stmgintcox postestimation — Postestimation tools for stmgintcox

Postestimation commands	predict	margins	estat
Remarks and examples	Stored results	Methods and formulas	References
Also see			

Postestimation commands

The following postestimation commands are of special interest after stmgintcox:

Command	Description
estat gofplot	produce goodness-of-fit plot
stcurve	plot the survivor, failure, hazard, or cumulative hazard function
stintcoxnp	plot nonparametric curves and Cox predicted curves
stintphplot	plot $-ln\{-ln(survival)\}$ curves
estat common	estimate average effects of covariates across all events

The following standard postestimation commands are also available:

Command	Description
contrast	contrasts and ANOVA-style joint tests of parameters
estat ic	Akaike's, consistent Akaike's, corrected Akaike's, and Schwarz's Bayesian infor- mation criteria (AIC, CAIC, AICc, and BIC, respectively)
estat summarize	summary statistics for the estimation sample
estat vce	variance-covariance matrix of the estimators (VCE)
estimates	cataloging estimation results
etable	table of estimation results
hausman	Hausman's specification test
lincom	point estimates, standard errors, testing, and inference for linear combinations of parameters
lrtest	likelihood-ratio test
margins	marginal means, predictive margins, marginal effects, and average marginal effects
marginsplot	graph the results from margins (profile plots, interaction plots, etc.)
nlcom	point estimates, standard errors, testing, and inference for nonlinear combinations of parameters
predict	hazard ratios, survivor functions, residuals, etc.
predictnl	point estimates, standard errors, testing, and inference for generalized predictions
pwcompare	pairwise comparisons of parameters
test	Wald tests of simple and composite linear hypotheses
testnl	Wald tests of nonlinear hypotheses

predict

Description for predict

predict creates new variables containing predictions such as hazard ratios, linear predictions, standard errors, and baseline survivor and baseline cumulative hazard functions for all events.

Menu for predict

Statistics > Postestimation

Syntax for predict

```
Single-record-per-event interval-censored data with baseline covariates
```

```
predict [type] newvar [if] [in] [, statistic event(eventspec)]
```

```
predict [type] \{ stub* | newvar_l newvar_u \} [if] [in] [, statistic2 event(eventspec)]
```

Single-record-per-event interval-censored data with time-varying covariates

```
predict [type] newvar [if] [in] [, mgale event(eventspec)]
```

 $predict [type] \{ stub* | newvar_l newvar_u \} [if] [in]$

```
[, [hr | xb | stdp | statistic2] <u>ev</u>ent(eventspec)]
```

```
Multiple-record-per-event interval-censored data
```

```
predict [type] newvar [if] [in] [, statistic statistic2 event (eventspec)]
```

Equation-specific predictions

```
predict [type] newvar [if] [in] [, [hr | xb | stdp] equation(eqno)]
```

For single-record-per-event data, we use the interval() option with stmgintcox to specify the lower and upper endpoints for the event-time interval. With these data, predictions that depend on time, *statistic2*, are calculated for both the lower endpoint t_l and the upper endpoint t_u of the time interval and thus are stored in two new variables. This also applies to each *statistic* in the presence of time-varying covariates, except for mgale. For multiple-record-per-event data, we use the time() option with stmgintcox to specify the examination time variable. With these data, predictions are calculated for the examination time variable and are always stored in a single variable.

statistic	Description
Main	
hr	predicted hazard ratio, also known as the relative hazard; the default
xb	linear prediction
stdp	standard error of the linear prediction
stdp * <u>mg</u> ale	martingale-like residuals

statistic2	Description
Main	
* <u>bases</u> urv	baseline survivor function
* basechazard	baseline cumulative hazard function
* basehc	baseline hazard contributions
* <u>csn</u> ell	Cox–Snell-like residuals

Unstarred statistics are available both in and out of sample; type predict ... if e(sample) ... if wanted only for the estimation sample. Starred statistics are calculated only for the estimation sample.

