Results Based Financing for Health Impact Evaluation Workshop

Tunis, Tunisia October 2010

Introduction to Data Analysis and Stata Training
Bivariate analysis with more than two
study arms

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Our focus today

- The basics of regressions
- Clustering your data: why and how
- Means: general mean and means of 4 study arms
- Difference in means tests between 4 study arms
 - ▶ F-test
 - T-tests
- Retrieving means and P-values
 - Where Stata keeps its precious statistics
 - How to get them
 - How to build a table of these statistics: matrices





2.5 hours to understand how to get...

	Tot	al s	am	ple	De	.mp ma de T	nd-	Sı	mp upp de T	y -	De Su	mp ma and ipp de T	nd y-		mp ontr C	le:	in	me ch	of ans stud tati	bet	twe .rm:	en
Variable	Obs	Mean	Std_Dev	Ftest_Pval	Obs	Mean	Std_Dev	Obs	Mean	Std_Dev	Obs	Mean	Std_Dev	Obs	Mean	Std_Dev	J-C	T2-C	T3-C	TI-T2	TI-T3	T2-T3





Example for today

- Throughout today's session, we will try to answer the question:
 Are there significant differences in the number of children per woman, contraceptive prevalence and unmet need for family planning (FP) between the four following treatment groups:
 - Demand-side incentive (T1): CCT for ANC/delivery/PNC
 - Supply-side incentive (T2): CHW paid for ANC/delivery/FP/child nutritional status monitoring
 - Demand- and supply-side incentive (T3):T1+T2
 - Control group (C)?
- Template dataset: sample from Rwanda Community PBF baseline data.
 Please open Stata and type:

```
cd [Name of your directory where the dataset is located] set memory 200m use rwhrbf_b03_withstudyarms_TUNIS.dta, clear
```





Example for today - 2

- We need to construct the following variables:
 - Number of children per woman:

```
egen b12_01_1=rowtotal(b12_01a b12_01b)
replace b12_01_1=. if b12_01a==. & b12_01b==.
lab var b12_01_1 "Nr children"
```

Contraceptive prevalence:

```
gen b12_12_1=.
replace b12_12_1=1 if b12_12==1 & b12_08==1
replace b12_12_1=0 if b12_08==1 & b12_12_1!=1
lab var b12_12_1 "Contraceptive prevalence"
```

Unmet need for family planning:

```
gen b12_12_100=.

replace b12_12_100=1 if b12_04==1 & b12_08==1 & b12_12==2 & (b12_02==1 | b12_02==3 | b12_02==5)

replace b12_12_100=0 if b12_08==1 & b12_12_100!=1

lab var b12_12_100 "Unmet need for FP"
```





Example for today - 3

- We will also use and construct the following variables in the next slides:
 - Approval of contraception:

```
gen b12_04_1=b12_04==1
replace b12_04_1=. if b12_04==.
lab var b12_04_1 "Approves contraception"
```

- ▶ Woman's age in years (already in dataset): a I_I a
- Treatment group code: group_code_I (TI), group_code_2 (T2), group_code_3 (T3), group_code_4 (C) -
 - All discrete 0-1 variables, e.g. group_code_3 equal to 1 if individual in treatment group T3, 0 otherwise (already in dataset).



IMPACT EVALUATION

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The basics of regressions

- Basic command: regress dep_var indep_var
 - Relationship between indep_var and dep_var: magnitude & significance (H₀: relationship not significant).
- ▶ Try this to see whether women's approval of contraception is linked to their number of children: regress b12_01_1 b12_04_1

Source	SS	df	MS	ſ	Number of obs F(1, 1075)	= 1077 = 0.94
Model Residual	4.45175998 5067.31611		5175998 L378243	l	Prob > F R-squared Adj R-squared	= 0.3314 = 0.0009
Total	5071.76787	1076 4.71	1353892			= 2.1711
b12_01_1	Coef.	Std. Err.	t	P>ItI	[95% Conf.	Interval]
b12_04_1 _cons	4545024 3.5	.4676867 .4628853	-0.97 7.56	0.331	-1.372185 2.591739	.46318 4.408261

 -0.45: expected negative relationship between women's approval of contraception and nr. children. But T-test P=0.331>10%: relationship not statistically significant.



The basics of regressions - 2

- Let's add controls: age likely to affect the number of children as well.
- ▶ Basic command: regress dep_var indep_var1 indep_var2 indep_var3...
- regress b12_01_1 b12_04_1 a1_11a

Source	SS	df	MS			Number of obs F(2, 1074)		1077 839.43
Model Residual	3093.06631 1978.70157	2 1074	1546.533 1.842366			Prob > F R-squared Adj R-squared	=	0.0000 0.6099 0.6091
Total	5071.76787	1076	4.713538	392		Root MSE	=	1.3573
b12_01_1	Coef.	Std. E	rr.	t	P> t	[95% Conf.	In	terval]
b12_04_1 a1_11a _cons	1204256 .2756362 -4.581151	.2925 .0067 .35028	32 40	0.41 0.94 3.08	0.681 0.000 0.000	6943638 .2624268 -5.268469	.:	4535125 2888455 .893833

- Relationship with approval of contraception still not significant (P>10%).
- 0.28: expected positive relationship between age and nr. children. P=0.000<1%: positive relationship between age and nr. children significant at 1% level.</p>

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Clustering your data: why

- Sample design informs on how survey data should be analyzed. In general in microeconomic surveys, data must be 'clustered'.
- ▶ Community PBF survey in Rwanda: country districts divided into sectors, sectors randomly assigned to T1,T2,T3, C. => Treatment assignment level: Sector.
- Then households randomly selected for interview in each sector.
- Households living in given sector likely to have similar characteristics and conditions of living.
 - Also more likely to benefit from program in similar manner (e.g. if sector isolated from health facilities, program will probably have smaller impact on all households in this sector).
- Not accounting for that=Not accounting for possible correlation between households in a sector => Wrong representation of reality
- Need to cluster data by sector: standard errors clustered by sector.



