

Chapter 7 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 7. 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 performed 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.

*run unweighted tab of ridreth1 for labels of variable values
 tab ridreth1

	Freq.	Percent	Cum.
1=mex 2=oth hisp	2,847	27.51	27.51
3=white	349	3.37	30.89
4=black	3,928	37.96	68.84
5=other	2,710	26.19	95.03
	514	4.97	100.00
Total	10,348	100.00	

. * run svy models with bivariate tests : see table 7.1
 . xi: svy, subpop(age18p): regress bpxdi1_1 i.ridreth1
 i.ridreth1 _Iridreth1_1-5 (naturally coded; _Iridreth1_1 omitted)
 (running regress on estimation sample)

Survey: Linear regression

Number of strata	=	15	Number of obs	=	9595
Number of PSUs	=	30	Population size	=	263929115
			Subpop. no. of obs	=	4581
			Subpop. size	=	190012694
			Design df	=	15
			F(4, 12)	=	6.23
			Prob > F	=	0.0060
			R-squared	=	0.0045

bpxdi1_1	Coef.	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
_Iridreth1_2	1.592361	1.108821	1.44	0.172	-.7710361	3.955757
_Iridreth1_3	2.427579	.5542985	4.38	0.001	1.246119	3.609038
_Iridreth1_4	3.727804	.7532998	4.95	0.000	2.122184	5.333425
_Iridreth1_5	1.784708	1.029812	1.73	0.104	-.4102841	3.979701
_cons	68.29958	.4124704	165.59	0.000	67.42042	69.17874

. test _Iridreth1_2 _Iridreth1_3 _Iridreth1_4 _Iridreth1_5

Adjusted Wald test

- (1) _Iridreth1_2 = 0
- (2) _Iridreth1_3 = 0
- (3) _Iridreth1_4 = 0
- (4) _Iridreth1_5 = 0

F(4, 12) = 6.23
 Prob > F = 0.0060

*codes for marcat 1=married 2=previously married 3=never married

```
. xi: svy, subpop(age18p): regress bpxdi1_1 i.marcat
i.marcat      _Imarcat_1-3 (naturally coded; _Imarcat_1 omitted)
(running regress on estimation sample)
```

Survey: Linear regression

Number of strata	=	15	Number of obs	=	9592
Number of PSUs	=	30	Population size	=	263764542
			Subpop. no. of obs	=	4578
			Subpop. size	=	189848122
			Design df	=	15
			F(2, 14)	=	37.48
			Prob > F	=	0.0000
			R-squared	=	0.0182

bpxdi1_1	Coef.	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
_Imarcat_2	-.0733106	.6811366	-0.11	0.916	-1.525119	1.378498
_Imarcat_3	-4.386166	.5730547	-7.65	0.000	-5.607603	-3.164728
_cons	71.39171	.4675421	152.70	0.000	70.39517	72.38825

```
. test _Imarcat_2 _Imarcat_3
```

Adjusted Wald test

(1) _Imarcat_2 = 0
(2) _Imarcat_3 = 0

F(2, 14) = 37.48
Prob > F = 0.0000

*codes for riagendr 1=male 2=female

```
. xi: svy, subpop(age18p): regress bpxdi1_1 i.riagendr
i.riagendr    _Iriagendr_1-2 (naturally coded; _Iriagendr_1 omitted)
(running regress on estimation sample)
```

Survey: Linear regression

Number of strata	=	15	Number of obs	=	9595
Number of PSUs	=	30	Population size	=	263929115
			Subpop. no. of obs	=	4581
			Subpop. size	=	190012694
			Design df	=	15
			F(1, 15)	=	56.43
			Prob > F	=	0.0000
			R-squared	=	0.0133

bpxdi1_1	Coef.	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
_Iriagendr_2	-2.844205	.3786222	-7.51	0.000	-3.65122	-2.037191
_cons	72.06935	.4205453	171.37	0.000	71.17298	72.96572

```
. test _Iriagendr_2
```

Adjusted Wald test

(1) _Iriagendr_2 = 0

F(1, 15) = 56.43
Prob > F = 0.0000

```
. svy, subpop(age18p): regress bpxdi1_1 agec
(running regress on estimation sample)
```

