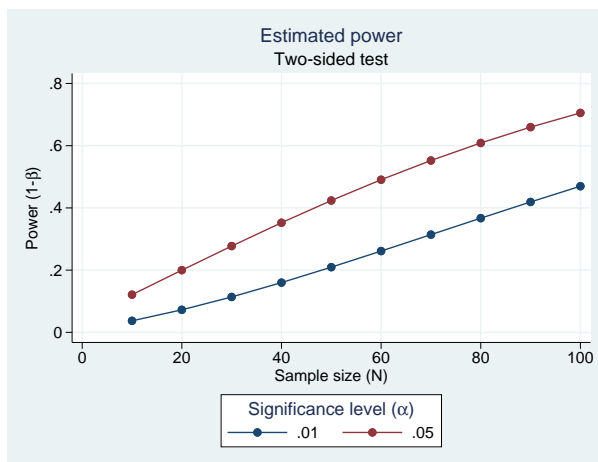
Estimated power

Two-sided test

alpha	power	N
.01	.03711	10
.01	.07245	20
.05	.1211	10
.05	.1999	20

We can even produce a graph by merely specifying the `graph` option:

```
. power myztest, alpha(0.01 0.05) n(10(10)100) stddiff(0.25) graph
```



The above is just a simple example. Your program can be as complicated as you would like: you can even use simulations to compute your results. You can also customize your tables and graphs with a little extra effort.

Steps for adding a new method to the power command

Suppose you want to add your own method, *usermethod*, to the `power` command. Here is an outline of the steps to follow:

1. Create the evaluator, an **r-class program** called `power_cmd_usermethod` and defined by the ado-file `power_cmd_usermethod.ado`, that performs power and sample-size computations and follows `power`'s **convention** for naming options and storing results.
2. Optionally, create an initializer, an **s-class program** called `power_cmd_usermethod_init` and defined by the ado-file `power_cmd_usermethod_init.ado`, that specifies information about table columns, options that may allow a **numlist**, and so on.
3. Optionally, create a parser, a program called `power_cmd_usermethod_parse` and defined by the ado-file `power_cmd_usermethod_parse.ado`, that checks the syntax of user-specific options, *useropts*.
4. Place all of your programs where Stata can find them.

You can now use your *usermethod* with `power`:

```
. power usermethod ...
```

You may also use programs within `power` that are not defined by an ado-file (that is, they were defined in a do-file or by hand).

Convention for naming options and storing results

For the `power` command to automatically recognize its [common options](#), you must ensure that you follow `power`'s naming convention for these options in your program. For example, `power` specifies the significance level in the `alpha()` option with minimum abbreviation of `a()`. You need to ensure that you use the same option with the same abbreviation in your evaluator to specify the significance level. The same applies to all of `power`'s common options described in [\[PSS-2\] power](#).

You can specify additional method-specific options, but `power` will not know about them unless you make it aware of them; see [Allowing multiple values in method-specific options](#) for details.

To produce tables and graphs of results, you must ensure that your evaluator follows `power`'s convention for storing results. `power`'s commonly stored results are described in [Stored results](#) of [\[PSS-2\] power](#). For example, the value for `power` should be stored in the scalar `r(power)`, the value for a total sample size in the scalar `r(N)`, the value for a significance level in `r(alpha)`, and so on.

You can also store additional method-specific results, but `power` will not know about them unless you make it aware of them; see [Customizing default tables](#) for details.

Allowing multiple values in method-specific options

By default, the `power` command accepts multiple values only within its [common options](#). If you want to allow multiple values in the method-specific options *useropts*, you need to let `power` know about them. This is done via the [initializer](#).

To allow the specification of multiple values, or a [numlist](#), in method-specific options, you need to list the names of the options with proper abbreviations in an `s-class` macro `s(pss_numopts)` within the `power_cmd_usermethod_init` program.

