

Chapter 9 Stata v10.1 Analysis Examples Syntax and Output

General Notes on Stata 10.1

Given that this tool is used throughout the ASDA textbook this chapter includes only the syntax and output for the analysis examples provided in Chapter 9. Stata 10.1 is an excellent tool for survey data analysis as well as graphing and related data management tasks. It offers a very comprehensive set of svy commands as well as weighted graphics and convenient syntax and data management abilities. For these reasons, we use Stata as the primary software for the ASDA text.

The examples and syntax presented here assume that all data management including variable construction, labels for variable values and other preparation steps are complete. See the Stata documentation for assistance with these issues.

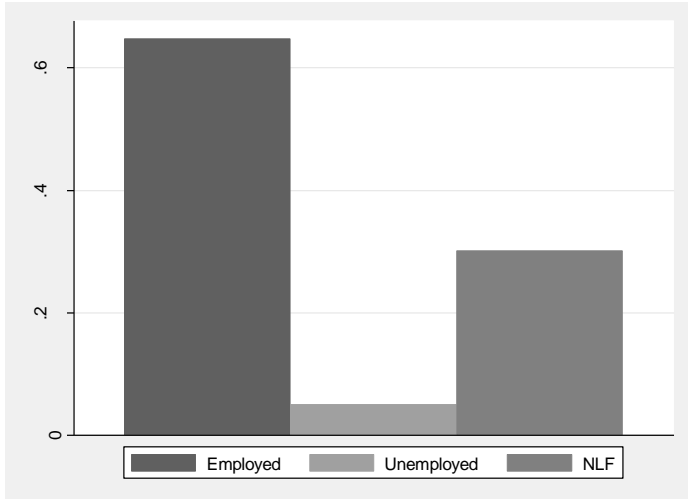
All analysis examples presented can be done in Stata 10.1 and are included in this chapter's output.

Please check the Stata documentation and also the ASDA web site for updates to Stata as new versions are released. For example, we have already included an example of how to use Stata 11.0 with the new "factor" variable features/syntax and compared this to the older "xi" type of syntax for including categorical variables in data analysis.

CHAPTER 9 GENERALIZED LINEAR MODELS STATA 10

```
* figure 9.2 bar graph of work status weighted by ncsrwtlg (part 2 weight)  
* create a series of dummies for the graph  
tabulate wkstat3c , gen(pid)
```

```
graph bar pid* [pweight=ncsrwtlg] , ytitle("Proportions")  
/// legend(row(1) lab(1 "Employed") lab(2 "Unemployed") lab(3 "NLF"))
```



. * table 9.1 : bivariate associations of work status and each predictor

. svy: tab wkstat3c sex
(running tabulate on estimation sample)

Number of strata	=	42	Number of obs	=	5679
Number of PSUs	=	84	Population size	=	5667.185
			Design df	=	42

work status 3 categories	sex		Total
	Male	Female	
employed	.3385	.3093	.6478
unemploy	.0131	.0381	.0511
NLF	.1188	.1822	.301
Total	.4703	.5297	1

Key: cell proportions

Pearson:
 Uncorrected chi2(2) = 133.3685
 Design-based F(1.87, 78.75) = 27.3292 P = 0.0000

. svy: tab wkstat3c ald
(running tabulate on estimation sample)

Number of strata	=	42	Number of obs	=	5679
Number of PSUs	=	84	Population size	=	5667.185
			Design df	=	42

work status 3 categories	AlcDep		Total
	0	1	
employed	.6111	.0367	.6478
unemploy	.0499	.0013	.0511
NLF	.2847	.0163	.301
Total	.9457	.0543	1

Key: cell proportions

Pearson:
 Uncorrected chi2(2) = 5.3510
 Design-based F(1.72, 72.44) = 3.1249 P = 0.0572

. svy: tab wkstat3c mde
(running tabulate on estimation sample)