Survey: Linear regression

Number of strata =	15	Number of obs =	9595
Number of PSUs =	30	Population size =	263929115
		Subpop. no. of obs =	4581
		Subpop. size =	190012694
		Design df =	15
		F(1, 15) =	7.70
		Prob > F =	0.0142
		R-squared =	0.0065

bpxdi1_1	Coef.	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
agec	.057275	.0206465	2.77	0.014	.0132681	.1012819
_cons	70.61552	.3496826	201.94	0.000	69.87019	71.36085

```
. test agec
```

Adjusted Wald test

(1) agec = 0

F(1, 15) =	7.70
Prob > F =	0.0142

*table 7.2 unweighted OLS regression

```
. xi: regress bpxdi1_1 i.ridreth1 i.marcat i.riagendr agec if age18p==1
i.ridreth1      _Iridreth1_1-5      (naturally coded; _Iridreth1_1 omitted)
i.marcat       _Imarcat_1-3        (naturally coded; _Imarcat_1 omitted)
i.riagendr     _Iriagendr_1-2      (naturally coded; _Iriagendr_1 omitted)
```

Source	SS	df	MS	Number of obs =	4578
Model	45386.9166	8	5673.36457	F(8, 4569) =	36.38
Residual	712510.734	4569	155.944569	Prob > F =	0.0000
				R-squared =	0.0599
				Adj R-squared =	0.0582
Total	757897.651	4577	165.5883	Root MSE =	12.488

bpxdi1_1	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
_Iridreth1_2	1.898232	1.125379	1.69	0.092	-.308055	4.104519
_Iridreth1_3	1.671934	.4914745	3.40	0.001	.7084068	2.635462
_Iridreth1_4	4.508134	.5634728	8.00	0.000	3.403455	5.612813
_Iridreth1_5	2.311948	1.004537	2.30	0.021	.3425701	4.281327
_Imarcat_2	.326907	.5222114	0.63	0.531	-.6968798	1.350694
_Imarcat_3	-4.216356	.5100554	-8.27	0.000	-5.216311	-3.216401
_Iriagendr_2	-3.401814	.37459	-9.08	0.000	-4.136191	-2.667436
agec	.0389751	.0114565	3.40	0.001	.0165148	.0614354
_cons	69.67211	.4643468	150.04	0.000	68.76177	70.58246

*table 7.3 weighted least squares regression: weighted but no svy correction

```
. xi: regress bpxdi1_1 i.ridreth1 i.marcat i.riagendr agec if age18p==1 [pweight=wtmec2yr]
i.ridreth1      _Iridreth1_1-5      (naturally coded; _Iridreth1_1 omitted)
i.marcat       _Imarcat_1-3        (naturally coded; _Imarcat_1 omitted)
i.riagendr     _Iriagendr_1-2      (naturally coded; _Iriagendr_1 omitted)
(sum of wgt is 1.8985e+08)
```

Linear regression

```
Number of obs = 4578
F( 8, 4569) = 21.59
Prob > F = 0.0000
R-squared = 0.0390
Root MSE = 12.088
```

bpxdi1_1	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]	
_Iridreth1_2	1.786509	1.307915	1.37	0.172	-.7776358	4.350653
_Iridreth1_3	2.191906	.5188287	4.22	0.000	1.174751	3.209061
_Iridreth1_4	4.408631	.6115621	7.21	0.000	3.209674	5.607589
_Iridreth1_5	1.958447	1.039596	1.88	0.060	-.0796646	3.996558
_Imarcat_2	.0172509	.6625011	0.03	0.979	-1.281572	1.316073
_Imarcat_3	-4.356232	.6354487	-6.86	0.000	-5.602019	-3.110445
_Iriagendr_2	-2.997339	.4404915	-6.80	0.000	-3.860915	-2.133763
agec	.0170349	.0149405	1.14	0.254	-.0122556	.0463255
_cons	70.67812	.4888712	144.57	0.000	69.7197	71.63654

*table 7.4 design based weighted regression

```
. xi: svy, subpop(age18p): regress bpxdi1_1 i.ridreth1 i.marcat i.riagendr agec
i.ridreth1      _Iridreth1_1-5      (naturally coded; _Iridreth1_1 omitted)
i.marcat       _Imarcat_1-3        (naturally coded; _Imarcat_1 omitted)
i.riagendr     _Iriagendr_1-2      (naturally coded; _Iriagendr_1 omitted)
(running regress on estimation sample)
```

