# Postestimation Analysis with Stata by SPost13 commands of Survey Data analyzed by MNLM

### **1-Introduction**

Data coming back from a brand survey have been analyzed by a regression model for nominal outcomes, also known as the The Multinomial Logit Model (MNLM) belongs to a multivariate version of Generalized Linear Models (GLM), a class of mo and Nelder (1982) and widely used in many different fields (Social Sciences, Biomedical Sciences, Epidemiology, Pu Education, but also Marketing Researches, Survey Analysis and Product/Process/Service Quality Control). The interpretation of these regression models requires a background knowledge that is not always common, especially in business application fields. Data must be "readable" to anyone who has the responsibility to take serious decision, which can strongly influence not only the business of a company but also the safety and the quality of its products/processes and services. The scope of this presentation is to show and highlight the advantages of the implementation of SPost13 commands, setup by J. Scott Long and J. Freese, as very useful tools for making easier the interpretation of results coming from the implementation of this regression model for nominal response variables.

### 2-Objectives

The interpretation of regression models for categorical response variables is complex because of their nonlinearity. Models for nominal and ordinal outcomes may be interpreted using odds ratios (for logit models) and quantities based on predicted probabilities (predictive margins). While odds ratios do not depend on the values of the predictors (multiplicative effects), the meaning of odds ratios in terms of probabilities depends on the values of all the regressors (the magnitude of probability change depends on the values of all the explicative variables in the model). Because of nonlinearity these models require postestimation analysis and computation of predicted probabilities and related quantities as marginal effects, in order to fully describe the effects of all predictors.

Methods for the interpretation of nonlinear regression models for categorical outcomes have been proposed by J. Scott Long and Jeremy Freese [7]. The statistical analyses here referred have been implemented by Stata®/15.1 and SPost13 (Stata postestimation commands for version 13), a suite of programs for the postestimation interpretation of regression models for categorical outcomes, developed by J.S. Long and J. Freese, with the object to give evidence on how SPost13 postestimation commands make easier the interpretation of nonlinear models as the MNLM.

<b>3-Da</b>	taset Descr	ipti	on a	nd	Explo	orati	ve Da	ata An	alys
These statistical analyses are based on data coming from a <i>survey</i> conducted for assessing	Variables description . codebook Brand X1 X	2					x2		
Customer orientation in the									
professional audio market, and									
previously analyzed by modelling	type:	numerio	c (long)					type	: numeri : x2
the probability of respondents	Taber.	brand						iubei	
choice (favourite brand selection)	range:	[1,5]			units:	1		range	: [1,4]
by a Multinomial Logit Model	unique values:	5			missing .:	0/741		unique values	: 4
( <i>MNLM</i> ), where some	tabulation:	Freq.	Numeric	Label				tabulation	: Freq.
characteristics of the respondents		243	1	A					163
where included as explicative		156	2	B					249
variables <sup>[6]</sup> . The response variable		45 194	5 4	D					161
<i>Brand</i> is a multilevel nominal		103	5	Others					
categorical variable with <b>5</b>	X1								
outcomes (5 brands coded A, B,									
C, D, Others), while the two	time:	numori	a (long)						
categorical explanatory variables,	label:	X1	(TONG)				Thre	e-way cros	s-tabula
specified in the model, are a binary							. tabl	le X2 Brand,	by(X1)
variable X1 (Age), with two levels	range:	[1,2]			units	: 1			
(age over 50 years old, age under	unique values:	2			missing .	: 0/741	Aq	e and PVM	А
or equal to 50 years old), and a	tabulation:	Freq.	Numeric	Label					
categorical variable <b>X2</b> ( <b>PVM</b> ,		398	1	Over 5	0		Ove	r 50	
Primary Vertical Market) with 4		343	2	≤50				Ent	32
levels: Ent ( <i>Entertainment</i> ), GER								GER	55
(Government Institution,								R&S	35 26
Educational, Religious Institutions),									
Oth ( <i>others</i> ), R&S ( <i>Rental</i> &							≤50		
Staging).								Ent	17
								GER	32
								UTN R&S	∠4 22