Clustering your data: how

- Identify treatment-assignment-level variable: sector number hrbf_id1.
 - Key point for data collection and entry: Need to be able to uniquely identify each cluster unit (i.e. sector)
- ▶ In a regression: add vce(cluster cluster_var) option.
- What does it change?



No clustering: regress b12_01_1 b12_04_1 a1_11a

Source	SS	df	MS		Number of obs F(2, 1074)	= 1077 = 839.43	
Model Residual	3093.06631 1978.70157	2 1074	1546.5331 1.8423664		Prob > F R-squared Adj R-squared	0.0000 = 0.6099	
Total	5071.76787	1076	4.7135389	2	Root MSE	= 1.3573	
b12_01_1	Coef.	Std. I	Err.	t P> t	[95% Conf.	Interval]	
b12_04_1 a1_11a _cons	1204256 .2756362 -4.581151	.2925 .0065 35025	732 40.	94 0.000	6943638 .2624268 -5.268469	.4535125 .2888455 -3.893833	

Clustering: regress b12_01_1 b12_04_1 a1_11a, vce(cluster hrbf_id1)

Linear regression

Number of obs = 1077 F(2, 197) 497.03 Prob > F 0.0000 R-squared = 0.6099 Root MSE = 1.3573

(Std. Err. adjusted for 198 clusters in hrbf_id1)

b12_01_1	Coef.	Robust Std. Err.	t	P> t	[95% Conf.	Interval]
b12_04_1	1204256		-0.49	0.627	6085842	.3677329
a1_11a	.2756362		31.41	0.000	.2583315	.2929408
cons	-4.581151		13.60	0.000	-5.245477	-3.916825



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Means for whole sample

Recall:

- ▶ Mean of b12_01_1: mean number of children per woman
- Mean of b12_12_1: contraceptive prevalence (mean=indicator)
- ▶ Mean of b12_12_100: unmet need for FP (mean=indicator)

▶ 2 different ways to get means:

- mean outcome_var
- regress outcome_var => I'll use this one for our purpose.
- Try it:
 - mean b12_01_1
 - regress b12_01_1
- Coefficient of _cons from regress command=mean





Means for whole sample - 2

- Adding cluster option to get means for whole sample clustered at sector level:
 - regress outcome_var, vce(cluster cluster_var)
 - regress b12_01_1, vce(cluster hrbf_id1)
 - regress b12_12_1, vce(cluster hrbf_id1)
 - regress b12_12_100, vce(cluster hrbf_id1)
- ▶ Time saver: write it as a loop:

```
foreach var of varlist b12_01_1 b12_12_1 b12_12_100 {
   regress `var', vce(cluster hrbf_id1)
}
```



What you are interested in here:

- E.g. a woman has3.05 children onaverage(N=1084).
- E.g. contraceptive prevalence is 9.75% (N=913).
- E.g. unmet need for FP is 82.91% (N=913).

Linear regression

Number of obs = F(0, 197) = 0.00
Prob > F = .
R-squared = 0.0000
Root MSE = 2.1715

(Std. Err. adjusted for 198 clusters in hrbf_id1)

b12_01_1	Coef.	Robust Std. Err.	t	P>ItI	[95% Conf.	Interval]
_cons	3.047048	.0668038	45.61	0.000	2.915306	3.17879

Linear regression

Number of obs = 913 F(0, 195) = 0.00 Prob > F = . R-squared = 0.0000 Root MSE = .29677

(Std. Err. adjusted for 196 clusters in hrbf_id1)

b12_12_1	Coef.	Robust Std. Err.	t	P>ItI	[95% Conf.	Interval]
_cons	.0974808	.0132922	7.33	0.000	.0712659	.1236957

Linear regression

Number of obs = 913F(0, 195) = 0.00Prob > F = 0.000Root MSE = 0.0000

(Std. Err. adjusted for 196 clusters in hrbf_id1)

b12_12_100	Coef.	Robust Std. Err.	t	P> t	[95% Conf. Interval]
<u>-</u> cons	8291347	0157745	52.56	0.000-	79802428602452



Means for whole sample - 4

	То	tal s	samp	ole	De	ımp emar de T	nd-	1	ımpl py-s T2	side	De	mple: emand and ply-side	Samp Contro	le:	me	eans bet	ifference in ween each T-statistics
				>								T	otal sa	mple			
ariable	Obs	Mean	Std_Dev	Ftest_Pval	Obs	Mean	Std_Dev	Obs	Mean	Std_Dev	Obs	Variable		Obs		Mean	Std_Dev
b12_ 01_1 b12_ 12 1	913	3.05	0.067	1								b12_0	I_I	108	4	3.05	0.067
b12_ 12_10 0	913	0.83	0.		7						•	b12_1	2_I	913		0.097	0.013
						\						b12_1	2_100	913		0.83	0.016



Means for 4 study arms

- regress var if ...: we can specify which treatment group we want to be considered when Stata calculates the mean.
- We could do for each variable and each treatment group (please don't)...

```
regress b12_01_1 if group_code_1==1, vce(cluster hrbf_id1)
regress b12_12_1 if group_code_1==1, vce(cluster hrbf_id1)
regress b12_12_100 if group_code_1==1, vce(cluster hrbf_id1)
regress b12_01_1 if group_code_2==1, vce(cluster hrbf_id1)
regress b12_12_1 if group_code_2==1, vce(cluster hrbf_id1)
regress b12_12_100 if group_code_2==1, vce(cluster hrbf_id1)
etc. until
regress b12_12_100 if group_code_4==1, vce(cluster hrbf_id1)
```