Survey: Linear regression

```
Number of strata = 15
Number of PSUs = 30
Number of obs = 9592
Population size = 263764542
Subpop. no. of obs = 4578
Subpop. size = 189848122
Design df = 15
F( 8, 8) = 12.66
Prob > F = 0.0008
R-squared = 0.0390
```

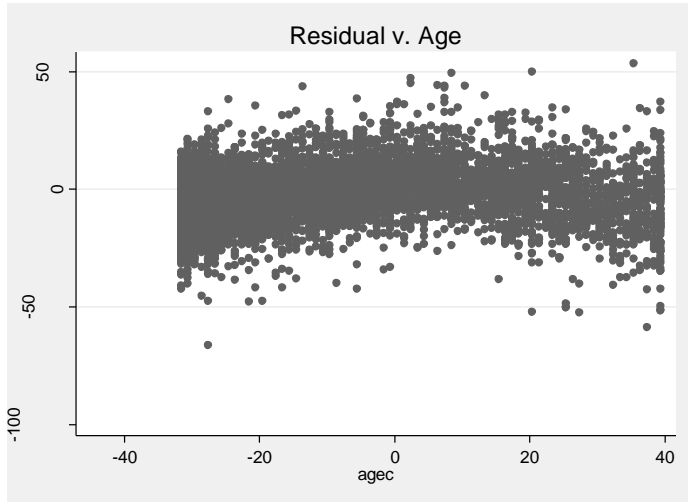
bpxdi1_1	Coef.	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
_Iridreth1_2	1.786509	1.142193	1.56	0.139	-.6480187	4.221036
_Iridreth1_3	2.191906	.6048202	3.62	0.002	.9027623	3.48105
_Iridreth1_4	4.408631	.7611566	5.79	0.000	2.786264	6.030998
_Iridreth1_5	1.958447	.9880825	1.98	0.066	-.1476011	4.064495
_Imarcat_2	.0172509	.7177698	0.02	0.981	-1.512639	1.547141
_Imarcat_3	-4.356232	.564986	-7.71	0.000	-5.560471	-3.151993
_Iriagendr_2	-2.997339	.3311204	-9.05	0.000	-3.703106	-2.291573
agec	.0170349	.0218678	0.78	0.448	-.0295751	.063645
_cons	70.67812	.5007641	141.14	0.000	69.61077	71.74547

. estat effects, deff

bpxdi1_1	Coef.	Linearized Std. Err.	DEFF
_Iridreth1_2	1.786509	1.142193	1.56644
_Iridreth1_3	2.191906	.6048202	1.35955
_Iridreth1_4	4.408631	.7611566	1.26592
_Iridreth1_5	1.958447	.9880825	1.57608
_Imarcat_2	.0172509	.7177698	2.67185
_Imarcat_3	-4.356232	.564986	1.68663
_Iriagendr_2	-2.997339	.3311204	1.29408
agec	.0170349	.0218678	3.95006
_cons	70.67812	.5007641	.945646

*examine residuals

```
predict resid, resid
scatter resid agec , name(resid_agec, replace) title(Residual v. Age)
```



```
. * figure 7.3 residual v. age with squared term in model
. * examine curvilinear relationship of age
. gen agecsq = agec*agec
```

```
. xi: svy, subpop(age18p): regress bpxdi1_1 i.ridreth1 i.marcat i.riagendr agec agecsq
i.ridreth1      _Iridreth1_1-5      (naturally coded; _Iridreth1_1 omitted)
i.marcat        _Imarcat_1-3        (naturally coded; _Imarcat_1 omitted)
i.riagendr      _Iriagendr_1-2      (naturally coded; _Iriagendr_1 omitted)
(running regress on estimation sample)
```