Recall our earlier [example](#) in which we added the `myztest` method, calculating the power of a two-sided one-sample z test, to `power`. We computed powers for multiple values of significance level and sample size. What if we would also like to specify multiple values of standardized differences in the `stddiff()` option of `myztest`? If we do this now, we will receive an error message,

```
. power myztest, alpha(0.05) n(10) stddiff(0.25 0.5)
option stddiff() invalid
r(198);
```

because the `stddiff()` option is not allowed to include *numlist* by the evaluator and is not one of `power`'s common options. To make `power` recognize this option as one allowing *numlist*, we need to specify this in the initializer. Following the guidelines, we create an ado-file called `power_cmd_myztest_init.ado` and specify the name of the `stddiff()` option (with the corresponding abbreviation) in the `s-class` macro `s(pss_numopts)` within the `power_cmd_myztest_init` program.

```
// initializer
program power_cmd_myztest_init, sclass
    version 17.0
    sreturn clear
    sreturn local pss_numopts "STDDiff"
end
```

We now can specify multiple standardized differences:

```
. power myztest, alpha(0.05) n(10) stddiff(0.25 0.5)
Estimated power
Two-sided test
```

alpha	power	N
.05	.1211	10
.05	.3524	10

Customizing default tables

The `power` command with user-defined methods always displays results in a table. By default, it displays columns `alpha`, `power` or `beta` (whichever is specified), and `N`, which contain the significance level, the power, and the sample size, respectively. See [Setting supported columns](#) and [Modifying the default table columns](#) for details on how to customize the default table columns.

The default column labels are the column names, and the default formats are `%7.4g` for `alpha` and `power` and `%7.0gc` for `N`. These and other settings controlling the look of the default table can be changed as described in [Modifying the look of the default table](#).

You can always use the `table()` option to customize your table. However, if you want to modify how the table looks by default, you need to follow the steps described in the following sections:

[Setting supported columns](#)
[Modifying the default table columns](#)
[Modifying the look of the default table](#)
[Example continued](#)

Setting supported columns

The `power` command automatically supports a number of columns, such as `alpha`, `beta`, `power`, `N`, etc. The supported columns are the columns that can be accessed within `power`'s options `table()` and `graph()`.

Most of the time, you will have additional columns, `usercolnames`, which you will want `power` to support. To make `power` recognize the columns as supported columns, you must list the names of the additional columns, `usercolnames`, in an `s`-class macro `s(pss_colnames)` in the `initializer`. Columns `usercolnames` will then be added to `power`'s list of supported columns. Columns `usercolnames` will also be displayed in the default table unless `s(pss_tabcolnames)` or `s(pss_alltabcolnames)` is set.

If you want to reset `power`'s list of supported columns, that is, to specify all the supported columns manually, you should use the `s(pss_allcolnames)` macro. The supported columns will then include only the ones you listed in the macro. If you specify `s(pss_allcolnames)`, you must remember to include `power`'s main columns `N`, `power`, and `alpha` in your list. Otherwise, you may not be able to use some of `power`'s functionality, such as default graphs. If `s(pss_colnames)` is specified together with `s(pss_allcolnames)`, the former will be ignored. The specified supported columns will be automatically displayed in the default table unless `s(pss_alltabcolnames)` is set.

The values corresponding to the specified columns must be stored by the `evaluator` in `r()` scalars with the same names as the column names. For example, the value for column `alpha` is stored in `r(alpha)`, the value for column `power` is stored in `r(power)`, and the value for column `N` is stored in `r(N)`.

Any column not listed in `s(pss_colnames)` or `s(pss_allcolnames)` will not be available within the power command. For example, any reference to such a column within `power's options table()` and `graph()` will result in an error.

Modifying the default table columns

By default, power displays the specified [supported columns](#). If you want to display only a subset of those columns, you can use either `s(pss_tabcolnames)` or `s(pss_alltabcolnames)` to specify the columns to be displayed. You specify additional columns to be displayed in `s(pss_tabcolnames)` and a complete list of the displayed columns in `s(pss_alltabcolnames)`. If you specify `s(pss_tabcolnames)`, the displayed columns will include `alpha`, `power`, or `beta` (whichever is specified with the command), `N`, and the additional columns you specified. If you specify `s(pss_alltabcolnames)`, only the columns listed in this macro will be displayed. One situation when you may want to do this is if you want to change the order in which the columns are displayed by default. If you specify both macros, `s(pss_tabcolnames)` will be ignored. You can specify only the names of supported columns in these macros.

Modifying the look of the default table

The default table column labels are the column names. You can change this by specifying your own column labels in the `s(pss_collabels)` macro. The labels must be properly quoted if they contain spaces or quotes. The labels must be specified for all columns listed in `s(pss_colnames)` or `s(pss_allcolnames)`.