Means for 4 study arms - 2



We could simplify and do (please don't)... foreach var of varlist b12_01_1 b12_12_1 b12_12_100 { regress `var' if group_code_1==1, vce(cluster hrbf_id1) regress `var' if group_code_2==1, vce(cluster hrbf_id1) regress `var' if group_code_3==1, vce(cluster hrbf_id1) regress `var' if group_code_4==1, vce(cluster hrbf_id1) But instead we'll do: foreach var of varlist b12_01_1 b12_12_1 b12_12_100 { forvalues v=1(1)4 { regress `var' if group_code_`v'==1, vce(cluster hrbf_id1)





Means for 4 study arms - 3

What you are interested in (last regression of the loop here):

Number of obs = Linear regression 46) =Prob > FR-squared 0.0000 Root MSE = .37871 (Std. Err. adjusted for 47 clusters in hrbf_id1) Robust b12_12_100 Coef. Std. Err. P>ItI [95% Conf. Interval] t .8274336 .0285915 28.94 .7698819 0.000 .8849853 _cons

▶ E.g. the unmet need for FP in control group C is 82.7% on average (N=226).



					De		ampl nd-s		ΤI	Sai		ole: S ide T		oy-		en	ampl nand ly-sic	an		San	np	le:	C c	ntı	rol
		Vari	iable	9	OŁ	os	Mean		:d_ ev	Ob	s	Mean		:d_ ev	Ob	S	Mean	St D	d_ ev	Ob	S	Me	an	Sto	d_ ev
	ł	12_	_01_	_I	27	'3	3.07 7	0	.12 I	26	9	2.914		.09 9	27	3	3.033	0.	150	269)	3.1	64	0.1	56
	t	12_	_12_	_1	23	0	0.074	0.0	017	231	l (0.069	0.0	023	226	5	0.137	0.0	035	226	•	0. I	H	0.0	28
	bl	2_	12_	100	23	0	0.830	0.0	023	23	I	0.87 4	0.0	034	226	5	0.783	0.0	038	226	,	0.8	27	0.0	29
	Variable	Obs	Mean	Std_Dev	Ftest_Pval	Obs		Dev	Obs	Mean	Std Dev		Mean	Std_Dev	ShO	Mean	Std_Dev	O-I_	T2-C	T3-C	T1_T7	Z T T	2 1 5	T2-T3	
l: 0	12_ _	1084	3.05	0.067		273	3.077	0.121	269	2.914	0.09	9 273	3.033	0.150	269	3.164	1 0.156								
 -	012_ 2_I 012_ 2_I0	913	0.097	0.013		230	0.074		231	0.069				0.035		0.11	0.028 7 0.029)							

IMPACT EVALUATION

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Difference in means tests between 4 study arms – F-test



- ▶ F-test: is there a significant difference in the mean of a variable between the four treatment groups? E.g. is the unmet need for FP different between T1,T2,T3 and C?
 - Will tell us if there is a significant difference between the four groups (H_0 : no statistical difference between groups).
 - Won't tell us which groups are significantly different from each other: will have to use T-test for that.
 - Will inform us on the validity/balance of our sample: not too many variables should be statistically different, especially key variables, and especially with regard to the control group.
- Basic command (without and with clustering):

```
regress outcome_var group_var1 group_var2 group_var3..., vce(cluster_cluster_var)_
```

Difference in means tests between 4 study arms – F-test - 2 FVALUATION



```
foreach var of varlist b12_01_1 b12_12_1 b12_12_100 {
  regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf_id1)
```

What you are interested in (last regression of the

loop here):

Linear regression

Number of obs = 913 195) =1.08 Prob > FR-squared Root MSE .37583

(Std. Err. adjusted for 196 clusters in hrbf_id1)

b12_12_100	Coef.	Robust Std. Err.	t	P>ItI	[95% Conf.	Interval]
group_code_1 group_code_2 group_code_3 group_code_4 _cons	.0030012 .0470252 0442478 (dropped) .8274336	.036708 .0441662 .0474517 .0284049	0.08 1.06 -0.93 29.13	0.935 0.288 0.352 0.000	0693945 0400794 1378322 .7714134	.0753968 .1341299 .0493366

P>10%: F-test detects no statistical difference in the means of unmet need for FP between T1,T2,T3 and T4.

											٦	Tot	al s	sar	np	le						
						Ob	S			Me	ean			St	d_[Dev	/	Ft	est	_P	val	
						10	84			3.	05			0.	.06	7		0	.52	9		
						91	3			0.	097	7		0.	01	3		0	.26	2		
						91	3			0.	83			0.	01	6		0	.35	7		┞
	То	otal s	sam	ple		mp emai de T	nd-	l	amp py-s T2		D	ema and ply- T3	nd		amp		me	eans	bet	wee	ence n ea atist	ıch
Variable	Obs	Moom	Dev	Ftest_Pval	Obs	Mean	Std_Dev	Obs	Mean	Std_Dev	Obs	Mean	Std_Dev	SqO	Mean	Std_Dev	TI-C	T2-C	T3-C	TI-T2	TI-T3	T2-T3
b12_ 01_1	1084	3.05	0.0	0.529	1 73	3.077	0.121	269	2.914	0.099	273	3.033	0.150	269	3.164	0.156						
b12_	913	0.097	0.013	0.262	280	0.074	0.017	231	0.069	0.023	226	0.137	0.035	226	0.111	0.028						
b12_ 12_10 0		0.83	0.01	0.357		0.830	0.023	231			226			226		0.029						

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Difference in means tests between 4 study arms – T-tests