Survey: Linear regression

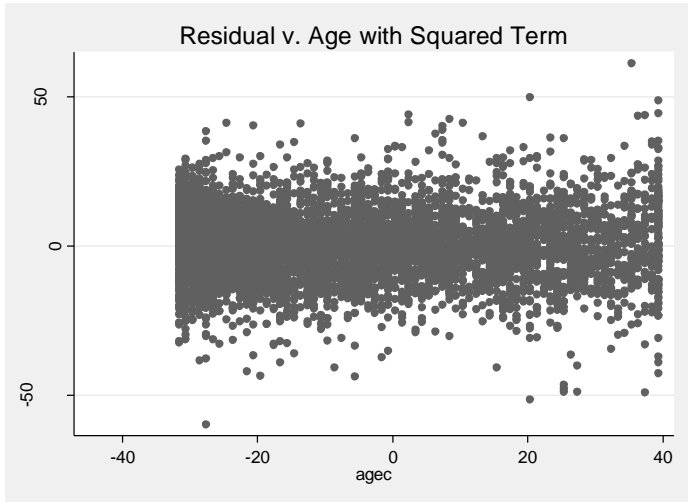
```
Number of strata =      15      Number of obs      =      9592
Number of PSUS  =      30      Population size     = 263764542
Subpop. no. of obs =      4578
Subpop. size      = 189848122
Design df         =      15
F( 9, 7)         =      87.12
Prob > F          =      0.0000
R-squared         =      0.1335
```

bpxdi1_1	Coef.	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
_Iridreth1_2	1.189159	1.086694	1.09	0.291	-1.127075	3.505392
_Iridreth1_3	1.780553	.6306574	2.82	0.013	.4363384	3.124767
_Iridreth1_4	3.465117	.7792454	4.45	0.000	1.804195	5.126039
_Iridreth1_5	1.188585	.9341707	1.27	0.223	-.8025525	3.179723
_Imarcat_2	1.040476	.6217367	1.67	0.115	-.2847247	2.365676
_Imarcat_3	-.3432435	.5818098	-0.59	0.564	-1.583342	.8968548
_Iriagendr_2	-2.721181	.3375608	-8.06	0.000	-3.440675	-2.001687
agec	.1252716	.0148188	8.45	0.000	.093686	.1568573
agecsq	-.0124771	.0007638	-16.34	0.000	-.0141051	-.0108492
_cons	73.85902	.4548829	162.37	0.000	72.88946	74.82858

```
. estat effects, deff
```

bpxdi1_1	Coef.	Linearized Std. Err.	DEFF
_Iridreth1_2	1.189159	1.086694	1.55715
_Iridreth1_3	1.780553	.6306574	1.6731
_Iridreth1_4	3.465117	.7792454	1.482
_Iridreth1_5	1.188585	.9341707	1.53654
_Imarcat_2	1.040476	.6217367	2.20887
_Imarcat_3	-.3432435	.5818098	1.82883
_Iriagendr_2	-2.721181	.3375608	1.48586
agec	.1252716	.0148188	2.02923
agecsq	-.0124771	.0007638	2.25683
_cons	73.85902	.4548829	.826085

```
predict resid1a, resid  
scatter resid1a agec , name(resid_agec_with_square, replace) title(Residual v. Age with Squared Term)
```



```

. * test of interactions
. * add interaction of age * ethnicity
. xi: svy, subpop(age18p): regress bpxdi1_1 i.marcat i.riagendr i.ridreth1*agec i.ridreth1*agecsq
i.marcat      _Imarcat_1-3      (naturally coded; _Imarcat_1 omitted)
i.riagendr    _Iriagendr_1-2    (naturally coded; _Iriagendr_1 omitted)
i.ridreth1    _Iridreth1_1-5    (naturally coded; _Iridreth1_1 omitted)
i.ridreth1*agec  _IridXagec_#    (coded as above)
i.ridreth1*agecsq  _IridXagecs_# (coded as above)
(running regress on estimation sample)

```

Survey: Linear regression

```

Number of strata =      15      Number of obs      =      9592
Number of PSUs   =      30      Population size     = 263764542
Subpop. no. of obs =      4578
Subpop. size     = 189848122
Design df        =      15
F( 15,          1) =          .
Prob > F         =          .
R-squared        =      0.1351

