

Simulated Data: 1 to 3 obs per cluster; regression slope of 3.0.

Results from summary table below suggest each model does well in estimating regression slope. These results suggest good estimation of within cluster variances.

Results from individual commands suggest each model does well in estimating between cluster variances.

Bayesian results, which cannot be included in this PDF, are similarly effective in recovering model parameters.

Variable	OLS	OLS_cluste~d	MLM	RE	FE
#1					
x	2.980***	2.980***	2.995***	2.995***	2.995***
_cons	1.094	1.094	-0.439	-0.439	-0.409
Ins1_1_1					
_cons			2.329***		
Insig_e					
_cons			0.056		
Statistics					
N	1003	1003	1003	1003	1003
r2	0.946	0.946			0.999
r2_a	0.946	0.946			0.998

Variable	GEE
#1	
x	2.995***
_cons	-0.414
Ins1_1_1	
_cons	
Insig_e	
_cons	
Statistics	
N	1003

r2

r2_a