Number of strata	=	42	Number of obs	=	5679
Number of PSUs	=	84	Population size	=	5667.185
			Design df	=	42

work status 3 categories	MajorDepEpisode		Total
	0	1	
employed	.5175	.1304	.6478
unemploy	.0438	.0073	.0511
NLF	.2462	.0548	.301
Total	.8075	.1925	1

Key: cell proportions

Pearson:
 Uncorrected chi2(2) = 7.5367
 Design-based F(1.73, 72.86) = 4.6693 P = 0.0161

. svy: tab wkstat3c ed4cat
(running tabulate on estimation sample)

Number of strata	=	42	Number of obs	=	5679
Number of PSUs	=	84	Population size	=	5667.185
			Design df	=	42

```
-----
```

work status 3 categor ies	years of education-4 categories				Total
	0-11	12	13-15	16+	
employed	.0706	.2015	.1964	.1793	.6478
unemploy	.0157	.0193	.0101	.006	.0511
NLF	.0787	.1054	.0701	.0468	.301
Total	.165	.3262	.2767	.2321	1

```
-----
```

Key: cell proportions

Pearson:
 Uncorrected chi2(6) = 328.7331
 Design-based F(5.15, 216.12) = 27.6404 P = 0.0000

. svy: tab wkstat3c ag4cat
(running tabulate on estimation sample)

Number of strata	=	42	Number of obs	=	5679
Number of PSUs	=	84	Population size	=	5667.185
			Design df	=	42

```
-----
```

work status 3 categor ies	ag4cat				Total
	<=29	30-44	45-59	>=60	
employed	.1644	.2327	.2025	.0482	.6478
unemploy	.0068	.0084	.0074	.0284	.0511
NLF	.0633	.047	.0551	.1356	.301
Total	.2345	.2882	.2651	.2122	1

```
-----
```

Key: cell proportions

Pearson:
 Uncorrected chi2(6) = 1244.6688
 Design-based F(4.96, 208.51) = 113.4945 P = 0.0000

. svy: tab wkstat3c mar3cat
(running tabulate on estimation sample)

Number of strata	=	42	Number of obs	=	5679
Number of PSUs	=	84	Population size	=	5667.185
			Design df	=	42

```
-----
```

work status 3 categor ies	marital status-3 categories			Total
	married	sep/wid/	never ma	
employed	.375	.112	.1609	.6478
unemploy	.0361	.0141	9.3e-04	.0511
NLF	.1495	.0817	.0698	.301
Total	.5607	.2077	.2316	1

```
-----
```

Key: cell proportions

Pearson:
 Uncorrected chi2(4) = 148.6144
 Design-based F(3.20, 134.34) = 23.1237 P = 0.0000

```
. char sex[omit] 2
```

```
. tab mar3cat
```

marital status-3 categories	Freq.	Percent	Cum.
married	5,322	57.34	57.34
sep/wid/div	2,017	21.73	79.07
never married	1,943	20.93	100.00
Total	9,282	100.00	

*run mlogit model with coefficients and rrr NCS-R DATA

```
. xi: svy: mlogit wkstat3 i.sex ald mde i.ed4cat i.ag4cat i.mar3cat
i.sex          _Isex_1-2          (naturally coded; _Isex_2 omitted)
i.ed4cat       _Ied4cat_1-4       (naturally coded; _Ied4cat_1 omitted)
i.ag4cat       _Iag4cat_1-4       (naturally coded; _Iag4cat_1 omitted)
i.mar3cat      _Imar3cat_1-3      (naturally coded; _Imar3cat_1 omitted)
(running mlogit on estimation sample)
```