Options for predict

Main

- hr, the default, calculates the relative hazard (hazard ratio), that is, the exponentiated linear prediction for the *j*th event, $\exp(\mathbf{x}_j \widehat{\boldsymbol{\beta}}_j)$, where \mathbf{x}_j are the corresponding covariates for the *j*th event and $\widehat{\boldsymbol{\beta}}_j$ are the estimated coefficients for the *j*th event. After stmgintcox with the tvc() option, hr calculates $\exp\{\mathbf{x}_j \widehat{\boldsymbol{\beta}}_j + g_j(t) \mathbf{z}_j \widehat{\boldsymbol{\gamma}}_j\}$, where $g_j(t)$ is a function of time as specified in the texp() option with stmgintcox for the *j*th event and \mathbf{z}_j are the corresponding time-varying covariates specified in the tvc() option for the *j*th event.
- xb calculates the linear prediction from the fitted model for the *j*th event, often written in matrix notation as $\mathbf{x}_{j}\hat{\boldsymbol{\beta}}_{j}$.
 - After stmgintcox with the tvc() option, it calculates $\mathbf{x}_j \hat{\boldsymbol{\beta}}_j + g_j(t) \mathbf{z}_j \hat{\boldsymbol{\gamma}}_j$, where $g_j(t)$ is a function of time as specified in stmgintcox's option texp() for the *j*th event.
- stdp calculates the standard error of the linear prediction xb for each event.
- mgale calculates interval-censored martingale-like residuals, which are an interval-censored version of martingale residuals for right-censored data.
- basesurv calculates the baseline survivor function for each event.
- basechazard calculates the baseline cumulative hazard function for each event.
- basehc calculates the baseline hazard contributions for each event.
- csnell calculates the Cox-Snell-like residuals, which are the estimates of the cumulative hazard function obtained from the fitted model.
- event(eventspec) specifies to which event you are referring. eventspec is the numeric value for the event, the corresponding label, as defined in the value label for the event variable, or one of #1, #2, ... with #1 meaning the first event, #2 meaning the second event, etc. If eventspec is a label, it should be enclosed in double quotes. For example, suppose our event variable takes on values 1 and 2, with corresponding labels "diabetes" and "hypertension". We can refer to event 1 by specifying event(1), event("diabetes"), or event(#1).

When the tvc() option is specified for a particular event *i*, the prediction includes time-varying covariates formed by tvc(). If you do not specify event(), the results are the same as if you specified all events.

The following option does not appear in the dialog box:

equation(eqno) specifies to which equation you are referring. equation(#1) would mean that the calculation is to be made for the first equation, equation(#2) would mean the second, and so on. You could also refer to the equations by their names. equation(diabetes) would refer to the equation named diabetes, and equation(hypertension) to the equation named hypertension.

When you use equation(), the prediction will not include time-varying covariates formed by the tvc() option. For example, suppose that we are modeling one event labeled "diabetes" and one labeled "hypertension", and that we include time-varying covariates for both events using tvc(). We would then have four equations: diabetes, tvc_diabetes, hypertension, and tvc_hypertension. Or, equivalently, equations #1, #2, #3, and #4. equation() allows you to obtain predictions specifically for any one of these equations. If you would like to obtain predictions for an event that include the time-varying covariates formed by tvc(), use the event() option.

equation() can be specified only with one of the following statistics: hr, xb, or stdp.

margins

Description for margins

margins estimates margins of response for hazard ratios and linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

margins [marginlist] [, options]
<pre>margins [marginlist], predict(statistic) [predict(statistic) [options]</pre>

statistic	Description
hr	hazard ratio, also known as the relative hazard
xb	linear prediction
stdp	not allowed with margins
mgale	not allowed with margins
<u>bases</u> urv	not allowed with margins
<u>basec</u> hazard	not allowed with margins
basehc	not allowed with margins
<u>csn</u> ell	not allowed with margins

Statistics not allowed with margins are functions of stochastic quantities other than e(b). For the full syntax, see [R] margins.

estat

Description for estat common

estat common estimates the average effect of a covariate on all event times and tests whether it is zero. When the effect of a covariate is the same for different events, the estimated average effect is a common effect. When the effect of a covariate is similar for different events, the reported test is more powerful than the classic multivariate Wald test.

