margins, pwcompare — Pairwise comparisons of margins

Description

margins with the pwcompare option performs pairwise comparisons of margins. margins, pwcompare extends the capabilities of pwcompare to any of the nonlinear responses, predictive margins, or other margins that can be estimated by margins.

Quick start

All pairwise comparisons of the predictive margins for a after logit y a##b x1
    margins a, pwcompare

As above, but report both tests and confidence intervals for differences in predictive margins
    margins a, pwcompare(effects)

As above, but adjust p-values and confidence intervals for multiple comparisons using Bonferroni’s method
    margins a, pwcompare(effects) mcompare(bonferroni)

Report predictive margins for the levels of a, and group those that are not significantly different
    margins a, pwcompare(groups)

All pairwise comparisons of the predictive margins for combinations of levels of a and b
    margins a#b, pwcompare

Menu

Statistics > Postestimation
Syntax

\[
margins [marginlist] [if] [in] [weight] [, \texttt{pwcompare margins\_options}] \\
margins [marginlist] [if] [in] [weight] [, \texttt{pwcompare(suboptions) margins\_options}] \\
\]

where \textit{marginlist} is a list of factor variables or interactions that appear in the current estimation results. The variables may be typed with or without the \texttt{i.} prefix, and you may use any factor-variable syntax:

\[
. \texttt{margins i.sex i.group i.sex#i.group, pwcompare} \\
. \texttt{margins sex group sex#i.group, pwcompare} \\
. \texttt{margins sex##group, pwcompare} \\
\]

\textit{suboptions} | Description
\hline
\textbf{Pairwise comparisons} | \\
\texttt{cieffects} | show effects table with confidence intervals; the default \\
\texttt{pveffects} | show effects table with \textit{p}-values \\
\texttt{effects} | show effects table with confidence intervals and \textit{p}-values \\
\texttt{cimargins} | show table of margins and confidence intervals \\
\texttt{groups} | show table of margins and group codes \\
\texttt{sort} | sort the margins or contrasts in each term

\text{collect} is allowed; see [U] 11.1.10 \textit{Prefix commands}.
\text{fweights, aweights, iweights, and pweights} are allowed; see [U] 11.1.6 \textit{weight}.

\textbf{Suboptions}

\textit{cieffects} specifies that a table of the pairwise comparisons with their standard errors and confidence intervals be reported. This is the default.

\textit{pveffects} specifies that a table of the pairwise comparisons with their standard errors, test statistics, and \textit{p}-values be reported.

\textit{effects} specifies that a table of the pairwise comparisons with their standard errors, test statistics, \textit{p}-values, and confidence intervals be reported.

\textit{cimargins} specifies that a table of the margins with their standard errors and confidence intervals be reported.

\textit{groups} specifies that a table of the margins with their standard errors and group codes be reported. Margins with the same letter in the group code are not significantly different at the specified significance level.

\textit{sort} specifies that the reported tables be sorted on the margins or contrasts in each term.
Remarks and examples

You should be familiar with the concepts and syntax of both margins and pwcompare before using the pwcompare option of margins. These remarks build on those in [R] margins and [R] pwcompare.

margins can perform pairwise comparisons of any of the margins that it estimates.

We begin by fitting a logistic regression model using the NHANES II dataset, ignoring the complex survey nature of the data. Our dependent variable is highbp, an indicator for whether a person has high blood pressure. We fit an interacted model including two factor variables representing the region of the country as well as the continuous covariate bmi.

```
. use https://www.stata-press.com/data/r17/nhanes2
. logistic highbp region##c.bmi
(output omitted)
```

By default, margins will compute the predictive margins of the probability of a positive outcome for each of the terms in marginlist after logistic regression. We will margin on region so that margins will estimate the average predicted probabilities of having high blood pressure conditional on being in each of the four regions and unconditional on BMI. We can specify the pwcompare option to obtain all possible pairwise comparisons of these predictive margins:

```
. margins region, pwcompare
Pairwise comparisons of predictive margins Number of obs = 10,351
Model VCE: OIM
Expression: Pr(highbp), predict()
```

<table>
<thead>
<tr>
<th>Contrast</th>
<th>Delta-method</th>
<th>Unadjusted</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>std. err.</td>
<td>[95% conf. interval]</td>
</tr>
<tr>
<td>region</td>
<td></td>
<td></td>
</tr>
<tr>
<td>MW vs NE</td>
<td>-.0377194</td>
<td>-.0638987</td>
</tr>
<tr>
<td>S vs NE</td>
<td>-.0156843</td>
<td>-.041945</td>
</tr>
<tr>
<td>W vs NE</td>
<td>-.006873</td>
<td>-.0336451</td>
</tr>
<tr>
<td>S vs MW</td>
<td>.0220351</td>
<td>-.0023789</td>
</tr>
<tr>
<td>W vs MW</td>
<td>.0308463</td>
<td>.0058831</td>
</tr>
<tr>
<td>W vs S</td>
<td>.0088112</td>
<td>-.0162373</td>
</tr>
</tbody>
</table>