- ► T-test: is there a significant difference in the mean of a variable between a given treatment group and another (H₀:no statistical difference)? E.g. is unmet need for FP different between, say T2 & C?
- In other words, we want to take the linear combination of T2's mean unmet need for FP minus C's mean unmet need for FP, and see if this combination is significantly different from zero.
- ▶ Basic command (with and without clustering): regress outcome_var group_var1 group_var2 group_var3... lincom group_varX-group_varY

regress outcome_var group_var1 group_var2 group_var3..., vce(cluster cluster_var)

lincom group_varX-group_varY



Difference in means tests between 4 study arms – T-tests - 2

Is the unmet need for FP different between, say T2 and C?

quietly regress b12_12_100 group_code_1 group_code_2
group_code_3 group_code_4, vce(cluster hrbf_id1)

lincom group_code_2-group_code_4

(1) group_code_2 - group_code_4 = 0

b12_12_100	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
(1)	.0470252	.0441662	1.06	0.288	.0400794	.1341299

▶ P>10% (|t|<1.64): the 0.047 difference is not statistically significant. Average unmet need for FP is not significantly different between T2 and C.



Difference in means tests between study arms – T-tests - 3

- Equivalent command to lincom which allows to use estimates: lincomest.
- ▶ Basic command same (with and without clustering): regress outcome_var group_var1 group_var2 group_var3... lincomest group_varX-group_varY

regress outcome_var group_var1 group_var2 group_var3..., vce(cluster cluster_var)

lincomest group_varX-group_varY

Loop for T-tests between all four treatment groups:



```
foreach var of varlist b12_01_1 b12_12_1 b12_12_100 {
  quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf_id1)
  lincomest group_code_1-group_code_4
  quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf_id1)
  lincomest group_code_2-group_code_4
  quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf_id1)
  lincomest group_code_3-group_code_4
  quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf_id1)
  lincomest group_code_1-group_code_2
  quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf id1)
  lincomest group_code_1-group_code_3
  quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf_id1)
  lincomest group_code_2-group_code_3
```

T-test critical values (diff. in means significant if):

|Tstat| > 1.64 (10%)

|Tstat| > 1.96 (5%)

|Tstat| > 2.58 (1%)

T-tests of difference in means between each study arm: T-statistics

TI-C T2-C T3-C T1-T2 T1-T3 T2-T3

1.3	1 stat - 2.50 (178)								Λ	11		1 2	_	Λ.	<i>,</i> 1		Λ4		Λ Դ	ว	Λ	11												
																				-0.	.44	_	1.3	5	-0.6) I	1.	.04		0.2	3	-0	.66	
					Sample: Demand- side T I			5	- [.13	-	.15	5	0.6	0	0.	.16		-1.6	55	-	.64												
	Total sample		ole											0.08		1.06			-0.93		-1.07			1.06		1.79)						
					31	de i			1 4		Sup	T3	שישיבי			5		idy (ai iii.	1-30	acis	163												
Variable	SqO	Mean	Std_Dev	Ftest_Pval	sqO	Mean	Std_Dev	Obs	Mean	Std_Dev	Obs	Mean	Std_Dev	Obs	Mean	Sty / Sty		T2-C	T3-C	TI-T2	/ ET-IT	T2-T3	\											
b12_ 01_1	1084	3.05	0.067	0.529	273	3.077	0.121	269	2.914	0.099	273	3.033	0.150	269	3.164	0.156	-0.44	-1.35	-0.61	1.04	0.23	-0.66												
-	913	0.097	0.013	0.262	230	0.074	0.017	231	0.069	0.023	226	0.137	0.035	226	0.111	0.028	-1.13	-1.15	0.60	0.16	-1.65	-1.64												
b12_ 12_10 0	913	0.83	0.016	0.357	230	0.830	0.023	231	0.874	0.034	226	0.783	0.038	226	0.827	0.029	0.08	1.06	-0.93	-1.07	1.06	1.79												

Difference in means tests between 4 study arms – T-tests - 6



	Total sample			Sample: Demand-Side T I			Sample: Suppy-side T2			Sample: Demand and Supply-side T3			Sample: Control C			T-tests of difference in means between each study arm: T-statistics						
Variable	Obs	Mean	Std_Dev	Ftest_Pval	sqO	Mean	Std_Dev	sqO	Mean	Std_Dev	sqO	Mean	Std_Dev	Obs	Mean	Std_Dev	D-IL	T2-C	T3-C	TI-T2	TI-T3	T2-T3
b12_ 01_I	1084	3.05	0.067	0.529	273	3.077	0.121	269	2.914		273	3.033	0.150	269	3.164	0.156	-0.44	-1.35	-0.61	1.04	0.23	-0.66
b12_ 12_1 b12_	913	0.097	0.013	0.262	230	0.074	0.017	231	0.069	0.023	226	0.137	0.035	226	0.111	0.028	-1.13	-1.15	0.60	0.16	-1.65	-1.64
12_10	913	0.83	0.016	0.357	230	0.830	0.023	231	0.874	0.034	226	0.783	0.038	226	0.827	0.029	0.08	1.06	-0.93	-1.07	1.06	1.79

So now we know our sample is balanced. Great!
But how do we manage to get this table in a more systematic way?



IMPACT EVALUATION

Let's do:

- The basics of regressions
- Clustering your data: why and how
- Means: general mean and means of 4 study arms
- Difference in means tests between 4 study arms
 - ▶ F-test
 - T-tests
- Retrieving means and P-values
 - Where Stata keeps its precious statistics
 - How to get them
 - How to build a table of these statistics: matrices



Retrieving means and P-values: where Stata keeps its precious statistics



- To identify the mean characteristics of our sample and assess its validity/balance, we are interested in:
 - General means with std deviation and number of observations
 - Means for each treatment group with std deviation and number of observations – same principle as general means
 - P-value of F-test of difference in means of 4 treatment groups
 - T-stats of T-tests of difference in means between each of the 4 treatment groups
- All this is stored by Stata when it runs regressions in system matrices or scalars, but it is not always very straightforward to get...