Menu for estat

Statistics > Postestimation

Syntax for estat common

estat common V	variisi [, opiions]
options	Description
chi2	report a one-degree χ^2 test
<u>l</u> evel(#) display_options	set confidence level; default is level(95) control column formats

varlist may contain factor variables; see [U] **11.4.3 Factor variables**. collect is allowed; see [U] **11.1.10 Prefix commands**.

Options for estat common

- chi2 reports a one-degree χ^2 test for the hypothesis that the effects of a covariate on different events are jointly equal to zero. The χ^2 test is reported following the estimation table that contains a point estimate, standard error, z statistic, p-value, and confidence interval for the weighted average effect of each covariate across all events. This option is helpful for comparison of the results with those from the classic multivariate Wald χ^2 test as produced by the command test.
- level(#) specifies the confidence level, as a percentage, for confidence intervals. The default is level(95) or as set by set level; see [U] 20.8 Specifying the width of confidence intervals.
- display_options: cformat(%fmt), pformat(%fmt), sformat(%fmt), noci, and nopvalues; see
 [R] Estimation options.

Remarks and examples

Remarks are presented under the following headings:

Estimating the average effect using estat common Baseline functions Residuals and diagnostic measures

Estimating the average effect using estat common

Example 1: Estimate the weighted average effects

Continuing with example 1 of [ST] stmgintcox, we want to test the effects of some covariates on both events. Let's first refit the model. For the purpose of demonstration, we also specify the favorspeed option to speed up computation. We also suppress the iteration log with the nolog option.

. use https://www.stata-press.com/data/r19/aric (Simulated ARIC data) . stmgintcox age i.male i.community i.race bmi glucose sysbp diabp, > id(id) event(event) interval(ltime rtime) nolog favorspeed note: using fixed step size with a multiplier of 5 to compute derivatives. note: using EM and VCE tolerances of 0.0001. note: option noemhsgtolerance assumed. Marginal interval-censored Cox regression Number of events = 2 Baseline hazard: Reduced intervals Number of subjects = 200 Number of obs 400 ID variable: id Uncensored = 0 Event variable: event Left-censored = 47 Event-time interval: Right-censored = 240 Lower endpoint: ltime Interval-cens. = 113 Upper endpoint: rtime Wald chi2(20) = 84.36 Log pseudolikelihood = -270.83984 Prob > chi2 = 0.0000 Robust Haz. ratio std. err. P>|z| [95% conf. interval] z Diabetes .9552606 .0295589 -1.48 0.139 .8990481 1.014988 age male Yes .8084224 .2400335 -0.720.474 .451755 1.446684 community Jackson 1.597828 .6069935 1.23 0.217 .7588748 3.364265 Minneapolis 1.028054 .342976 0.08 0.934 .5346148 1.976929 Washington 1.407869 .5192024 0.93 0.354 .6833627 2.900504 race White .4289702 .1273669 -2.85 0.004 .2397145 .7676444 bmi 1.116579 .034187 3.60 0.000 1.051545 1.185636 glucose 1.139753 .0303702 4.91 0.000 1.081756 1.200859 sysbp 1.020295 .0122308 1.68 0.094 .9966021 1.04455 .9928634 .0127512 -0.56 0.577 .9681835 diabp 1.018172 Hypertension .9950085 .0225503 -0.22 0.825 .9517779 1.040203 age male

community Jackson .6085406 -1.55 0.122 .1953944 .3243246 1.141824 Minneapolis .9040647 .2719638 -0.34 0.737 .5013468 1.630275 .2085739 Washington .674088 -1.270.202 .3675707 1.23621 race White 1.261355 .425064 0.69 0.491 .6516152 2.441652 bmi 1.012196 .0195117 0.63 0.529 .9746672 1.05117 .0101396 .9702238 glucose .989899 -0.99 0.322 1.009973 1.075011 .0162901 4.77 0.000 1.043553 1.107418 sysbp diabp 1.025533 .0134835 1.92 0.055 .9994433 1.052303

-1.69

0.091

.4169533

1.067448

.1599892

Yes

.6671401

Note: Standard error estimates may be more variable for small datasets and datasets with low proportions of interval-censored observations.