Survey: Multinomial logistic regression

```
Number of strata =          42          Number of obs      =          5679
Number of PSUs   =          84          Population size    = 5667.185
Design df        =          42
F( 22,          21) =          73.91
Prob > F         =          0.0000
```

wkstat3c	Coef.	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	

unemployed						
_Isex_1	-1.393197	.1976398	-7.05	0.000	-1.79205	-.9943436
ald	-.1637813	.3569514	-0.46	0.649	-.8841385	.5565758
mde	-.139756	.1572447	-0.89	0.379	-.4570887	.1775767
_Ied4cat_2	-.8470398	.2353963	-3.60	0.001	-1.322089	-.3719908
_Ied4cat_3	-1.365302	.2575147	-5.30	0.000	-1.884987	-.8456159
_Ied4cat_4	-1.730957	.3104877	-5.57	0.000	-2.357547	-1.104367
_Iag4cat_2	-.8523907	.294547	-2.89	0.006	-1.446811	-.2579707
_Iag4cat_3	-.8377006	.2581043	-3.25	0.002	-1.358576	-.3168249
_Iag4cat_4	1.828395	.2946914	6.20	0.000	1.233684	2.423106
_Imar3cat_2	-.5899026	.2252277	-2.62	0.012	-1.04443	-.1353748
_Imar3cat_3	-2.784566	.3802692	-7.32	0.000	-3.55198	-2.017152
_cons	-.6438012	.2960744	-2.17	0.035	-1.241304	-.0462987

NLF						
_Isex_1	-.6402555	.1100395	-5.82	0.000	-.8623243	-.4181868
ald	.3332477	.1302422	2.56	0.014	.0704083	.5960872
mde	.098522	.087975	1.12	0.269	-.0790187	.2760627
_Ied4cat_2	-.6514012	.1410189	-4.62	0.000	-.9359888	-.3668136
_Ied4cat_3	-.916942	.1464935	-6.26	0.000	-1.212578	-.6213061
_Ied4cat_4	-1.229501	.1595886	-7.70	0.000	-1.551563	-.9074379
_Iag4cat_2	-.316445	.1287828	-2.46	0.018	-.5763393	-.0565507
_Iag4cat_3	.0649931	.1708814	0.38	0.706	-.2798596	.4098458
_Iag4cat_4	2.380607	.1733995	13.73	0.000	2.030672	2.730541
_Imar3cat_2	-.0522634	.1050115	-0.50	0.621	-.2641851	.1596584
_Imar3cat_3	.5527891	.1323628	4.18	0.000	.2856701	.8199081
_cons	-.3794741	.172921	-2.19	0.034	-.7284429	-.0305053

(wkstat3c==employed is the base outcome)

. svy: mlogit, rrr

Survey: Multinomial logistic regression

Number of strata	=	42	Number of obs	=	5679
Number of PSUs	=	84	Population size	=	5667.185
			Design df	=	42
			F(22, 21)	=	73.91
			Prob > F	=	0.0000

wkstat3c	RRR	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
unemployed						
_Isex_1	.2482803	.0490701	-7.05	0.000	.1666182	.3699662
ald	.8489276	.3030259	-0.46	0.649	.4130699	1.744688
mde	.8695704	.1367353	-0.89	0.379	.6331242	1.19432
_Ied4cat_2	.4286821	.1009102	-3.60	0.001	.2665779	.6893606
_Ied4cat_3	.2553036	.0657444	-5.30	0.000	.151831	.4292929
_Ied4cat_4	.1771148	.054992	-5.57	0.000	.0946522	.3314205
_Iag4cat_2	.4263943	.1255932	-2.89	0.006	.2353196	.7726178
_Iag4cat_3	.4327044	.1116829	-3.25	0.002	.2570265	.7284583
_Iag4cat_4	6.223889	1.834127	6.20	0.000	3.433855	11.28085
_Imar3cat_2	.5543813	.124862	-2.62	0.012	.3518922	.8733885
_Imar3cat_3	.0617559	.0234839	-7.32	0.000	.0286678	.1330338
NLF						
_Isex_1	.5271577	.0580082	-5.82	0.000	.4221797	.6582393
ald	1.395493	.1817521	2.56	0.014	1.072946	1.815003
mde	1.103539	.0970838	1.12	0.269	.9240227	1.317931
_Ied4cat_2	.5213148	.0735152	-4.62	0.000	.3921979	.6929388
_Ied4cat_3	.3997396	.0585593	-6.26	0.000	.2974295	.5372423
_Ied4cat_4	.2924386	.0466699	-7.70	0.000	.2119164	.4035569
_Iag4cat_2	.7287351	.0938486	-2.46	0.018	.5619518	.9450186
_Iag4cat_3	1.067152	.1823564	0.38	0.706	.7558898	1.506585
_Iag4cat_4	10.81146	1.874702	13.73	0.000	7.619207	15.34119
_Imar3cat_2	.9490789	.0996642	-0.50	0.621	.7678314	1.17311
_Imar3cat_3	1.738094	.230059	4.18	0.000	1.330653	2.270291

