

estat recovariance — Display estimated random-effects covariance matrices

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Description

`estat recovariance` is for use after a random-effects multivariate meta-regression fit by `meta mvregress` or a multilevel meta-regression model fit by `meta meregress` or `meta multilevel`. It displays the estimated variance–covariance matrix of the random effects.

Menu for estat

Statistics > Postestimation

Syntax

```
estat recovariance [, relevel(levelvar) correlation matlist_options]
```

`collect` is allowed; see [U] [11.1.10 Prefix commands](#).

Options

`relevel(levelvar)` specifies the level in the model for which the random-effects covariance matrix is to be displayed. By default, the covariance matrices for all levels in the model are displayed. *levelvar* is the name of the variable describing the grouping at that level. This option is not supported after `meta mvregress`.

`correlation` displays the covariance matrix as a correlation matrix.

matlist_options are style and formatting options that control how the matrix (or matrices) is displayed; see [P] [matlist](#) for a list of options that are available.

Remarks and examples

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See [example 9](#) of [META] `meta mvregress` and [example 6](#) of [META] `meta meregress`.

Stored results

`estat recovariance` stores the following in `r()`:

Scalars

`r(relevels)` number of levels

Matrices

`r(Cov#)` level-# random-effects covariance matrix
`r(cov)` random-effects covariance matrix (after `meta mvregress`)
`r(Corr#)` level-# random-effects correlation matrix (if option `correlation` was specified)
`r(corr)` random-effects correlation matrix (after `meta mvregress` and if option `correlation` was specified)

For a G -level nested model, # can be any integer between 2 and G .

Also see

[META] [meta me postestimation](#) — Postestimation tools for multilevel mixed-effects meta-analysis

[META] [meta mvregress postestimation](#) — Postestimation tools for meta mvregress

[META] [meta meregress](#) — Multilevel mixed-effects meta-regression

[META] [meta multilevel](#) — Multilevel random-intercepts meta-regression

[META] [meta mvregress](#) — Multivariate meta-regression

[U] [20 Estimation and postestimation commands](#)

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