Suppose that we want to test the hypotheses that the effects of bmi are zero for all events. We can use test to conduct a classic (two-degrees-of-freedom) Wald χ^2 test:

We have evidence to reject the null hypotheses that the effects of bmi are zero for all events. We can also test whether the effect of bmi is the same for the two events:

. . .

. .

The above result provides evidence that the effects of bmi are different between the two events. Therefore, we now use the estat common command to compute the average effect of bmi on diabetes and hypertension; estat common will report a weighted average of the effect of bmi and a z test of the null hypothesis that the average effect is zero. When event-specific effects are similar, this test is more powerful than the multivariate Wald test reported by test.

•	estat common	n bmi					
	_avg_bmi:	.237*[Diabete	s]bmi + .76	3*[Hyper	tension]	bmi	
		[
		Coefficient	Std. err.	z	P> z	[95% conf.	interval]
	_avg_bmi	.0354094	.0176342	2.01	0.045	.000847	.0699718

The header above the table labels the weighted average effect as <u>avg_bmi</u> and also reports the optimal weights used for computing the average effect of bmi on diabetes and hypertension. The coefficient table reports the estimated coefficient for <u>avg_bmi</u> with its standard error, the z statistic, p-value, and confidence interval. The result provides strong evidence that the average effect of bmi is different from zero.

We can add the chi2 option to also report the χ^2 test for the hypothesis that the weighted average effect of BMI on the onset of diabetes and hypertension is zero.

. estat common _avg_bmi:	n bm1, cn12 .237*[Diabete	s]bmi + .763	3*[Hyper1	tension]b	mi	
	Coefficient	Std. err.	Z	P> z	[95% conf.	interval]
_avg_bmi	.0354094	.0176342	2.01	0.045	.000847	.0699718
		.03				

The χ^2 test has one degree of freedom, and the result is the same as the result reported by the z-test statistic: $2.01^2 \approx 4.03$.

If we want to compute the average effects of bmi and sysbp across all events, we can type

•	estat common	n bmi sysbp						
	_avg_bmi: .237*[Diabetes]bmi + .763*[Hypertension]bmi _avg_sysbp: .617*[Diabetes]sysbp + .383*[Hypertension]sysbp							
		Coefficient	Std. err.	Z	P> z	[95% conf.	interval]	

Looking at the table above, we have strong evidence that the average effects of bmi and sysbp are different from zero. Below, we add chi2 to obtain separate χ^2 tests for each covariate:

```
. estat common bmi sysbp, chi2
    _avg_bmi: .237*[Diabetes]bmi + .763*[Hypertension]bmi
    _avg_sysbp: .617*[Diabetes]sysbp + .383*[Hypertension]sysbp
```

	Coeffici	ent	Std. err.	z	P> z	[95% conf.	interval]
_avg_bmi _avg_sysbp	.03540 .04012		.0176342 .0094602	2.01 4.24	0.045 0.000	.000847 .0215815	.0699718 .0586648
(1) _avg_b (2) _avg_s	omi = 0 sysbp = 0						
	chi2	df	p > chi2				
(1) (2)	4.03 17.99	1					

The results from the one-degree-of-freedom tests shown here are identical to the results we would obtain if we issued a separate estat common command for each individual covariate.

4

Baseline functions

predict after stmgintcox is used to generate a new variable or variables containing predicted values or residuals. predict can generate predicted hazard ratios, linear predictions, and standard errors of the linear predictions for each event. It can also predict the event-specific baseline survivor function, baseline cumulative hazard function, or baseline hazard contributions. Baseline functions refer to the values of the functions when all covariates are set to zero. If the dataset is in the single-record-per-event format, predict calculates those event-specific statistics for both interval endpoints t_l and t_u specified in the interval() option with stmgintcox. See Predictions for single-record interval-censored data and Predictions for multiple-record interval-censored data in [ST] stintcox postestimation for methods and formulas.