			<b>4-</b> N	lodel f	itting a	and S	Selec	tion					
Estimation The MNLM ha	Estimation using mlogit command The MNLM has been fit using mlogit command.				Estimation results for the main effects model . mlogit Brand ib(1).X1 ib(2).X2, base(1) vsquish nolog								
The dependent variable Brand has 5 nominal outcomes (A, B, C, D, Others). The model has been parameterized setting <i>category A</i> as <i>base outcome</i> (reference group).			Multinomial logistic regressionNumber of obs=LR chi2(16)=Prob > chi2=Log likelihood = -1069.2077Pseudo R2=						741 68.18 0.0000 0.0309				
by using <i>facto</i>	pr-variable notation.	goncal, nave	Deeni				Brand	Coef.	Std. Err.	Z	P>   z	[95% Conf.	
Four models have been fitted:				aturated	A		(base outc	ome)					
<ul> <li>Puir model)</li> <li>Main mo but no in</li> <li>Restricte</li> <li>Restricte</li> </ul>	del " <b>mmain</b> ": model with teraction terms d model " <b>mX1</b> ": model v d model " <b>mX2</b> ": model v	n two regress with the regre with the regre	Sors X1 Sors X1 Sssor X	1 (Age) and (1 (X2 omitte (2 (X1 omitte	aturated X2 (PVM) ed) ed)	В	X1 ≤50 X2 Ent Oth R&S	1.095761 .604048 3798146 .7279691	.2167432 .2848636 .3271769 .2794202	5.06 2.12 -1.16 2.61	0.000 0.034 0.246 0.009	.6709519 .0457256 -1.02107 .1803156	1.52057 1.16237 .2614403 1.275623
The following . estimates sta Akaike's infor	table summarizes the lr ats m <sup>*</sup> mation criterion and Ba	formation Cr	<b>iteria f</b>	or all fitted n	nodels:	c	CONS ×1 ≤50 x2 Ent	. 6500734	.3296256	1.97	0.049	.0040191	1.296128
Model	Obs ll(null)	ll(model)	df	AIC	BIC		Oth R&S _cons	.0258795 .9463166 -2.304349	.4882302 .419059 .3590409	0.05 2.26 -6.42	0.958 0.024 0.000	9310341 .124976 -3.008056	.9827931 1.767657 -1.600642
<u>mfull</u> <u>mmain</u> <u>mX1</u> <u>mX2</u>	741 -1103.296 741 -1103.296 741 -1103.296 741 -1103.296	-1063.711 -1069.208 -1085.362 -1085.931	32 20 8 16	2191.421 2178.415 2186.724 2203.862	2338.877 2270.575 2223.588 2277.59	D	x1 ≤50 x2	.1081333	.1966082	0.55	0.582	2772116	.4934782
							Ent Oth R&S _cons	.1092642 1677803 0978976 2357516	.2610228 .2586654 .2720755 .1805266	0.42 -0.65 -0.36 -1.31	0.676 0.517 0.719 0.192	4023311 6747552 6311558 5895773	.6208595 .3391945 .4353607 .118074
						Othe	ers X1 ≤50 X2	0348331	.2428998	-0.14	0.886	5109081	.4412418
							Ent Oth R&S _cons	0635457 .3861687 0986129 9251729	.3420584 .2958074 .3472282 .2255382	-0.19 1.31 -0.28 -4.10	0.853 0.192 0.776 0.000	7339678 1936031 7791676 -1.36722	.6068765 .9659405 .5819419 4831262

5-SPc	st1	3 command
command fitstat		

**Postestimation SPost13** The main effect model has been compared versus the full model by the SPost13 command fitstat.

. quietly mlogit Brand ib(1).X1 ib(2).X2 b(1).X1#b(2).X2, base(1)

quietly fitstat, save . quietly mlogit Brand ib(1).X1 ib(2).X2, base(1) . fitstat, diff

Estin

SPost13 command fitstat summarizes in a single table many fit statistics for comparing competing models

	Current	Saved	Difference
Log-likelihood			
Model	-1069.208	-1063.711	-5.497
Intercept-only	-1103.296	-1103.296	0.000
Chi-square			
D(df=721/709/12)	2138.415	2127.421	10.994
LR(df=16/28/-12)	68.176	79.170	-10.994
p-value	0.000	0.000	0.529
R2			
McFadden	0.031	0.036	-0.005
McFadden(adjusted)	0.013	0.007	0.006
Cox-Snell/ML	0.088	0.101	-0.013
Cragg-Uhler/Nagelkerke	0.093	0.107	-0.014
Count	0.358	0.364	-0.007
Count(adjusted)	0.044	0.054	-0.010
IC			
AIC	2178.415	2191.421	-13.006
AIC divided by N	2.940	2.957	-0.018
BIC(df=20/32/-12)	2270.575	2338.877	-68.302

Difference of 68.302 in BIC provides very strong support for current model.

Note: Likelihood-ratio test assumes current model nested in saved model.