(wkstat3c==employed is the base outcome)

*tests of variables

. test ald

Adjusted Wald test

(1) [unemployed]ald = 0
(2) [NLF]ald = 0

F(2, 41) = 5.05
Prob > F = 0.0110

. test mde

Adjusted Wald test

(1) [unemployed]mde = 0
(2) [NLF]mde = 0

F(2, 41) = 1.14
Prob > F = 0.3302

. test _Isex_1

Adjusted Wald test

(1) [unemployed]_Isex_1 = 0
(2) [NLF]_Isex_1 = 0

F(2, 41) = 35.75
Prob > F = 0.0000

. test _Ied4cat_2 _Ied4cat_3 _Ied4cat_4

Adjusted Wald test

(1) [unemployed]_Ied4cat_2 = 0
(2) [NLF]_Ied4cat_2 = 0
(3) [unemployed]_Ied4cat_3 = 0
(4) [NLF]_Ied4cat_3 = 0
(5) [unemployed]_Ied4cat_4 = 0

(6) [NLF]_Ied4cat_4 = 0

F(6, 37) = 13.68
Prob > F = 0.0000

. test _Iag4cat_2 _Iag4cat_3 _Iag4cat_4

Adjusted wald test

(1) [unemployed]_Iag4cat_2 = 0
(2) [NLF]_Iag4cat_2 = 0
(3) [unemployed]_Iag4cat_3 = 0
(4) [NLF]_Iag4cat_3 = 0
(5) [unemployed]_Iag4cat_4 = 0
(6) [NLF]_Iag4cat_4 = 0

F(6, 37) = 83.59
Prob > F = 0.0000

. test _Imar3cat_2 _Imar3cat_3

Adjusted wald test

(1) [unemployed]_Imar3cat_2 = 0
(2) [NLF]_Imar3cat_2 = 0
(3) [unemployed]_Imar3cat_3 = 0
(4) [NLF]_Imar3cat_3 = 0

F(4, 39) = 24.81
Prob > F = 0.0000

. * adjusted wald test for categories of dependent variable NLF unemployed (interaction type)

. test [NLF=unemployed]: _Ied4cat_2 _Ied4cat_3 _Ied4cat_4

Adjusted wald test

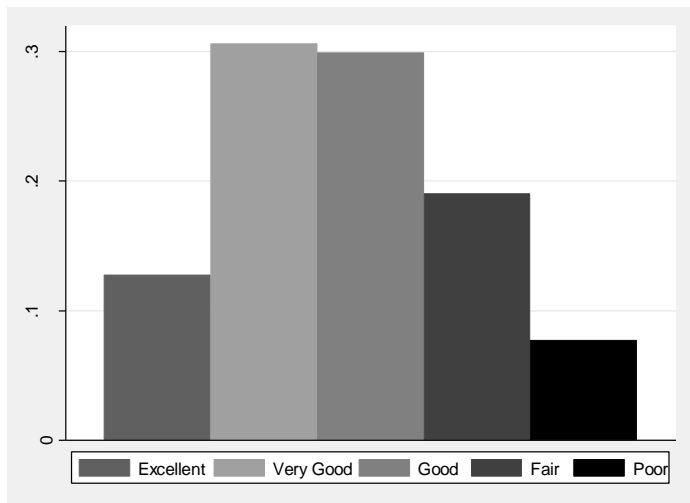
(1) - [unemployed]_Ied4cat_2 + [NLF]_Ied4cat_2 = 0
(2) - [unemployed]_Ied4cat_3 + [NLF]_Ied4cat_3 = 0
(3) - [unemployed]_Ied4cat_4 + [NLF]_Ied4cat_4 = 0