Example 2: Baseline survivor function

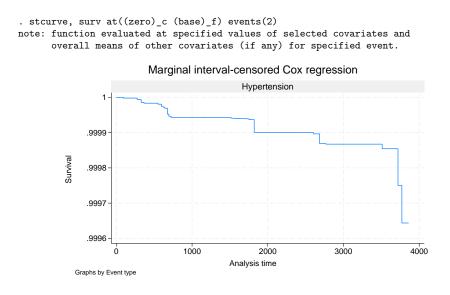
Continuing with example 1, we can estimate, for instance, the baseline survivor function for hypertension. For this dataset, estimates of the baseline survivor function, as well as baseline cumulative hazard and baseline hazard contributions, are intervals. Thus, to compute these statistics, we can either specify two new variable names with predict or specify a stub (*stub**) that will automatically create two new variables named *stub1* and *stub2*. The first variable will contain statistics computed using the lower endpoint of the time interval, and the second variable will contain statistics computed using the upper endpoint of the time interval. Below, we also use the event() option to specify that we want the baseline survivor function for event 2, meaning hypertension; we can use event(2), event(#2), or event("Hypertension") to refer to event hypertension.

```
predict double bs_l bs_r, basesurv event(2)
(200 missing values generated)
(66 missing values generated)
```

```
. list id ltime rtime bs_l bs_r if event==2 & id <=10
```

	id	ltime	rtime	bs_l	bs_r
2.	1	1389		.99994272	0
4.	2	2271		.99990037	0
6.	3	76	1751	1	.99993729
8.	4	472	1315	.99998341	.99994283
10.	5	0	722	1	.99994327
12.	6	1141		.99994309	0
14.	7	346	1541	.99998545	.99994071
16.	8	1317		.99994283	0
18.	9	530	1751	.99998339	.99993729
20.	10	1552	2767	.99994071	.99986726

The event-specific baseline survivor functions for hypertension, bs_l and bs_r, evaluated at the lower and upper endpoints of the time interval, ltime and rtime, are listed above for subjects 1 through 10. If we look at the values of ltime and rtime, we will see that these subjects represent different censoring types: subjects 1, 2, 6, and 8 are right-censored, subject 5 is left-censored, and the remaining subjects are interval-censored. To graph the baseline survival curve for hypertension, we can use the stcurve command with the survival option. We use the events() option to specify the event hypertension; we can identify the event using its numerical value (2), its position (#2), or the label "Hypertension", which is the label corresponding to event 2 as defined by the value label for variable event. Additionally, we need to set all covariates to zero using the at() option. Alternatively, we can use the following flexible specification to obtain the baseline survival function:



Residuals and diagnostic measures

For right-censored data, several types of residuals have been introduced to assess the appropriateness of the Cox proportional hazards model; see *Residuals and diagnostic measures* in [ST] **stcox postestima-tion**. Farrington (2000) proposed extensions of those residuals for univariate interval-censored data; see *Residuals and diagnostic measures* in [ST] **stintcox postestimation** for details.

Here we present event-specific martingale-like residuals and Cox-Snell-like residuals for multipleevent interval-censored event-time data. Martingale-like residuals are useful in determining the functional form of covariates to be included in the model. They are also useful in assessing whether some covariates are needed in the model and for identifying outliers. Cox-Snell-like residuals are useful in assessing the overall model fit. All the residuals are event specific and can be obtained by predict.

Example 3: Assess overall model fit

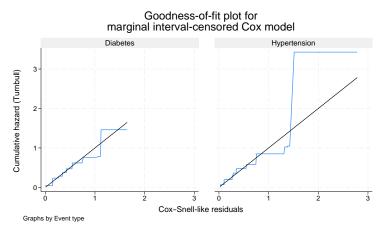
To visually assess the overall model fit, we can use the Cox–Snell-like residuals. For right-censored data, Cox and Snell (1968) argued that if the correct model has been fit to the data, these residuals should have a censored standard exponential distribution. With interval-censored data, Cox–Snell-like residuals approximate an interval-censored sample from this distribution.

estat gofplot calculates an empirical estimate of the cumulative hazard function based on the Cox–Snell-like residuals for each event and plots the resulting cumulative hazard rate against the residuals themselves. If the model fits the data, those plots are expected to approximate a straight line with slope 1.