The default column formats are `%7.0gc` for sample sizes and `%7.4g` for all other columns. You can change this by specifying your own column formats in the `s(pss_colformats)` macro. The formats must be quoted and specified for all columns listed in `s(pss_colnames)` or `s(pss_allcolnames)`.

The default column widths are the widths of the default formats plus one. You can specify your own column widths in the `s(pss_colwidths)` macro. The widths must be specified for all columns listed in `s(pss_colnames)` or `s(pss_allcolnames)`.

Example continued

Continuing our `myztest` [example](#), we want to add a column containing the specified standardized differences to the list of supported columns. The specified standardized difference is stored in `r(stddiff)` in the `myztest` evaluator, so the name of our column is `stddiff`. We specify it in `s(pss_colnames)` in our initializer as follows:

```
// initializer
program drop power_cmd_myztest_init
program power_cmd_myztest_init, sclass
    version 17.0
    sreturn clear
    sreturn local pss_numopts "STDDiff"
    sreturn local pss_colnames "stddiff" // <-- new line
end
```

We rerun our command now and see that the `stddiff` column is added to the default table:

```
. power myztest, alpha(0.05) n(10) stddiff(0.25)
Estimated power
Two-sided test
```

alpha	power	N	stddiff
.05	.1211	10	.25

We can also change the default column label of the `stddiff` column to “Std. difference”. Note that we can do this within `power`’s option `table()`, but if we want this label to show up automatically in the default table, we should specify it in the initializer. We specify the column label in the `s(pss_collabels)` macro.

```
// initializer
program drop power_cmd_myztest_init
program power_cmd_myztest_init, sclass
    version 17.0
    sreturn clear
    sreturn local pss_numopts "STDDiff"
    sreturn local pss_colnames "stddiff"
    sreturn local pss_collabels ""Std. difference"" // <-- new line
end
```

The column containing standardized differences now has the new label

```
. power myztest, alpha(0.05) n(10) stddiff(0.25)
Estimated power
Two-sided test
```

alpha	power	N	Std. difference
.05	.1211	10	.25

Customizing default graphs

By default, `power` plots the estimated power on the y axis and the specified sample size on the x axis or the estimated sample size on the y axis and the specified power on the x axis. If `s(pss_target)` is specified, the estimated sample size is plotted against the specified target parameter. For effect-size computation, the target parameter must be specified in `s(pss_target)`, and it is plotted on the x axis against the specified sample size. See [PSS-2] [power, graph](#) for details about other default settings.

You can overwrite the default column labels displayed on the graph by specifying the `s(pss_colgrlabels)` macro. The specification of the graph labels is the same as the specification of [table column labels](#).

You can also overwrite the default symbols that are used to label the results on the graph by specifying the new `symbols` in the macro `s(pss_colgrsymbols)`. The symbols must be specified for all columns listed in `s(pss_colnames)` or `s(pss_allcolnames)`.

Other settings

When you add your own method to `power`, the effect-size parameter is not defined. You can define it yourself by specifying the name of the column containing the values of the effect-size parameter in the `s(pss_delta)` macro. The effect-size parameter can then be accessed using the column name `delta` and will be displayed in the default table as `delta` unless the `s(pss_notabdelta)` macro is set to `notabdelta`.

The `target` parameter is not set by `power` for newly added methods. You can set it yourself by specifying the name of the column containing the values of the target parameter in the `s(pss_target)` macro. You must set this macro if you want to obtain default graphs for effect-size determination. The target parameter can then be accessed using the column name `target`.

If the `target` parameter is set in the `s(pss_target)` macro, you can also specify its label in `s(pss_targetlabel)`. This label will be used in the title for the effect-size determination and as the axis label for the graph column `target`.

If your method supports command arguments, the arguments specified directly following the method name, you can specify their corresponding column names in the `s(pss_argnames)` macro. You can then refer to these arguments as `arg1`, `arg2`, and so on, when producing tables or graphs.

`power usermethod` uses the following generic titles: “Estimated sample size” for sample-size determination, “Estimated power” for power determination, and “Estimated target parameter” for effect-size determination. You can extend these titles to be more specific to your method by adding text in the `s(pss_title)` macro. For example, if `s(pss_title)` contains “for my test”, the resulting titles will be “Estimated sample size for my test”, “Estimated power for my test”, and “Estimated target parameter for my test”. Also see `s(pss_targetlabel)` for how to include a label for the target parameter in the title.