F(3, 40) = 1.25
Prob > F = 0.3030


```
* figure 9.4 :weighted bar chart of self rated health HRS DATA
. * create a series of dummies for the graph
. tabulate selfrhealth, gen(pid)
```

selfrhealth	Freq.	Percent	Cum.
Excellent	2,032	11.02	11.02
Very Good	5,260	28.52	39.54
Good	5,622	30.48	70.02
Fair	3,874	21.01	91.03
Poor	1,654	8.97	100.00
Total	18,442	100.00	

```
graph bar pid* [pweight=kwgtr] , ytitle("Proportion") ///
> legend(row(1) lab(1 "Excellent") lab(2 "Very Good") lab(3 "Good") lab(4 "Fair") lab(5 "Poor"))
```



```
* table 9.5 ordinal logistic regression with self rated health predicted by age and gender HRS DATA
```

```
. char gender [omit] 2
```

```
. xi: svy: ologit selfrhealth kage i.gender
i.gender      _Igender_1-2      (naturally coded; _Igender_2 omitted)
(running ologit on estimation sample)
```

```
Survey: Ordered logistic regression
```

Number of strata	=	56	Number of obs	=	18443
Number of PSUs	=	112	Population size	=	76444941
			Design df	=	56
			F(2, 55)	=	90.21
			Prob > F	=	0.0000

selfrhealth	Coef.	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
kage	.0288108	.0021779	13.23	0.000	.0244478	.0331737
_Igender_1	-.0706774	.0323277	-2.19	0.033	-.1354376	-.0059172
/cut1	-.070904	.1530326	-0.46	0.645	-.3774652	.2356572
/cut2	1.614166	.1528562	10.56	0.000	1.307958	1.920374
/cut3	2.916734	.1587994	18.37	0.000	2.598621	3.234848
/cut4	4.405277	.1652987	26.65	0.000	4.074144	4.73641

*table 9.6 cumulative odds ratios

. ologit, or

Survey: Ordered logistic regression

Number of strata	=	56	Number of obs	=	18443
Number of PSUs	=	112	Population size	=	76444941
			Design df	=	56
			F(2, 55)	=	90.21
			Prob > F	=	0.0000

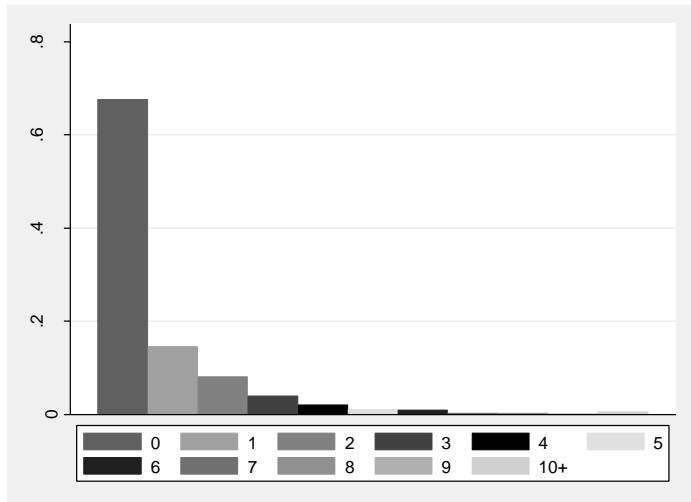
selfrhealth	Odds Ratio	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
kage	1.02923	.0022416	13.23	0.000	1.024749	1.03373
_Igender_1	.9317625	.0301218	-2.19	0.033	.8733337	.9941003
/cut1	-.070904	.1530326			-.3774652	.2356572
/cut2	1.614166	.1528562			1.307958	1.920374
/cut3	2.916734	.1587994			2.598621	3.234848
/cut4	4.405277	.1652987			4.074144	4.73641