This table gives each of the pairwise differences with confidence intervals. We can see that the confidence interval in the row labeled MW vs NE does not include 0. At the 5% level, the predictive margins for the first and second regions, the Northeast and the Midwest, are significantly different. The same is true of the second and fourth regions, the Midwest and the West. With many pairwise comparisons, output in this format can be difficult to sort through. We can organize it by adding the group suboption:
. margins region, pwcompare(group)
Pairwise comparisons of predictive margins Number of obs = 10,351
Model VCE: OIM
Expression: Pr(highbp), predict()

<table>
<thead>
<tr>
<th>region</th>
<th>Delta-method Unadjusted Margins std. err. groups</th>
</tr>
</thead>
<tbody>
<tr>
<td>NE</td>
<td>.4388358 .010069 B</td>
</tr>
<tr>
<td>MW</td>
<td>.4011164 .0087764 A</td>
</tr>
<tr>
<td>S</td>
<td>.4231516 .0088395 AB</td>
</tr>
<tr>
<td>W</td>
<td>.4319628 .0092301 B</td>
</tr>
</tbody>
</table>

Note: Margins sharing a letter in the group label are not significantly different at the 5% level.

The group output includes the predictive margins for each region and letters denoting margins that are not significantly different from one another. In this case, the Northeast (NE), South (S), and West (W) regions have the letter B in the “Unadjusted Groups” column. The letter B indicates that the average predicted probability for the Northeast region is not significantly different from the average predicted probabilities for the South and West regions at the 5% significance level. The Midwest (MW) region does not share a letter with the Northeast region nor the West region, which indicates that the average predicted probability for the Midwest region is significantly different for each of the other two regions at our 5% level.

We can also include the mcompare(bonferroni) option to perform tests using Bonferroni’s method to account for making multiple comparisons.

. margins region, pwcompare(group) mcompare(bonferroni)
Pairwise comparisons of predictive margins Number of obs = 10,351
Model VCE: OIM
Expression: Pr(highbp), predict()

<table>
<thead>
<tr>
<th>region</th>
<th>Number of comparisons</th>
</tr>
</thead>
<tbody>
<tr>
<td>NE</td>
<td>6</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>region</th>
<th>Delta-method Bonferroni Margins std. err. groups</th>
</tr>
</thead>
<tbody>
<tr>
<td>NE</td>
<td>.4388358 .010069 B</td>
</tr>
<tr>
<td>MW</td>
<td>.4011164 .0087764 A</td>
</tr>
<tr>
<td>S</td>
<td>.4231516 .0088395 AB</td>
</tr>
<tr>
<td>W</td>
<td>.4319628 .0092301 AB</td>
</tr>
</tbody>
</table>

Note: Margins sharing a letter in the group label are not significantly different at the 5% level.

We now see the letter A on the row corresponding to the West region. At the 5% level and with Bonferroni’s adjustment, the predictive margins for the probability in the Midwest and West regions are not significantly different.
Stored results

`margins, pwcompare` stores the following additional results in `r()`:

Scalars
- `r(k_terms)`: number of terms participating in pairwise comparisons

Macros
- `r(cmd)`: `pwcompare`
- `r(cmd2)`: `margins`
- `r(group#)`: group code for the #th margin in `r(b)`
- `r(mcmethod_vs)`: method from `mcompare()`
- `r(mctitle_vs)`: title for method from `mcompare()`
- `r(mcadjustall_vs)`: adjustall or empty

Matrices
- `r(b)`: margin estimates
- `r(V)`: variance-covariance matrix of the margin estimates
- `r(b_vs)`: margin difference estimates
- `r(V_vs)`: variance-covariance matrix of the margin difference estimates
- `r(error_vs)`: margin difference estimability codes; 0 means estimable, 8 means not estimable
- `r(table_vs)`: matrix containing the margin differences with their standard errors, test statistics, \( p \)-values, and confidence intervals
- `r(L)`: matrix that produces the margin differences

`margins, pwcompare` with the `post` option also stores the following additional results in `e()`:

Scalars
- `e(k_terms)`: number of terms participating in pairwise comparisons

Macros
- `e(cmd)`: `pwcompare`
- `e(cmd2)`: `margins`

Matrices
- `e(b)`: margin estimates
- `e(V)`: variance-covariance matrix of the margin estimates
- `e(b_vs)`: margin difference estimates
- `e(V_vs)`: variance-covariance matrix of the margin difference estimates
- `e(error_vs)`: margin difference estimability codes; 0 means estimable, 8 means not estimable
- `e(L)`: matrix that produces the margin differences

Methods and formulas

See `Methods and formulas` in [R] `margins` and `Methods and formulas` in [R] `pwcompare`.

Also see

[R] `contrast` — Contrasts and linear hypothesis tests after estimation
[R] `margins` — Marginal means, predictive margins, and marginal effects
[R] `margins, contrast` — Contrasts of margins
[R] `margins postestimation` — Postestimation tools for margins
[R] `pwcompare` — Pairwise comparisons