Retrieving means and P-values: where Stata keeps its precious statistics - 2



- ▶ Key system matrices and scalar:
 - e(b): vector of coefficients from regression matrix
 - e(V): vector of variance-covariance from regression matrix
 - e(N): number of observations in regression scalar
 - All stored in one of Stata's virtual closets: ereturn.
 - ereturn list: lists what is stored by Stata after a regression
 - matrix list A: lists content of matrix A, including system matrices
- Back to our Ist example: regression of nr. children on woman's age and approval of contraception:

```
regress b12_01_1 b12_04_1 a1_11a ereturn list matrix list e(b) matrix list e(V)
```



Retrieving means and P-values: where Stata keeps its precious statistics - 3



Scalar e(N)

Source	SS	df	MS
Model Residual	3093.06631 1978.70157		1546.53315 1.84236645
Total	5071.76787	1076	4.71353892

Number of obs	=	1077
F(2, 1074)	=	839.43
Prob > F	=	0.0000
R-squared	=	0.6099
Adj R-squared	=	0.6091
Root MSE	=	1 3573

b12_01_1	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
b12_04_1	1204256	.292501	-0.41	0.681	6943638	.4535125
a1_11a	.2756362	.006732	40.94	0.000	.2624268	.2888455
_cons	-4.581151	.3502835	-13.08	0.000	-5.268469	-3.893833

te(b) e(b)[1,3]

b12_04_1 -.12042565

_04_1 a1_11a

_cons

.27563615 -4.5811509

√Elements of e(V)



IMPACT EVALUATION

Let's do:

- The basics of regressions
- Clustering your data: why and how
- Means: general mean and means of 4 study arms
- Difference in means tests between 4 study arms
 - ▶ F-test
 - T-tests
- Retrieving means and P-values
 - Where Stata keeps its precious statistics
 - How to get them
 - How to build a table of these statistics: matrices



Retrieving means and P-values: How to get them



▶ Get general means with std deviation and number of observations (same principle for means of T1,T2,T3, C):

```
regress b12_12_1, vce(cluster hrbf_id1)
 ereturn list
 matrix list e(b)
                                                                    Scalar e(N)
 matrix list e(V)
 display .00017668^(1/2)
       Linear regression
                                                                Number of obs =
                                                                         195) =
                                                                Prob > F
                          \sqrt{1}<sup>st</sup> element of e(V)
                                                                R-squared
                                                                                 0.0000
                                                                Root MSE
                                                                                 .29677
1<sup>st</sup> element of e(b)
                                           rr. adjusted for 196 clusters in hrbf_id1)
                                     (Std.
                                     Robust
            b12_12_1
                            Coef.
                                    Std. Err.
                                                                   [95% Conf. Interval]
                                                        P>Itl
                                                   t
                                     .0132922
                          0974808
                                                 7.33
                                                                   .0712659
                                                                               .1236957
                                                         0.000
               _cons
```



Retrieving means and P-values: How to get them - 2



- Matrix function: el(A,x,y) allows you to pick element x,y of matrix A.
 - el(e(b), I, I): element of matrix e(b) located on line I, column I. Here el(e(b), I, I) = 0.097
 - el(e(V),I,I) : element of matrix e(V) located on line I, column I. Here el(e(V),I,I)=0.000177 $\sqrt{\text{el}(\text{e}(\text{V}),\text{I},\text{I})} = \text{el}(\text{e}(\text{V}),\text{I},\text{I})^{\wedge}(\text{I}/2) = 0.013$
- We want a table that looks like:

Variable	Obs.	Mean	Std_Dev
b12_12_1	913	0.097	0.013

Looks like a matrix... and we have the elements el() of this matrix. So we can build a matrix exactly like this table.

IMPACT EVALUATION

Let's do:

- The basics of regressions
- Clustering your data: why and how
- Means: general mean and means of 4 study arms
- Difference in means tests between 4 study arms
 - ▶ F-test
 - T-tests
- Retrieving means and P-values
 - Where Stata keeps its precious statistics
 - How to get them
 - How to build a table of these statistics: matrices





matrix define mat_name=(a,b,c\d,e,f): builds a 2x3 matrix mat_name with a,b,c on line I and d,e,f on line 2. E.g.:

```
matrix def numbers=(1,30,4\5,7,58) numbers[2,3]
mat list numbers c1 c2 c3
r1 1 30 4
r2 5 7 58
```

```
regress b12_12_1, vce(cluster hrbf_id1)
mat def numbers_eN=(e(N),30,4\5,e(N),58)
mat list numbers_eN

c1 c2
```



58

- We'd like the matrix column and row names to look like our table.
 - matrix colnames mat_name=col_name_1 col_name_2 ...
 - matrix rownames mat_name=row_name_1 row_name_2 ...

mat colnames A=Obs Mean Std Dev

mat rownames A=b12_12_1

mat list A

A[1,3]

b12_12_1

0bs

Mean

Std Dev

IMPACT

913

.09748083 .01329219

IMPACT

Retrieving means and P-values: How to build a table of these stats – matrices - E

More sophisticated example:

```
foreach var of varlist b12_01_1 b12_12_1 b12_12_100 {
  regress `var', vce(cluster hrbf_id1)
  mat def mat_var'=(e(N),el(e(b),1,1),(el(e(V),1,1)^(1/2)))
  mat colnames mat `var'=Obs Mean Std Dev
  mat rownames mat `var'=`var'
mat list mat b12 01 1
mat list mat_b12_12_1
mat list mat_b12_12_100
mat def mat_mean_3var=(mat_b12_01_1\mat_b12_12_1\mat_b12_12_100)
                            mat_3var[3,3]
mat list mat_mean_3var
                                                                Std Dev
                                              0bs
                                                        Mean
                              b12_01_1
                                             1084
                                                    3.047048
                                                              .06680377
                              b12 12 1
                                                   .09748083
                                                              .01329219
                                              913
                            b12 12 100
                                              913
                                                   .82913472
                                                              .01577448
```