*Poisson regression for count models HRS DATA

*figure 9.6 Number of Falls Past 24 Months

```
tab numfalls24 if age65p==1 , gen(ha)
```

```
graph bar ha1-ha11 [pweight=kwgtr] , ytitle ("Proportion") ///  
legend(row(2) lab(1 "0") lab(2 "1") lab(3 "2") lab(4 "3") lab(5 "4") lab(6 "5") lab(7 "6") lab(8 "7")  
lab(9 "8") ///  
lab(10 "9") lab(11 "10+"))
```



. * numbers for table 9.7
 . sum numfalls24 if age65p==1, detail

numfalls24					

	Percentiles	Smallest			
1%	0	0			
5%	0	0			
10%	0	0	Obs		11197
25%	0	0	Sum of wgt.		11197
50%	0		Mean		.9014915
		Largest	Std. Dev.		2.48224
75%	1	50			
90%	3	50	Variance		6.161517
95%	4	50	Skewness		8.680868
99%	10	50	Kurtosis		125.2901

. sum numfalls24 if numfalls24 >= 1 & age65p==1, detail

numfalls24					

	Percentiles	Smallest			
1%	1	1			
5%	1	1			
10%	1	1	Obs		3690
25%	1	1	Sum of wgt.		3690
50%	2		Mean		2.735501
		Largest	Std. Dev.		3.69888
75%	3	50			
90%	5	50	Variance		13.68172
95%	8	50	Skewness		6.382844
99%	20	50	Kurtosis		62.92965

. * table 9.8 Poisson and Negative Binomial HRS DATA

```
. char gender[omit] 2
. xi: svy, subpop(age65p): poisson numfalls24 i.gender i.age3cat arthritis diabetes bodywgt totheight ,
irr exposure
> (offset24)
i.gender      _Igender_1-2      (naturally coded; _Igender_2 omitted)
i.age3cat     _Iage3cat_1-3     (naturally coded; _Iage3cat_1 omitted)
(running poisson on estimation sample)
```

Survey: Poisson regression

```
Number of strata =      52      Number of obs      =      17425
Number of PSUs  =      104     Population size     =     72415112
Subpop. no. of obs =      10440
Subpop. size      =     35017430
Design df        =         52
F( 7, 46)       =         15.42
Prob > F        =         0.0000
```

numfalls24	IRR	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
_Igender_1	1.200965	.1289202	1.71	0.094	.9682335	1.489639
_Iage3cat_2	1.269215	.0678555	4.46	0.000	1.140102	1.412949
_Iage3cat_3	1.792955	.1613132	6.49	0.000	1.496795	2.147715
arthritis	1.626963	.1340905	5.91	0.000	1.378964	1.919565
diabetes	1.296426	.0893593	3.77	0.000	1.128962	1.488732
bodywgt	1.000924	.0008859	1.04	0.301	.9991481	1.002703
totheight	.977816	.0107869	-2.03	0.047	.9564084	.9997028
offset24	(exposure)					

Note: 4 strata omitted because they contain no subpopulation members.

. estat effects

numfalls24	Coef.	Linearized Std. Err.	DEFF	DEFT
_Igender_1	.1831258	.1073471	1.05329	1.0263
_Iage3cat_2	.2383983	.0534626	.612216	.782442
_Iage3cat_3	.5838654	.0899705	1.2114	1.10063
arthritis	.4867153	.0824176	1.14045	1.06792
diabetes	.2596115	.0689274	1.00857	1.00427
bodywgt	.0009237	.0008851	.864631	.929855
totheight	-.0224337	.0110316	.814035	.902239
_cons	-2.684229	.6359342	.786584	.886896

```

char gender[omit] 2
. xi: svy, subpop(age65p): nbreg numfalls24 i.gender i.age3cat arthritis diabetes bodywgt totheight ,
irr exposure(offset24)
i.gender          _Igender_1-2          (naturally coded; _Igender_2 omitted)
i.age3cat         _Iage3cat_1-3        (naturally coded; _Iage3cat_1 omitted)
(running nbreg on estimation sample)

