Title

> **estat sd —** Display variance components as standard deviations and correlations

Description	Menu for estat	Syntax	Options
Remarks and examples	Stored results	Also see	

Description

estat sd displays the random-effects and within-group error parameter estimates as standard deviations and correlations.

Menu for estat

Statistics > Postestimation

Syntax

estat sd [, <u>var</u>iance verbose post <u>coef</u>legend]

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

Options

variance specifies that estat sd display the random-effects and within-group error parameter estimates as variances and covariances. If the post option is specified, the estimated variances and covariances and their respective standard errors are posted to e(). variance is allowed only after mixed and menl.

verbose specifies that the full estimation table be displayed. By default, only the random-effects and within-group error parameters are displayed. This option is implied when post is specified.

post causes estat sd to behave like a Stata estimation (e-class) command. estat sd posts the vector of calculated standard deviation and correlation parameters along with the corresponding variance–covariance matrix to e(), so that you can treat the estimated parameters just as you would results from any other estimation command. For example, you could use test to perform simultaneous tests of hypotheses on the parameters, or you could use lincom to create linear combinations.

The following option is not shown in the dialog box:

coeflegend specifies that the legend of the coefficients and how to specify them in an expression be displayed rather than displaying the statistics for the coefficients. This option is allowed only if post is also specified.

Remarks and examples

See example 1 in [ME] **mixed postestimation** and example 16 in [ME] **menl**.

Stored results

estat sd stores the following in r():

Matrices
r(b)	coefficient vector
r(V)	variance–covariance matrix of the estimators
r(table)	table of results

If post is specified, estat sd stores the following in e():

Macros
e(cmd)	estat sd
e(properties)	b V

Matrices
e(b)	coefficient vector
e(V)	variance–covariance matrix of the estimators

Also see

[ME] **mecloglog** — Multilevel mixed-effects complementary log–log regression

[ME] **meglm** — Multilevel mixed-effects generalized linear models

[ME] **meintreg** — Multilevel mixed-effects interval regression

[ME] **melogit** — Multilevel mixed-effects logistic regression

[ME] **menbreg** — Multilevel mixed-effects negative binomial regression

[ME] **menl** — Nonlinear mixed-effects regression

[ME] **meologit** — Multilevel mixed-effects ordered logistic regression

[ME] **meoprobit** — Multilevel mixed-effects ordered probit regression

[ME] **mepoisson** — Multilevel mixed-effects Poisson regression

[ME] **meprobit** — Multilevel mixed-effects probit regression

[ME] **mestreg** — Multilevel mixed-effects parametric survival models

[ME] **metobit** — Multilevel mixed-effects tobit regression

[ME] **mixed** — Multilevel mixed-effects linear regression

[U] **20 Estimation and postestimation commands**