```

bpxdi1_1	Coef.	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
_Imarcat_2	.9900764	.6245233	1.59	0.134	-.3410635	2.321216
_Imarcat_3	-.3356541	.5859098	-0.57	0.575	-1.584491	.913183
_Iriagendr_2	-2.720991	.3420341	-7.96	0.000	-3.450019	-1.991962
_Iridreth1_2	.6084533	1.251902	0.49	0.634	-2.059913	3.276819
_Iridreth1_3	1.423878	.5665703	2.51	0.024	.2162615	2.631494
_Iridreth1_4	3.022179	.9171764	3.30	0.005	1.067263	4.977094
_Iridreth1_5	.7066886	1.179878	0.60	0.558	-1.808161	3.221538
agec	.1336988	.0306828	4.36	0.001	.0682999	.1990977
_IridXagec_2	.0673284	.077694	0.87	0.400	-.0982725	.2329293
_IridXagec_3	-.0132595	.0396181	-0.33	0.742	-.0977035	.0711845
_IridXagec_4	.0411398	.0365897	1.12	0.279	-.0368492	.1191288
_IridXagec_5	-.0910532	.0532633	-1.71	0.108	-.2045812	.0224747
_Iridreth1_2	.6084533	1.251902	0.49	0.634	-2.059913	3.276819
_Iridreth1_3	1.423878	.5665703	2.51	0.024	.2162615	2.631494
_Iridreth1_4	3.022179	.9171764	3.30	0.005	1.067263	4.977094
_Iridreth1_5	.7066886	1.179878	0.60	0.558	-1.808161	3.221538
agecsq	-.0135515	.0011299	-11.99	0.000	-.0159599	-.0111431
_IridXagecs_2	.0040395	.0034694	1.16	0.262	-.0033554	.0114343
_IridXagecs_3	.0011135	.0011504	0.97	0.348	-.0013385	.0035655
_IridXagecs_4	.0019761	.0016857	1.17	0.259	-.001617	.0055692
_IridXagecs_5	.000203	.0029075	0.07	0.945	-.0059942	.0064002
_cons	74.22003	.4655643	159.42	0.000	73.2277	75.21236

```

. test _IridXagec_2 _IridXagec_3 _IridXagec_4 _IridXagec_5 _IridXagecs_2 _IridXagecs_3 _IridXagecs_4
_IridXagecs_5

```

Adjusted Wald test

- (1) _IridXagec_2 = 0
- (2) _IridXagec_3 = 0
- (3) _IridXagec_4 = 0
- (4) _IridXagec_5 = 0
- (5) _IridXagecs_2 = 0
- (6) _IridXagecs_3 = 0
- (7) _IridXagecs_4 = 0
- (8) _IridXagecs_5 = 0

```

F( 8, 8) = 0.98
Prob > F = 0.5091

```



```
. xi: svy, subpop(age18p): regress bpxdi1_1 i.marcat i.ridreth1 i.riagendr*agec i.riagendr*agecsq
i.marcat      _Imarcat_1-3      (naturally coded; _Imarcat_1 omitted)
i.ridreth1    _Iridreth1_1-5    (naturally coded; _Iridreth1_1 omitted)
i.riagendr    _Iriagendr_1-2    (naturally coded; _Iriagendr_1 omitted)
i.riagendr*agec  _IriaXagec_#    (coded as above)
i.riag~r*agecsq  _IriaXagecs_#    (coded as above)
(running regress on estimation sample)
```

Survey: Linear regression

```
Number of strata =      15      Number of obs      =      9592
Number of PSUs  =      30      Population size     = 263764542
                                           Subpop. no. of obs =      4578
                                           Subpop. size       = 189848122
                                           Design df         =      15
                                           F( 11,           5) =      .
                                           Prob > F          =      .
                                           R-squared         =      0.1344
```

bpxdi1_1	Coef.	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
_Imarcat_2	.907239	.6526285	1.39	0.185	-.4838057	2.298284
_Imarcat_3	-.3462008	.5848811	-0.59	0.563	-1.592845	.9004438
_Iridreth1_2	1.200924	1.096066	1.10	0.291	-1.135286	3.537134
_Iridreth1_3	1.796412	.6317084	2.84	0.012	.4499576	3.142867
_Iridreth1_4	3.492023	.7774519	4.49	0.000	1.834924	5.149123
_Iridreth1_5	1.207868	.9329902	1.29	0.215	-.780754	3.196489
_Iriagendr_2	-3.237223	.7134577	-4.54	0.000	-4.757922	-1.716524
agec	.1178361	.0195237	6.04	0.000	.0762223	.1594499
_IriaXagec_2	.0140117	.0277547	0.50	0.621	-.0451461	.0731695
_Iriagendr_2	-3.237223	.7134577	-4.54	0.000	-4.757922	-1.716524
agecsq	-.0134673	.0012867	-10.47	0.000	-.0162099	-.0107248
_IriaXag~s_2	.0017819	.0016538	1.08	0.298	-.0017431	.005307
_cons	74.13833	.5672572	130.70	0.000	72.92925	75.34741

```
. *estat effects, deff
. *des _I*
. test _IriaXagec_2 _IriaXagecs_2
```

