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.

|          | Variable   | OLS         | OLS_cluste~d | MLM         | RE          | GEE         |
|----------|------------|-------------|--------------|-------------|-------------|-------------|
| #1       |            |             |              |             |             |             |
|          | x          | 3.012 * * * | 3.012 * * *  | 2.996 * * * | 2.996 * * * | 2.998 * * * |
|          | _cons      | -2.046      | -2.046       | -0.520      | -0.520      | -0.723      |
| lns1_1_1 |            |             |              |             |             |             |
|          | _cons      |             |              | 2.330 * * * |             |             |
| Insig_e  |            |             |              |             |             |             |
|          | _cons      |             |              | -0.002      |             |             |
|          | Statistics |             |              |             |             |             |
|          | N          | 1003        | 1003         | 1003        | 1003        | 1003        |
|          | r2         | 0.901       | 0.901        |             |             |             |
|          | r2_a       | 0.901       | 0.901        |             |             |             |