6-	SPost1
<b>Compari</b> . listcoef, p	sons across value(0.05) po
mlogit (N	=741): Factor cha
Variable:	2.X1 (sd=0.499)
В В В С	vs A vs D vs Others vs A
Variable:	1.X2 (sd=0.415)
B	vs A
Variable:	3.X2 (sd=0.413)
Others	vs B
Variable:	4.X2 (sd=0.419)
B B C C C	vs A vs D vs Others vs A vs D vs Others

l	0.45	0.59	0.77	Odds Rat 1.00	io Scale Re 1.31	lative to Ca 1.71	tegory A 2.24	2.93	3.83
<b>2.X1</b> ≤50 vs Over 50				A / D- Others		C .		в	
1.X2 Ent vs GER			C	Others $A = D^{-1}$	C	B			
3.X2 Oth vs GER		В			Othe	rs			
<b>4.X2</b> R&S vs GER			Otl	D A hers			в	;	
	8	53	26 L	0 ogit Coeffici	.27 ent Scale R	.54 elative to C	.81 ategory A	1.07	1.34

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- signific for ind signific
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The MNI effect of categoric on the va logits, jus

Moreove outcome The inter more info Adjuste Margins controllin

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variat In this sp in order Moreove to interp

Debora Giovannelli -	- debora.giovann	elli@	gma			
	6-SPost13 co	mman	d list	coef		11-SPost13 comm
	Comparisons across catego	ories bv li	stcoef			AMEs are marginal effects computed as difference between
	. listcoef, pvalue(0.05) positive	,,, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,, ,				Adjusted Predictions (AAPS).
	mlogit (N=741): Factor change in the	odds of Brand	(P<0.05)			
	Variable: 2.X1 (sd=0.499)	b z	P> z	e^b e^b		
	B vs A 1.	0958 5.056	0.000	2.991 1	728	
SPost13 command listcoef	$ \begin{array}{c cc} B & vs D & 0. \\ B & vs Others & 1. \\ C & vs A & 0. \end{array} $	98764.38413064.21365011.972	0.000 0.000 0.049	2.685 1 3.097 1 1.916 1	637 758 383	
stimates for all the comparisons						
of outcome categories for each	Variable: 1.X2 (sd=0.415)	b z	P>   z	e^b e^b		
/ specific options the output may	B vs A 0.	6040 2.120	0.034	1.830 1	285	
be suitably simplified.	$\frac{1}{2}$				-	
	Variable: 3.X2 (sd=0.413)	b z	P>   z	e^b e^b	tdx	12-SPost13 command mchan
	Others vs B 0.	7660 2.065	0.039	2.151 1	372	AMEs of Age and PVM
	Variable: 4.X2 (sd=0.419)					X1 A* DO C
		b z	P> z	e^b e^b	utdx	≤50 vs Over 50 A D C
	B vs A 0. B vs D 0.	7280 2.605 8259 2.802	0.009	2.071 1 2.284 1	357 413	GER vs Ent B* C D O A
	Bvs Others0.Cvs A0.	82662.25794632.258	0.024 0.024	2.285 1 2.576 1	414 487	X2 Oth vs EntB*DCAO*
	C vs D 1. C vs Others 1.	0442 2.430 0449 2.171	0.015 0.030	2.841 1 2.843 1	549 549	R&S vs Ent D A B C
7-SPost13 command m	nlogitplot					
Odds Ratio Scale Relative to Ca	itegory A					R&S vs GER D A O C
0.59 0.77 1.00 1.31 1.71	2.24 2.93 3.83 5.00					R&S vs Oth O* A D C
A / C						1507 .01 .09 Marginal Effect on Outcome Probability
Others	В					
Othe <del>rs</del> B			SPo prov	o <b>st13 comn</b> vides a plot	and mlogitplot	12-SPost13 com
			the e	ffects of all	regressors on all	MERs are marginal effects computed as difference be
			in log	rasts in odd it scale, giv	s ratio scale and ng also evidence	Predictions for a variable, conditioning at specific values of
B A Others				of their si	gnificance	(APRs). These conditional MEs may be computed by mchange
D	_C					commands.
Others	В					of mchange are required, because just one value of PVM ca
5326 0 .27 .54	.81 1.07 1.34 1.61					To synthetize all the MERs in one single table <b>multiple c</b>
Logit Coefficient Scale Relative to C	Category A					been submitted.
						been provided in order not to loose the labels of table?
8-Interpretatio	on in terms of Odds	s Ratio	S			estimates and one for the p-values).
graph, we may conclude the following:			a a la atia a			With multiple outcomes multiple cells
tly increase by a factor of 1,92 for C and 2,99 for $ $	B, while for the other contrasts (D v	the odds of s A and Oth	selecting	) the effects	are statistically not	of <b>SPost13 command mtable</b> may
als with $PVM = Ent.$ compared with individuals	with $PVM = GER$ , holding Age c	onstant. ius	t one co	ontrast (B v	s A), is statistically	provide more synthetic output of MERs
with an increase by a factor of 1,83	with DV/M CED holding Ago oc	actorit all t				
not significant	with PVIVI = GER, holding Age col	nstant, all ti	ie contra	asis respec	to A category, are	MERs of Age