Adjusted Wald test

- (1) _IriaXagec_2 = 0
- (2) _IriaXagecs_2 = 0

```
F( 2, 14) = 1.73
Prob > F = 0.2127
```

```

. * refit the final model without interactions
. xi: svy, subpop(age18p) : regress bpxdi1_1 i.marcat i.riagendr i.ridreth1 agec agecsq
i.marcat      _Imarcat_1-3      (naturally coded; _Imarcat_1 omitted)
i.riagendr    _Iriagendr_1-2    (naturally coded; _Iriagendr_1 omitted)
i.ridreth1    _Iridreth1_1-5    (naturally coded; _Iridreth1_1 omitted)
(running regress on estimation sample)

```

Survey: Linear regression

```

Number of strata =      15      Number of obs      =      9592
Number of PSUs  =      30      Population size     = 263764542
Subpop. no. of obs =      4578
Subpop. size     = 189848122
Design df       =      15
F( 9,          7) =      87.12
Prob > F        =      0.0000
R-squared       =      0.1335

```

bpxdi1_1	Coef.	Linearized Std. Err.	t	P> t	[95% Conf. Interval]	
_Imarcat_2	1.040476	.6217367	1.67	0.115	-.2847247	2.365676
_Imarcat_3	-.3432435	.5818098	-0.59	0.564	-1.583342	.8968548
_Iriagendr_2	-2.721181	.3375608	-8.06	0.000	-3.440675	-2.001687
_Iridreth1_2	1.189159	1.086694	1.09	0.291	-1.127075	3.505392
_Iridreth1_3	1.780553	.6306574	2.82	0.013	.4363384	3.124767
_Iridreth1_4	3.465117	.7792454	4.45	0.000	1.804195	5.126039
_Iridreth1_5	1.188585	.9341707	1.27	0.223	-.8025525	3.179723
agec	.1252716	.0148188	8.45	0.000	.093686	.1568573
agecsq	-.0124771	.0007638	-16.34	0.000	-.0141051	-.0108492
_cons	73.85902	.4548829	162.37	0.000	72.88946	74.82858

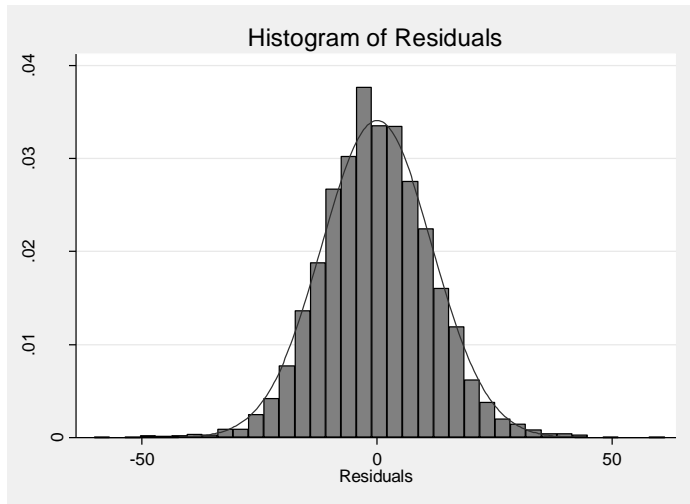
```

. estat effects, deff

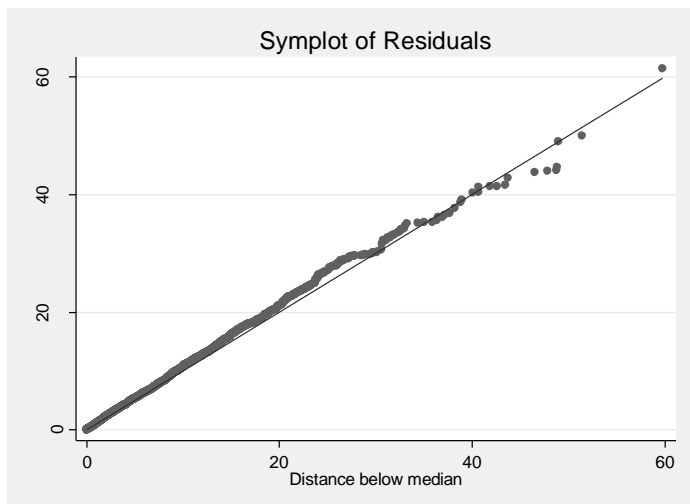
```