`power usermethod` uses the following generic subtitles: “Two-sided test” for a two-sided test or “One-sided test” for a one-sided test when the `onesided` option is specified. You can change the default subtitle by specifying the `s(pss_subtitle)` macro.

Optionally, `power usermethod` can display a hypothesis statement if macros `s(pss_hyp_lhs)` and `s(pss_hyp_rhs)` are specified. `s(pss_hyp_lhs)` must contain the parameter of interest, and `s(pss_hyp_rhs)` will typically contain the null or comparison value. For example, if `s(pss_hyp_lhs)` contains `beta1` and `s(pss_hyp_rhs)` contains `0`, `power usermethod` will display

```
Ho: beta1 = 0 versus Ha: beta1 != 0
```

for a two-sided test and

```
Ho: beta1 = 0, one-sided alternative
```

for a one-sided test. The same hypotheses will appear on the graph, unless `s(pss_grhyp_lhs)` and `s(pss_grhyp_rhs)` are specified. These macros are useful if you want to include parameters as symbols on the graph. In our example, we could have defined `s(pss_grhyp_lhs)` as `{β}{sub:1}` and `s(pss_grhyp_rhs)` as `0` to include “beta1” as the corresponding symbol on the graph; see [G-4] *text*.

Handling parsing more efficiently

The `power` command checks its `common options`, but you are responsible for checking your method-specific options, `useropts`, or their interaction with `power`’s common options. You can certainly do this in your `evaluator`. However, the checks will then be performed each time your evaluator is called. You can instead perform all of your checks once within the `parser`.

Your parser may be an `s-class` command and may set any of the `s()` results typically specified in the initializer. This may be useful, for example, for building the columns displayed in the default table dynamically, depending on which options were specified. If all desired `s()` results are set in the parser, you do not need an initializer.

More examples: Adding two-sample methods

All of our examples so far showed how to add a one-sample method to the `power` command. Here we demonstrate how to add a two-sample method. (The support for multiple-sample methods is not yet available.)

The steps for adding your own two-sample methods are the same as those for adding one-sample methods, except you may need to set the `s(pss_samples)` macro to contain `twosample` in the initializer. If any of the two-sample options `n1()`, `n2()`, and `nratio()` are specified, `power` automatically recognizes the method as a two-sample method. If these options are not used and you need the method to be recognized as a two-sample method, you must set `s(pss_samples)` to `twosample`. If you do not want `power` to respect the two-sample options, you should set `s(pss_samples)` to `onesample`.

For illustration, let's add a method comparing two independent proportions using a large-sample χ^2 test. (Note that this method is available in the official `power twoproportions` command.) For simplicity, we will compute the power of a two-sided test. We will call our new method `powertwoprop`.

We write our evaluator and save it as `power_cmd_powertwoprop.ado`.

```
// evaluator
program power_cmd_powertwoprop, rclass
    version 17.0
    //parse command arguments and options
    syntax anything(id="proportions"),          ///
        [ Alpha(real 0.05)          /// significance level
          n(string)                  /// total sample size
          n1(string) n2(string)      /// group sample sizes
          NRATio(real 1)            /// N2/N1
          Power(string)              ///
        ]
    //parse specification of proportions
    gettoken p1 rest : anything
    gettoken p2 rest : rest
    if ("`p2'"=="") {
        di as err "Experimental-group proportion must be specified"
        exit 198
    }
    if ("`rest'"!="") {
        di as err "Only two proportions may be specified"
        exit 198
    }
    //sample size must be specified to compute power
    if ("`n'`n1'`n2'"=="") {
        di as err "One of {bf:n()}, {bf:n1()}, or {bf:n2()} " ///
            "is required to compute power"
        exit 198
    }
}
```

```

//handle some sample-size specifications
if ("n"=="") {
    tempname n
    if ("n2"=="") {
        tempname n2
        scalar 'n2' = ceil('nratio'*'n1')
    }
    else if ("n1"=="") {
        tempname n1
        scalar 'n1' = ceil('n2'/'nratio')
    }
    scalar 'n' = 'n1'+ 'n2'
    local nratio = 'n2'/'n1'
}
else {
    if ("n1"!="") {
        tempname n2
        scalar 'n2' = 'n' - 'n1'
    }
    else if ("n2"!="") {
        tempname n1
        scalar 'n1' = 'n' - 'n2'
    }
    else {
        tempname n1 n2
        scalar 'n1' = ceil('n'/(1+'nratio'))
        scalar 'n2' = 'n'-'n1'
    }
}
//compute power
tempname diff pbar sigma_D sigma_p crv power
scalar 'diff' = 'p2' - 'p1'
scalar 'pbar' = ('n1'*'p1'+ 'n2'*'p2')/'n'
scalar 'sigma_D' = sqrt('p1'*(1-'p1')/'n1'+ 'p2'*(1-'p2')/'n2')
scalar 'sigma_p' = sqrt('pbar'*(1-'pbar')*(1/'n1'+1/'n2'))
scalar 'crv' = invnormal(1-'alpha'/2)*'sigma_p'
scalar 'power' = normal(('diff'-'crv')/'sigma_D') //
+ normal((- 'diff'-'crv')/'sigma_D')

//return results
return scalar alpha = 'alpha'
return scalar power = 'power'
return scalar N = 'n'
return scalar N1 = 'n1'
return scalar N2 = 'n2'
return scalar nratio = 'nratio'
return scalar p1 = 'p1'
return scalar p2 = 'p2'
end