als with $PVM = R\&S$ , compared with individuals prand A significantly increase by a factor of 2.58	with $PVM = GER$ , holding Age confort C and 2.07 for B, while the odd	nstant, the o	odds of s ing the b	selecting br rands D an	and C and brand B d Others relative to	MES of Age at specific levels of PVM
not significantly change	other contracts (different base out		9			Expression: Marginal effect of Pr(Brand), predict(or
e graph provides evidence on the effects for all the	other contrasts (different base out	comes).				A B C
als with PVM = R&S, when compared with individu other brands, is significant for the contrasts C vs.	als with PVM = GER, holding Age A. C vs D and C vs Others, while t	constant, th he contrast	e odds o C vs B i	f selecting b s not statist	orand C, rather than ically significant (as	= -0.1025  0.1945  0.0148
listcoef command output).						PVM Ent p         0.0028         0.0000         0.3380           DUM Grand Data         0.0054         0.1441         0.0102
						PVM Ger d $Pr(y)$ $-0.0854$ $0.1441$ $0.0193$ PVM Ger p $0.0194$ $0.0000$ $0.1960$
-Interpretation based on A	djusted Predictions	s and M	largi	nal Ef	fects	PVM Oth d Pr(y)-0.06750.10990.0237PVM Oth p0.07540.00010.1698
s linear in the logit but is <i>nonlinear in probability</i> a predictor on the probability of an outcome of t	r: while the factor change in the od-	ds is consta	int across (for conti	s the levels	of all variables, the lictors) or level (for	PVM R&S d Pr(y) $-0.1143$ $0.1966$ $0.0247$ DVM R&S p $0.0009$ $0.0000$ $0.3834$
edictors) of the specific predictor and on the level	of all the other independent variable	es specified	l in the m	nodel (margi	nal effects depends	PVM R&S P 0.0009 0.0000 0.3834
s or an variables). This makes the interpretation of sed on the estimated coefficients, represents a lim	itation.	ne enects c	n all the	explicative	variables for all the	14-Interpreta
odels for nominal outcomes are even more completere constraints are imposed (the effect of each re	ex because they provide more para	meters to in	terpret re	espect to th	e models for ordinal	For the dichotomous variable Age, which generates 1 dumm
ation using predictions as Predictive Margins or Ac	ljusted Predictions and summary m	easures bas	sed on pr	redictions as	s Marginal Effects is	For PVM, which has four categories and generates three due With AMEs we are comparing two hypothetical population
uve for assessing the impact of each independent edictions and Marginal Effects computation is pre	variable on each outcome of the re ovided by Stata command <i>margins</i>	esponse va	iadle.			populations, measuring the average of the differences in ad
ides three different types of Marginal Effects (the other variables in the model while computing	nree different approaches of comp	outation), w	hich dep	ends on th	e different ways of	populations is their age, the changes in probability for all the
larginal Effects ( <b>AMEs</b> ) are computed as differen	ce between two Average Adjusted F	Predictions	(AAPs)			In terms of AMEs we may conclude the following: • on average, being ≤50, compared with being >50, ho
Effects at Ivleans (MEMs) are computed as differer Effects at Representative values (MERs) are com	nce petween two Adjusted Prediction puted as difference between two <i>i</i>	ns at Means Adjusted Pr	s ( <b>APMs</b> ) edictions	at specific	values of the other	brand by <b>0,16</b> (p < 0.001) and <b>significantly decreases</b> the change in probability is not significant
APRs) c contest where all regressors specified in the may	del are categorical, the use of facto	r-variahla	notation	in model or	ecification is critical	<ul> <li>for the variable PVM we observe significant AMEs just for</li> </ul>
arantee correct results by using margins (this v	way Stata recognizes any interdepe	endencies b	etween v	ariables).		compared with individuals with PVM = GER, holding Ag 0,113 (p < 0.01)
nsidering the categorical nature of both regressor he effect of the characteristics of the responde	s, two types ot marginal effects, <b>Al</b> ents on the choice of the favourit	w <b>⊭s</b> and <b>M</b> e brand.	<b>⊧<i>Rs</i>, hav</b>	re been <b>cor</b>	nputed as statistics	AMEs have the limitation to provide just one single estimate In order to give better evidence on how the probability for e