IMPACT

Now, we know how to get obs/means/SD for whole sample. Therefore we know how to get it for T1,T2,T3, C – exact same principle, with *if* condition in regression. We also know how to get that for several variables (loops), and we know how to stack matrices together in one. So we have:

	То	tal s	samp	ole		TI T2					Т3			С			T-stats – Mean tests b/treatment groups					
Variable	Obs	Mean	Std_Dev	Ftest_Pval	Obs	Mean	Std_Dev	sqO	Mean	Std_Dev	SqO	Mean	Std_Dev	Obs	Mean	Std_Dev	D-I1	T2-C	T3-C	TI-T2	£1-13	T2-T3
b12_01_1	1084	3.05	0.067		273	3.077	0.121	269	2.914	0.099	273	3.033	0.150	269	3.164	0.156						
b12_12_1	913	0.097	0.013	?	230	0.074	0.017	231	0.069	0.023	226	0.137	0.035	226	0.111	0.028						
b12_12_100	913	0.83	0.016		230	0.830	0.023	231	0.874	0.034	226	0.783	0.038	226	0.827	0.029						

- ▶ How do we get P-value from F-test?
 - ▶ Ftail(n1, n2, f): function returning P-value of F-test with n1 numerator and n2 denominator degrees of freedom, f the F-statistic.
 - ereturn statistics stored after regression (scalars):

```
▶ e(df_m): numerator n l
```

e(df_r): denominator n2

Determines degrees of freedom

▶ e(F): F-statistic f

```
regress b12_12_1 group_code_1 group_code_2 group_code_3 group_code_4, vce(cluster hrbf_id1)
```

ereturn list

di Ftail(e(df_m),e(df_r),e(F))





Linear regression

(Std. Err. adjusted for 196 clusters in hrbf_id1)

b12_12_1	Coef.	Robust Std. Err.	t	P>ItI	[95% Conf.	Interval]
group_code_1 group_code_2 group_code_3 group_code_4 _cons	0367064 0413554 .0265487 (dropped) .1106195	.0325007 .0360672 .0445253	-1.13 -1.15 0.60 3.96	0.260 0.253 0.552 0.000	1008044 1124872 0612643 .0555117	.0273916 .0297764 .1143617 .1657273

$$e(df_m) = 3$$

 $e(df_r) = 195$
 $e(F) = 1.341096651114909$





Let's get the P-value of the F-test for all 3 variables, and put them in a matrix:

```
foreach var of varlist b12_01_1 b12_12_1 b12_12_100 {
   regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
   vce(cluster hrbf_id1)
   mat def mat_Fpval_`var'=(Ftail(e(df_m),e(df_r),e(F)))
mat list mat_Fpval_b12_01_1
mat list mat_Fpval_b12_12_1
mat list mat_Fpval_b12_12_100
symmetric mat_Fpval_b12_01_1[1,1]
           c1
    .52856866
symmetric mat_Fpval_b12_12_1[1,1]
                                       symmetric mat_Fpval_b12_12_100[1,1]
    .26227303
                                          .35732197
```



Let's put all the P-values of the F-test in one 3x1 matrix:

```
mat def

mat_Fpval_3var=(mat_Fpval_b12_01_1\mat_Fpval_b12_12_1\mat_Fp

val_b12_12_100)

mat_Fpval_3var[3,1]

mat colnames mat_Fpval_3var=F_Pval

mat list mat_Fpval_3var

r1 .52856866

r1 .26227303

r1 .35732197
```

Then let's add the F-test P-values in a column to the right of our Obs/Mean/SD matrix mat_mean_3var:

```
mat def mat_mean_Fpval_3var=(mat_mean_3var,mat_Fpval_3var)
mat list mat_mean_Fpval_3var<sup>mat_mean_Fpval_3var[3,4]</sup>
                                                    0bs
                                                             Mean
                                                                    Std Dev
                                                                               F Pval
                                     b12 01 1
                                                   1084
                                                         3.047048
                                                                   .06680377
                                                                             .52856866
                                     b12 12 1
                                                    913
                                                         .09748083
                                                                   .01329219
                                                                             .26227303
                                   b12_12_100
                                                    913
                                                         .82913472
                                                                   .01577448
                                                                             .35732197
```



 Only T-stats from the T-tests of difference in means of our 4 treatment groups need to be added:

	То	tal s	samp	ole	TI			T2 T3 C							T2			Т3			С			T-stats – Mean tests b/treatment groups					
Variable	Obs	Mean	Std_Dev	Ftest_Pval	Obs	Mean	Std_Dev	Obs	Mean	Std_Dev	Obs	Mean	Std_Dev	Obs	Mean	Std_Dev	TI-C	T2-C	T3-C	TI-T2	£1-13	T2-T3							
b12_01_1 b12_12_1	1084		0.067	0.529	273	3.077	0.121		2.914 0.069	0.099	273	3.033	0.150	269	3.164 0.111	0.156													
ы2_12_100	913	0.83	0.016	0.357	230	0.830	0.023	231	0.874	0.034	226	0.783	0.038	226	0.827	0.029				J									





- After regression: T-stat=Coeff/SD
- Or: T-stat= $el(e(b), I, I)/(el(e(V), I, I)^{(I/2)})$
- Back to our example: is unmet need for FP (b12_12_100)significantly different in T2 and C?