```

Survey: Negative binomial regression

```

Number of strata =      52          Number of obs      =    17425
Number of PSUs  =     104          Population size    =   72415112
                                          Subpop. no. of obs =    10440
                                          Subpop. size      =   35017430
                                          Design df        =      52
                                          F( 7, 46)       =    14.85
                                          Prob > F         =    0.0000

```

numfalls24	IRR	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
_Igender_1	1.142626	.1324215	1.15	0.255	.9055383	1.441788
_Iage3cat_2	1.28728	.0802976	4.05	0.000	1.135828	1.458928
_Iage3cat_3	1.873708	.1751478	6.72	0.000	1.553242	2.260291
arthritis	1.663766	.1473437	5.75	0.000	1.392882	1.987333
diabetes	1.299653	.0895161	3.81	0.000	1.131887	1.492286
bodywgt	1.000924	.0009082	1.02	0.313	.9991033	1.002748
totheight	.985946	.0115215	-1.21	0.231	.9630954	1.009339
offset24 (exposure)						
/lnalpha	1.272371	.0405174			1.191067	1.353675
alpha	3.569304	.1446188			3.290589	3.871627

Note: 4 strata omitted because they contain no subpopulation members.

```

. * table 9.9 zinb two part models zero inflated negative binomial HRS DATA
. char gender[omit] 2
. xi: svy, subpop(age65p): zinb numfalls24 i.gender i.age3cat arthritis diabetes bodywgt totheight ,
irr exposure(offset24) /
> //
> inflate(i.age3cat i.gender arthritis diabetes bodywgt totheight)
i.gender      _Igender_1-2      (naturally coded; _Igender_2 omitted)
i.age3cat     _Iage3cat_1-3     (naturally coded; _Iage3cat_1 omitted)
(running zinb on estimation sample)

```

Survey: Zero-inflated negative binomial regression

Number of strata	=	52	Number of obs	=	17425
Number of PSUs	=	104	Population size	=	72415112
			Subpop. no. of obs	=	10440
			Subpop. size	=	35017430
			Design df	=	52
			F(7, 46)	=	3.17
			Prob > F	=	0.0080

	IRR	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
numfalls24						
_Igender_1	1.457223	.2004076	2.74	0.008	1.105795	1.920337
_Iage3cat_2	1.078548	.0923776	0.88	0.381	.9082341	1.280801
_Iage3cat_3	1.279948	.1562197	2.02	0.048	1.001906	1.635149
arthritis	1.439035	.1738658	3.01	0.004	1.129221	1.833851
diabetes	1.12969	.1024673	1.34	0.185	.9417009	1.355206
bodywgt	.9999821	.001032	-0.02	0.986	.9979133	1.002055
totheight	.9830855	.0125757	-1.33	0.188	.9581717	1.008647
offset24 (exposure)						
inflate						
_Iage3cat_2	-.7577216	.2367305	-3.20	0.002	-1.232756	-.2826872
_Iage3cat_3	-28.72435	1.79479	-16.00	0.000	-32.32586	-25.12284
_Igender_1	1.24634	.3386231	3.68	0.001	.5668433	1.925837
arthritis	-.6408446	.2227805	-2.88	0.006	-1.087886	-.1938029
diabetes	-.9289489	.3591926	-2.59	0.013	-1.649722	-.2081762
bodywgt	-.0053818	.0027616	-1.95	0.057	-.0109234	.0001598
totheight	-.0023997	.0324576	-0.07	0.941	-.0675306	.0627312
_cons	.154651	1.852995	0.08	0.934	-3.563655	3.872957
/lnalpha	.9693604	.040975	23.66	0.000	.887138	1.051583
alpha	2.636258	.1080208			2.42817	2.862178

Note: 4 strata omitted because they contain no subpopulation members.