		Durallia	4			by multiple calls of mtable to better assess the variability in e
10-SPost13 command mt	able for tabulating	Predic	tive	Margi	າຣ	<ul> <li>the table "<i>MERs of Age</i>" refers the MEs of Age for dif</li> </ul>
<i>ljusted Predictions</i> Imand mtable is a wrapper of margins: it uses m	nargins for building tables of Adius	ted				<ul> <li>the two tables provided for the estimates and relative p-value</li> </ul>
ind tables of Marginal Effects (dydx).		for				be run.
and combines the results in the table. Results	from multiple calls of mtable may	be				
a single compact table: $(X_2 = 1, X_1 = 2)$ rown(B)/M Ent Age <50) dec(4)						Methods of interpretation using marginal effects for poplin
t (X2 = 1 X1 = 2) rown(PVM Ent Age $\leq$ 50) dec(4) t (X2 = 2 X1 = 2) rown(PVM Ger Age $\leq$ 50) dec(4) below t (X2 = 3 X1 = 2) rown(PVM Oth Age $\leq$ 50) dec(4) below			S	SPost13 co	mmand mtable	Predictions and Marginal Effects (AMEs, MEMs, MERs).
t (X2 = 4 X1 = 2 ) rown(PVM R&S Age $\leq$ 50) dec(4) below t (X2 = 1 X1 = 1 ) rown(PVM Ent Age Over 50) dec(4) below				Prediction	s for multiple	IN THIS POSTER SPOST13 commands provided by J. Scott MNLM implemented to analyze data coming back from a bra
t (X2 = 2 X1 = 1) rown(PVM Ger Age Over 50) dec(4) below t (X2 = 3 X1 = 1) rown(PVM Oth Age Over 50) dec(4) below			ou Bv	utcomes in a / multiple ca	a compact table. Ils of mtable and	
4 X1 = 1 ) rown(PVM R&S Age Over 50) dec(4) below ression: Pr(Brand), predict(outcome())				suitable labo	elling options, a	1 Agresti & 2015 Foundations of Lincor and Constalined Lincor Mark
			Sy	may be	provided.	<ol> <li>Agresti A. 2013. Categorical Data Analysis. 3rd ed. John Wiley &amp; Sons</li> <li>Agresti A. 2018. An Introduction to Categorical Data Analysis. 3rd ed. John Wiley &amp; Sons</li> </ol>
A B	Uthers					<ol> <li>Agresti A. 2018. Statistical Methods for the Social Sciences, 5th edition</li> <li>Jann B. 2013. Predictive Margins and Marginal Effects in State. University</li> </ol>
PVM Ent Age $\leq 50$ 0.24470.37000.0PVM Ger Age $\leq 50$ 0.30480.25190.0	0.5720.24020.08790.5830.26830.1167					<ol> <li>Giovannelli, D. 2017. Approccio Statistico all'analisi dei dati di ritorno</li> <li>Long, J.S., and J. Freese. 2014. Regression Models for Categorical F</li> </ol>
PVM Oth Age $\leq 50$ 0.3258       0.1842       0.0         DVM BSC Area $\leq 50$ 0.0000       0.0000       0.0000	0639 0.2425 0.1836					<ol> <li>Long, J.S. 2016. New methods of interpretation using marginal effects</li> <li>Rising B. 2013. Using Predictive Margins to Make Clearer Explanation</li> </ol>
$rvm \kappa \propto S$ Age >50 $0.2299$ $0.3936$ $0.1$ $IM$ Ent Age Over 50 $0.3471$ $0.1755$ $0.0$	U.1835 U.1798					10. Williams, R. 2012. Using the margins command to estimate and interp
/M Ger Age Over 50 0.3902 0.1078 0.0	J4Z3 0.3059 0.1Z9Z					
M Oth Age Over 50 0 2922 0 0742 0 0	$\begin{array}{cccccccccccccccccccccccccccccccccccc$					Last revised January 29, 2019. 12. Williams, R. 2019. Adjusted Predictions & Marginal Effects for Multiple
/M Oth Age Over 500.39330.07430.0/M R&S Age Over 500.34420.19700.0	0.3059       0.1292         0390       0.3083       0.1547         0403       0.2627       0.2294         0885       0.2466       0.1237					<ol> <li>Williams, R. 2019. Osing the spost's commands for adjusted predictions Last revised January 29, 2019.</li> <li>Williams, R. 2019. Adjusted Predictions &amp; Marginal Effects for Multiple https://www3.nd.edu/~rwilliam/ Last revised January 29, 2019.</li> <li>Williams, R. 2019. Multinomial Logit Models – Overview University of</li> </ol>
7M Oth Age Over 50       0.3933       0.0743       0.0         7M R&S Age Over 50       0.3442       0.1970       0.0	0.123       0.3059       0.1292         0.390       0.3083       0.1547         0.403       0.2627       0.2294         0.885       0.2466       0.1237					<ol> <li>Williams, R. 2019. Osing the spost's commands for adjusted prediction Last revised January 29, 2019.</li> <li>Williams, R. 2019. Adjusted Predictions &amp; Marginal Effects for Multiple https://www3.nd.edu/~rwilliam/ Last revised January 29, 2019.</li> <li>Williams, R. 2019. Multinomial Logit Models – Overview. University of 14. Williams, R. 2019. Post-Estimation Commands for MLogit. University</li> </ol>