bpxdi1_1	Coef.	Linearized Std. Err.	DEFF
_Imarcat_2	1.040476	.6217367	2.20887
_Imarcat_3	-.3432435	.5818098	1.82883
_Iriagendr_2	-2.721181	.3375608	1.48586
_Iridreth1_2	1.189159	1.086694	1.55715
_Iridreth1_3	1.780553	.6306574	1.6731
_Iridreth1_4	3.465117	.7792454	1.482
_Iridreth1_5	1.188585	.9341707	1.53654
agec	.1252716	.0148188	2.02923
agecsq	-.0124771	.0007638	2.25683
_cons	73.85902	.4548829	.826085

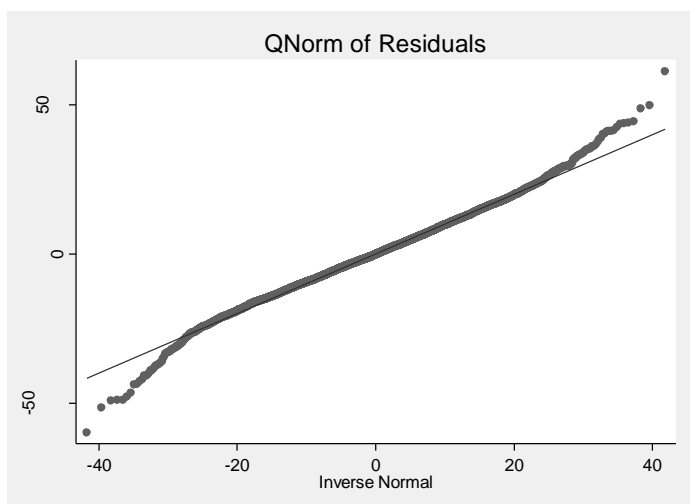
```
*diagnostics for final model
predict ehat1, resid
histogram ehat1, normal name(h_ehat1, replace) title(Histogram of Residuals)
```



```
symplot ehat1, name(sym_ehat1, replace) title(Symplot of Residuals)
```



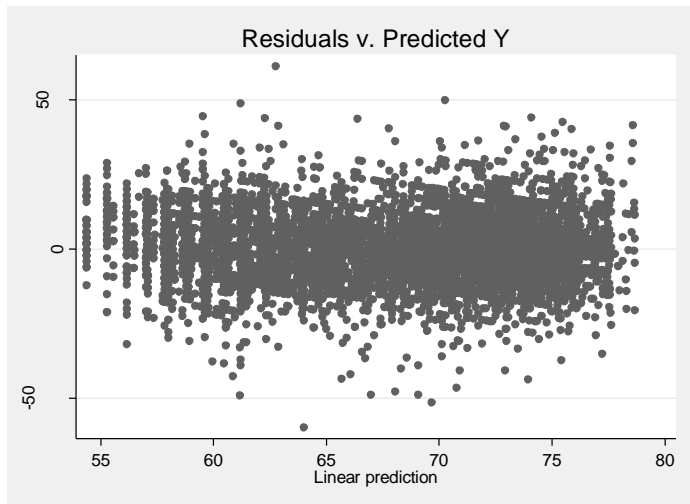
```
qnorm ehat1, name(qnorm_ehat1, replace) title(QNorm of Residuals)
```



```

predict yhat1 , xb
scatter ehat1 yhat1, name(ehat1xyhat1, replace) title(Residuals v. Predicted Y)

```



```

*create a matrix of the four graphs
* create multiple graph matrix
graph combine sym_ehat1 h_ehat1 qnorm_ehat1 ehat1xyhat1 , rows(2)

```