4

Continuing with example 2, let's produce the goodness-of-fit plots for both events by typing





By default, estat gofplot displays all event-specific goodness-of-fit plots as subgraphs within a single graph. The goodness-of-fit plot on the left shows that the jagged line remains close to the 45° reference line, suggesting that the marginal Cox proportional hazards model fits the data well for diabetes. The plot on the right indicates that the marginal Cox proportional hazards model fits the data mostly well for hypertension, except for the tail, which deviates from the 45° line because of an outlier.

Stored results

estat common stores the following in r():

Matrices

r(chi2table)	matrix containing results of χ^2 tests
r(weights)	matrix of the weights for coefficients
r(b)	vector of weighted average of coefficients
r(V)	estimated variance-covariance matrix of the weighted average of coefficients
r(table)	matrix containing the estimates with their standard errors, test statistics, <i>p</i> -values, and confidence
	intervals

Methods and formulas

With estat common, we can estimate the average effect of a covariate on all events in our model. Suppose we are modeling K events; we denote the K regression parameters by η_k (k = 1, ..., K). Let $\hat{\eta}_k$ be the estimator of η_k , and let $\widehat{\Psi} = \{\widehat{\psi}_{kl}; k, l = 1, ..., K\}$ be the estimated covariance matrix of $(\hat{\eta}_1, ..., \hat{\eta}_K)$, which is a subset of the covariance matrix for $\hat{\beta}_k$ (k = 1, ..., K), defined in Methods and formulas of [ST] stimulation. Then the quadratic form $Q = (\hat{\eta}_1, ..., \hat{\eta}_K) \widehat{\Psi}^{-1}(\hat{\eta}_1, ..., \hat{\eta}_K)^T$ (the classic multivariate Wald χ^2 test) can be used to test the null hypothesis that $\eta_1 = \eta_2 = \cdots = \eta_K = 0$. Suppose that $\eta_1 = \eta_2 = \cdots = \eta_K = \eta$. Then it is natural to estimate η by a linear combination of the $\hat{\eta}_k$'s; that is, $\hat{\eta} = \sum_{k=1}^{K} c_k \hat{\eta}_k$, with $\sum_{k=1}^{K} c_k = 1$. The following choice of weights minimizes the variance of $\hat{\eta}$,

$$c = [c_1, \dots, c_K]^T = (e^T \widehat{\Psi}^{-1} e)^{-1} \widehat{\Psi}^{-1} e$$

where $e = [1, ..., 1]^T$.

For large samples, $\hat{\eta}$ is approximately normal with mean η and variance $\sum_{k=1}^{K} \sum_{l=1}^{K} c_k c_l \hat{\psi}_{kl}$, where $\hat{\psi}_{kl}$ is the (k, l)th element of $\widehat{\Psi}$. This distribution can be used to contruct a standard-normal test statistic to form a one-degree χ^2 test, which tends to be more powerful than Q if the η_k 's are similar. It can also be used to construct a confidence interval for η . Although the η_k 's may not be equal, $\hat{\eta}$ estimates an average effect.

References

Cox, D. R., and E. J. Snell. 1968. A general definition of residuals (with discussion). *Journal of the Royal Statistical Society*, B ser., 30: 248–275. https://doi.org/10.1111/j.2517-6161.1968.tb00724.x.

Farrington, C. P. 2000. Residuals for proportional hazards models with interval-censored survival data. *Biometrics* 56: 473–482. https://doi.org/10.1111/j.0006-341X.2000.00473.x.

Also see

- [ST] stmgintcox Marginal Cox PH model for interval-censored multiple-event data
- [ST] PH plots (interval-censored) PH-assumption plots for interval-censored data
- [ST] stcurve Plot the survivor or related function after streg, stcox, and more
- [U] 20 Estimation and postestimation commands

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