### Table c

SPost13 Predictio If the out all outco ombino

combined into a single compact table:
. quietly mtable, at (X2 = 1 X1 = 2 ) rown(PVM Ent Age ≤50) dec(4)
. quietly mtable, at $(X2 = 2 X1 = 2)$ rown(PVM Ger Age $\leq$ 50) dec(4) below
. quietly mtable, at $(X2 = 3 X1 = 2)$ rown(PVM Oth Age $\leq 50$ ) dec(4) below

- quietly mta . quietly mta
- . quietly mta . quietly mta
- mtable, at (

Debora Giovannelli –	debora.giovanne	lli@gmail.com		
	6-SPost13 com	mand listcoef		11-SPost13 comma
	Comparisons across categorie	es by listcoef		<b>AMEs</b> are marginal effects computed as difference between to Adjusted Predictions ( <b>AAPs</b> ).
	. listcoef, pvalue(0.05) positive	of Brand ( $P<0, 05$ )		
	Variable: 2.X1 (sd=0.499)			
	b	z P> z  e^b e^bStdX		
SPost13 command listcoef	B         vs A         1.0958           B         vs D         0.9876           B         vs Others         1.1306	5.0560.0002.9911.7284.3840.0002.6851.6374.2130.0003.0971.758		
provides in a single table the estimates for all the comparisons	C vs A 0.6501	1.972 0.049 1.916 1.383		
of outcome categories for each variable included in the model.	Variable: 1.X2 (sd=0.415)	z P> z  e^b e^bStdX		
By specific options the output may be suitably simplified.	B vs A 0.6040	2.120 0.034 1.830 1.285		
	Variable: 3.X2 (sd=0.413)			12-SPost13 command mchand
	b	z P> z  e^b e^bStdX		
	Others vs B 0.7660	2.065 0.039 2.151 1.372		AMEs of Age and PVM
	Variable: 4.X2 (sd=0.419)	z P> z  e^b e^bStdX		≤50 vs Over 50 A* DO C
	B VS A 0.7280 B VS D 0.8259	2.605 0.009 2.071 1.357 2.802 0.005 2.284 1.413		GER vs Ent B* C D O A
	B         vs Others         0.8266           C         vs A         0.9463	2.257       0.024       2.285       1.414         2.258       0.024       2.576       1.487         2.420       0.015       2.841       1.540		X2 Oth vs EntB*DCAO*
	C vs D 1.0442 C vs Others 1.0449	2.430       0.015       2.841       1.549         2.171       0.030       2.843       1.549		X2 R&S vs EntDDBC
7-SPost13 command m	logitplot		J	X2     B     D     CA     O
				X2       R&S vs GER        D A O       C
Odds Ratio Scale Relative to Cat 0.45 0.59 0.77 1.00 1.31 1.71	tegory A 2.24 2.93 3.83 5.00			X2     O*     A     D     C
				1507 .01 .09 Marginal Effect on Outcome Probability
0 Others	В			
2 Others B		provides a plot that s	synthetizes	13-SPost13 comm
A = D		the effects of all regre contrasts in odds ratio	essors on all o scale and	MERs are marginal effects computed as difference betw
B B C C C C C C C C C C C C C C C C C C		in logit scale, giving all of their significa	lso evidence ance	(APRs).
2 D				These conditional MEs may be computed by mchange commands.
R Others	В			When computing MERs of Age by mchange, conditioning on of mchange are required, because just one value of PVM can
85326 0 .27 .54	.81 1.07 1.34 1.61			option. To synthetize all the MERs in one single table <b>multiple cal</b>
Logit Coefficient Scale Relative to C	ategory A			<ul><li>been submitted.</li><li>When computing MERs for PVM by mtable, conditioning on A</li></ul>
8-Interpretatio	n in terms of Odds E	Patios		been provided in order not to loose the labels of table's estimates and one for the p-values).
ividuals with PVM = Ent, compared with individuals cant, with an increase by a factor of 1,83 ividuals with PVM = Oth, compared with individuals w cally not significant ividuals with PVM = R&S, compared with individuals w e to brand A significantly increase by a factor of 2,58 f A do not significantly change or this graph provides evidence on the effects for all the cample: ividuals with PVM = R&S, when compared with individu	with PVM = GER, holding Age const with PVM = GER, holding Age consta with PVM = GER, holding Age consta for C and 2,07 for B, while the odds o other contrasts (different base outcome als with PVM = GER, holding Age const	ant, just one contrast (B vs A), nt, all the contrasts respect to A nt, the odds of selecting brand C of selecting the brands D and Oth es).	is statistically A category, are C and brand B hers relative to	MERs         MERs of Age         MEs of Age at specific levels of PVM         Expression: Marginal effect of Pr(Brand), predict(out         A       B       C