quietly regress b12_12_100 group_code_1 group_code_2 group_code_3 group_code_4, vce(cluster hrbf_id1)

lincomest group_code_2-group_code_4

Confidence interval for formula: group_code_2-group_code_4

b12_12_100	Coef.	Std. Err.	t	P>ItI	[95% Conf.	Interval]
(1)	.0470252	.0441662	1.06	0.288	0400794	.1341299

```
mat def t2_C=(el(e(b),1,1)/(el(e(V),1,1))^(1/2))  
mat list t2_C  
symmetric t2_C[1,1]  
c1  
Not \
```





Remember:

- ▶ T-test critical values:
 - ► |Tstat| > 1.64 (10%)
 - |Tstat| > 1.96 (5%)
 - \rightarrow |Tstat| > 2.58 (1%)
- ▶ If |Tstat|<1.64: two treatment groups not significantly different.
- Here |Tstat|=1.06<1.64: mean unmet need for contraception not significantly different between T2 and C.
- If we want to get T-stats for the difference in means of b12_12_100 between all treatment groups, we will repeat what we just did for each mean test that is, after each
- 5lincomest command.

```
quietly regress b12_12_100 group_code_1 group_code_2 group_code_3
group_code_4, vce(cluster hrbf_id1)
lincomest group_code_1-group_code_4
mat def t1_C=(el(e(b),1,1)/(el(e(V),1,1))^{(1/2)})
quietly regress b12_12_100 group_code_1 group_code_2 group_code_3
group_code_4, vce(cluster hrbf_id1)
lincomest group_code_2-group_code_4
mat def t2_C=(el(e(b),1,1)/(el(e(V),1,1))^(1/2))
quietly regress b12_12_100 group_code_1 group_code_2 group_code_3
group_code_4, vce(cluster hrbf_id1)
lincomest group_code_3-group_code_4
mat def t3_C=(el(e(b),1,1)/(el(e(V),1,1))^{(1/2)})
quietly regress b12_12_100 group_code_1 group_code_2 group_code_3
group_code_4, vce(cluster hrbf_id1)
lincomest group_code_1-group_code_2
mat def t1_t2=(el(e(b),1,1)/(el(e(V),1,1))^(1/2))
quietly regress b12_12_100 group_code_1 group_code_2 group_code_3
group_code_4, vce(cluster hrbf_id1)
lincomest group_code_1-group_code_3
mat def t1_t3=(el(e(b),1,1)/(el(e(V),1,1))^{(1/2)})
quietly regress b12_12_100 group_code_1 group_code_2 group_code_3
group_code_4, vce(cluster hrbf_id1)
lincomest group_code_2-group_code_3
mat def t2_t3=(el(e(b),1,1)/(el(e(V),1,1))^(1/2))
```

.0030012



mat	list	t1_	_C
mat	list	t2_	C
mat	list	t3_	C
mat	list	t1_	<u>t2</u>
mat	list	t1_	<u>t3</u>

mat list t2_t3

b12_12_100	Coef.	Std. Err.	t	P>ItI	[95% Conf. Interval]

0.08

0.935

-.0693945

symmetric t1_C[1,1] c1 r1 .08175747

.036708

group_code_2-group_code_3

group_code_1-group_code_4

(1)

b12_12_100	Coef.	Std. Err.	t	P> t	[95% Conf.	Interval]
(1)	.091273	.0508786	1.79	0.074	00907	.1916161

symmetric t2_t3[1,1] c1 r1 1.7939363



.0753968



▶ Now we can put all the T-stats in one 1x6 matrix:

```
mat def mat_tstats=(t1_C,t2_C,t3_C,t1_t2,t1_t3,t2_t3)
mat colnames mat_tstats=T1_C T2_C T3_C T1_T2 T1_T3 T2_T3
mat list mat_tstats
```

```
mat_tstats[1,6]

T1_C T2_C T3_C T1_T2 T1_T3 T2_T3

r1 .08175747 1.0647347 -.93248119 -1.0726571 1.0603789 1.7939363
```

- Now you have the keys to do this for each of the 3 variables, stack the 3 1x6 matrices obtained in a 3x6 matrix, and add this final matrix as supplementary columns in our existing Obs/Mean/SD/F_Pval matrix mat_mean_Fpval_3var.
- Detailed training for you in problem set.





Final note

So we learned how to calculate, locate and get statistics in order to build the baseline sample validation table:

	То	tal s	samp	ole		TI T2					Т3			С		T-stats – Mean tests b/treatment groups						
Variable	sqO	Mean	Std_Dev	Ftest_Pval	SqO	Mean	Std_Dev	sqO	Mean	Std_Dev	sqO	Mean	Std_Dev	Obs	Mean	Std_Dev	D-IL	T2-C	T3-C	TI-T2	£1-11	T2-T3
ы2_01_1	1084	3.05	0.067	0.529	273	3.077	0.121	269	2.914	0.099	273	3.033	0.150	269	3.164	0.156	-0.44	-1.35	-0.61	1.04	0.23	-0.66
b12_12_1	913	0.097	0.013	0.262	230	0.074	0.017	231	0.069	0.023	226	0.137	0.035	226	0.111	0.028	-1.13	-1.15	0.60	0.16	-1.65	-1.64
ы2_12_100	913	0.83	0.016	0.357	230	0.830	0.023	231	0.874	0.034	226	0.783	0.038	226	0.827	0.029	0.08	1.06	-0.93	-1.07	1.06	1.79

A quick hint to other useful commands that will support these techniques:



Outputting commands

- You know how to build this table for multiple variables.
- You may be interested in the 2 following commands.
- makematrix Matrix_name, from(..., ...): Stata_command
 - builds a matrix of given 'ereturn' elements indicated in 'from()' parentheses, based on results stored after Stata_command.
 - Similar to loops and aggregation of different matrices, but in one command!
 - Stata runs Stata_command, for several variables mentioned in Stata_command itself or in options lhs()/rhs() (see help makematrix).
 - Every time Stata performs Stata_command: extracts elements indicated in 'from()' + builds matrix of these elements.
 - Obtain one customized general matrix after makematrix.