```

We can now use `powertwoprop` with the `power` command. We specify the two proportions following the command name and group sample sizes in the `n1()` and `n2()` options.

```
. power powertwoprop 0.1 0.3, n1(40) n2(60)
```

```
Estimated power
```

```
Two-sided test
```

alpha	power	N
.05	.6743	100

As with one-sample methods, we can use an initializer (saved in `power_cmd_powertwoprop_init.ado`) to include additional columns in our default table.

```
// initializer
program power_cmd_powertwoprop_init, sclass
    version 17.0
    sreturn clear
    sreturn local pss_colnames "N1 N2 nratio p1 p2"
    sreturn local pss_samples "twosample"
end

. power powertwoprop 0.1 0.3, n1(40) n2(60)
Estimated power
Two-sided test
```

alpha	power	N	N1	N2	nratio	p1	p2
.05	.6743	100	40	60	1.5	.1	.3

Initializer's `s()` return settings

The following `s()` results may be set by the `initializer` or `parser`:

Macros

<code>s(pss_samples)</code>	<code>onesample</code> for a one-sample test or <code>twosample</code> for a two-sample test
<code>s(pss_colnames)</code>	columns to be added to the default supported columns
<code>s(pss_allcolnames)</code>	all supported columns
<code>s(pss_tabcolnames)</code>	columns to be added to the default table
<code>s(pss_alltabcolnames)</code>	all columns to be displayed in the default table
<code>s(pss_collabels)</code>	labels for the specified columns
<code>s(pss_colformats)</code>	formats for the specified columns
<code>s(pss_colwidths)</code>	widths for the specified columns
<code>s(pss_colgrlabels)</code>	labels to be used to label columns on the graph
<code>s(pss_colgrsymbols)</code>	symbols to be used to label columns on the graph
<code>s(pss_delta)</code>	column name containing the effect-size parameter
<code>s(pss_target)</code>	column name containing the target parameter
<code>s(pss_targetlabel)</code>	label for the target parameter
<code>s(pss_argnames)</code>	column names containing command arguments
<code>s(pss_title)</code>	method-specific title
<code>s(pss_subtitle)</code>	subtitle
<code>s(pss_hyp_lhs)</code>	left-hand-side parameter or value for the hypothesis
<code>s(pss_hyp_rhs)</code>	right-hand-side parameter or value for the hypothesis
<code>s(pss_grhyp_lhs)</code>	left-hand-side or value parameter for the hypothesis on the graph
<code>s(pss_grhyp_rhs)</code>	right-hand-side parameter or value for the hypothesis on the graph

Reference

Huber, C. 2019. Calculating power using Monte Carlo simulations, part 2: Running your simulation using power. *The Stata Blog: Not Elsewhere Classified*. <https://blog.stata.com/2019/01/29/calculating-power-using-monte-carlo-simulations-part-2-running-your-simulation-using-power/>.

Also see

[PSS-2] **power** — Power and sample-size analysis for hypothesis tests

[PSS-2] **Intro (power)** — Introduction to power and sample-size analysis for hypothesis tests

[PSS-5] **Glossary**