the other brands, is significant for the contrasts C vs A ed by listcoef command output).	A, C vs D and C vs Others, while the o	contrast C vs B is not statistically	significant (as	PVM Ent d $Pr(y)$ -0.10250.19450.0148-0PVM Ent p0.00280.00000.33800PVM Ger d $Pr(y)$ -0.08540.14410.0193-0
9-Interpretation based on Ac	liusted Predictions a	nd Marginal Effec	ts	PVM Ger p         0.0194         0.0000         0.1960         0           PVM Oth d Pr(y)         -0.0675         0.1099         0.0237         -0
<i>LM</i> is linear in the logit but is <i>nonlinear in probability</i>	: while the factor change in the odds is	s constant across the levels of all	I variables, the	PVM Oth p     0.0754     0.0001     0.1698     0       PVM R&S d Pr(y)     -0.1143     0.1966     0.0247     -0
each predictor on the probability of an outcome of t cal predictors) of the specific predictor and on the level	he response variable depends on the of all the other independent variables s	e value (for continuous predictors	s) or level (for ffects depends	PVM R&S p 0.0009 0.0000 0.3834 0
alues of all variables). This makes the interpretation c st based on the estimated coefficients, represents a lim	omplex so that the evaluation of the e	effects of all the explicative varial	bles for all the	14-Interpretati
er, models for nominal outcomes are even more comple es, where constraints are imposed (the effect of each reg	x because they provide more parameter gressor is constrained to be equal in al	ers to interpret respect to the mod l equations).	dels for ordinal	For the dichotomous variable Age, which generates 1 dummy,
rpretation using predictions as Predictive Margins or Ad ormative for assessing the impact of each independent	justed Predictions and summary meas variable on each outcome of the response	ures based on predictions as Mar	rginal Effects is	With AMEs we are comparing two hypothetical populations
<i>d Predictions</i> and <i>Marginal Effects</i> computation is proprovides three different types of Marginal Effects (th	ovided by Stata command <i>margins</i> .	tion), which depends on the diff	ferent ways of	of individuals all less or equal to 50 years old, that have the s
ng for the other variables in the model while computing A	Adjusted Predictions):	lictions ( $\Delta \Delta Ps$ )		In terms of <b>AMEs</b> we may conclude the following:
inal Effects at Means ( <b>MEMs</b> ) are computed as different	ce between two Adjusted Predictions a	it Means ( <b>APMs</b> )	as of the other	<ul> <li>on average, being ≤50, compared with being &gt;50, hold brand by 0,16 (p &lt; 0.001) and significantly decreases th</li> </ul>
bles ( <b>APRs</b> )	puted as difference between two Adju	richle netation in model encoifie		<ul> <li>the change in probability is not significant</li> <li>for the variable PVM we observe significant AMEs just for</li> </ul>
to guarantee correct results by using margins (this v	vay Stata recognizes any interdepende	encies between variables).		compared with individuals with PVM = GER, holding Age <b>0,113</b> (p < 0.01)
er, considering the categorical nature of both regressors	s, two types of marginal effects, AMEs nts on the choice of the favourite br	and <i>MERS</i> , have been <i>compute</i> <i>and</i> .	ed as statistics	AMEs have the limitation to provide just one single estimate for In order to give better evidence on how the probability for each
10-SPost13 command mt	able for tabulating Pr	redictive Margins		by multiple calls of mtable to better assess the variability in eff In terms of <b>MERs</b> we may conclude the following:
of Adjusted Predictions				<ul> <li>the table "MERS of Age" refers the MES of Age for difference of the select the brand as favourite, all s</li> <li>the two tables provided for the estimates and relative pixely</li> </ul>
command mtable is a wrapper of margins: it uses monst and tables of Marginal Effects (dydx).	argins for building tables of Adjusted			The output of mtable is limited to the contrasts provided is be run
tcome has multiple categories, mtable automatically su omes and combines the results in the table. Results f	bmits multiple margins commands for from multiple calls of mtable may be			
d into a single compact table: able at $(X^2 - 1, X^1 - 2)$ rown(P)/M Ent Age <50) dec(4)				Methods of interpretation using marginal effects for nonlinea
able, at $(X2 = 1 \times 1 = 2)$ rown(PVM Ger Age $\leq 50$ ) dec(4) below able, at $(X2 = 2 \times 1 = 2)$ rown(PVM Ger Age $\leq 50$ ) dec(4) below able, at $(X2 = 3 \times 1 = 2)$ rown(PVM Oth Age $\leq 50$ ) dec(4) below		SPost13 comma allows tabulating	nd mtable Adjusted	Predictions and Marginal Effects (AMEs, MEMs, MERs).
able, at $(X2 = 4 X1 = 2)$ rown(PVM R&S Age $\leq$ 50) dec(4) below able, at $(X2 = 1 X1 = 1)$ rown(PVM Ent Age Over 50) dec(4) below able, at $(X2 = 2 X1 = 1)$ rown(PVM Ger Age Over 50) dec(4) below		Predictions for outcomes in a corr	multiple	<b>MNLM</b> implemented to analyze data coming back from a bran
able, at $(X2 = 3 X1 = 1)$ rown(PVM Oth Age Over 50) dec(4) below (X2 = 4 X1 = 1) rown(PVM R&S Age Over 50) dec(4) below		By multiple calls of	mtable and options	
<pre>Expression: Pr(Brand), predict(outcome())</pre>		synthetic and inform	mative table	<ol> <li>Agresti A. 2015. Foundations of Linear and Generalized Linear Models.</li> <li>Agresti A. 2013. Categorical Data Analysis 3rd ed. John Wiley &amp; Sone J</li> </ol>
A B	C D Others	may be prov		<ol> <li>Agresti A. 2018. An Introduction to Categorical Data Analysis, 3rd ed., J</li> <li>Agresti A. 2018. Statistical Methods for the Social Sciences, 5th edition.</li> </ol>
PVM Ent Age $\leq 50$ 0.2447       0.3700       0.0         PVM Cer Age $\leq 50$ 0.2048       0.2510       0.2	572 0.2402 0.0879 583 0.2682 0.1167			<ol> <li>Jann B. 2013. Predictive Margins and Marginal Effects in Stata. Universion.</li> <li>Giovannelli, D. 2017. Approccio Statistico all'analisi dei dati di ritorno di Constructional and Construction.</li> </ol>
FVM Ger Age $\geq 50$ $0.3048$ $0.2519$ $0.0$ PVM Oth Age $\leq 50$ $0.3258$ $0.1842$ $0.0$	639     0.2425     0.1836			<ol> <li>Long, J.S., and J. Freese. 2014. Regression Models for Categorical Dep 8. Long, J.S. 2016. New methods of interpretation using marginal effects f 9. Rising B 2013. Using Predictive Margins to Make Closer Explored income.</li> </ol>
PVM R&S Age >50       0.2299       0.3936       0.1         PVM Ent Age Over 50       0.3471       0.1755       0.0	133     0.1835     0.0798       423     0.3059     0.1292			10. Williams, R. 2012. Using the margins command to estimate and interpret 11. Williams, R. 2019. Using the spost13 commands for adjusted prediction
PVM Ger Age Over 500.39020.10780.0PVM Oth Age Over 500.39330.07430.0	3900.30830.15474030.26270.2294			Last revised January 29, 2019. 12. Williams, R. 2019. Adjusted Predictions & Marginal Effects for Multiple (
PVM R&S Age Over 50 0.3442 0.1970 0.0	885 0.2466 0.1237			<ul> <li>https://www3.nd.edu/~rwilliam/ Last revised January 29, 2019.</li> <li>13. Williams, R. 2019. <i>Multinomial Logit Models – Overview</i>. University of N</li> <li>14. Williams, R. 2010. <i>Dest Estimation Commun.</i> (1997)</li> </ul>
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Multinomial Logit Model.						
odels	popular	ized by M	1cCullagh			
ublic	Health,	Genetic,	Zoology,			

ic (long) units: missing .: 0/741 Numeric 1 Ent 2 GER

> 3 Oth 4 R&S

ation table center stubwidth(12)						
	brand					
В	С	D	Others			
15	3	31	8			
13	4	35	23			
8	5	27	22			
17	8	20	11			
28	5	14	10			
31	8	37	11			
11	3	14	12			
33	9	16	6			



significantly increases for brand B and almost all significantly decreases for brand A ues of "MERs of PVM" show significant MEs mostly for brand B by the specified model: to obtain all the possible contrasts multiple calls of mchange may

# **15-Conclusions**

ar models are provided by the Stata command margins, which allows to compute Adjusted

Long and Jeremy Freese have been run by Stata to make easier the interpretation of a nd survey.

## **16-References**

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