Outputting commands - 2

- mat2txt, , matrix(Matrix_name) saving(Filename)
 - Exports Stata matrix Matrix_name into file Filename of chosen format (usually text file .txt).
 - Useful after makematrix.
 - Then you can open text file in Excel (right-click, Open with), and get a table you can use for... your RBF baseline data analysis report... or other reports/PowerPoint's to share your results in a reader-friendly way.





Hope you're ready to do it yourself. Thank you for your attention!





Next slides: Add-up if more details needed after slide 56 – See problem set





- Now let's get the T-stats of T-tests for each variable and each treatment group combination, put them in a matrix, and add this matrix as columns to the right of our existing Obs/Mean/SD/F_Pval matrix mat_mean_Fpval_3var.
- Remember, this is what we did (don't do it yet):



```
foreach var of varlist b12_01_1 b12_12_1 b12_12_100 {
  quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf_id1)
  lincomest group_code_1-group_code_4
  quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf_id1)
  lincomest group_code_2-group_code_4
  quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf_id1)
  lincomest group_code_3-group_code_4
  quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf_id1)
  lincomest group_code_1-group_code_2
  quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf id1)
  lincomest group_code_1-group_code_3
  quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
  vce(cluster hrbf_id1)
  lincomest group_code_2-group_code_3
```



- So now, for one variable V, after each lincomest command, we want to create a IxI matrix with the T-stat of the T-test of difference in the mean of V between treatment groups.
- Then before Stata loops over the next variable, we want to create a 1x6 matrix for V which contains the 6 T-stats of the T-tests in one line.
- We want to do that for each of the three variables in the loop.
- After completion of the loop, we want to create a 3x6 matrix with 3 rows corresponding to the 3 variables. On each row, the 6 T-stats corresponding to each variable will be presented.
- Then we can add this matrix as columns to the right of our existing Obs/Mean/SD/F_Pval matrix mat_mean_Fpval_3var.



```
foreach var of varlist b12_01_1 b12_12_1 b12_12_100 {
          quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
 vce(cluster hrbf_id1)
          lincomest group_code_1-group_code_4
          mat def t1_C_`var'=(el(e(b),1,1)/(el(e(V),1,1))^{(1/2)})
          quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
 vce(cluster hrbf_id1)
          lincomest group_code_2-group_code_4
           mat def t2_C^var'=(el(e(b),1,1)/(el(e(V),1,1))^(1/2))
          quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
 vce(cluster hrbf_id1)
          lincomest group_code_3-group_code_4
           mat def t3_C_`var'=(el(e(b),1,1)/(el(e(V),1,1))^{(1/2)})
          quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
 vce(cluster hrbf_id1)
          lincomest group_code_1-group_code_2
           mat def t1_t2^var'=(el(e(b),1,1)/(el(e(V),1,1))^(1/2))
          quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
 vce(cluster hrbf_id1)
           lincomest group_code_1-group_code_3
           mat def t1_t3^var'=(el(e(b),1,1)/(el(e(V),1,1))^(1/2))
          quietly regress `var' group_code_1 group_code_2 group_code_3 group_code_4,
 vce(cluster hrbf_id1)
          lincomest group_code_2-group_code_3
          mat def t2_t3^var'=(el(e(b),1,1)/(el(e(V),1,1))^(1/2))
          mat def
mat_tstats_`var'=(t1_C_`var',t2_C_`var',t3_C_`var',t1_t2_`var',t1_t3_`var',t2_t3_`var')
```



mat list mat_tstats_b12_01_1

```
mat_tstats_b12_01_1[1,6]

c1 c1 c1 c1 c1 c1 c1

r1 -.44089803 -1.3525021 -.60605076 1.0431556 .22923135 -.66161677
```

mat list mat_tstats_b12_12_1

```
mat_tstats_b12_12_1[1,6]
c1 c1 c1 c1 c1 c1 c1
r1 -1.1294046 -1.1466214 .59626035 .16482018 -1.6457628 -1.6364539
```

mat list mat_tstats_b12_12_100

```
mat_tstats_b12_12_100[1,6]
c1 c1 c1 c1 c1 c1 c1
r1 .08175747 1.0647347 -.93248119 -1.0726571 1.0603789 1.7939363
```



mat def

mat_tstats_3var=(mat_tstats_b12_01_1\mat_tstats_b12_12_1\mat_tstats_b12_12_100)

mat colnames mat_tstats_3var=T1_C T2_C T3_C T1_T2 T1_T3 T2_T3

mmtatt#isttmäturtsfats_3var

	T1_C	T2_C	T3_C	T1_T2	T1_T3	T2_T3
r1	44089803	-1.3525021	60605076	1.0431556	.22923135	66161677
r1	-1.1294046	-1.1466214	.59626035	.16482018	-1.6457628	-1.6364539
r1	.08175747	1.0647347	93248119	-1.0726571	1.0603789	1.7939363

mat def table_3var=(mat_mean_Fpval_3var,mat_tstats_3var)

table_3var

	0bs	Mean	Std_Dev	F_Pval	T1_C	T2_C	T3_C	T1_T2	T1_T3	T2_T3
b12_01_1	1084	3.047048	.06680377	.52856866	44089803	-1.3525021	60605076	1.0431556	.22923135	66161677
b12_12_1	913	.09748083	.01329219	.26227303	-1.1294046	-1.1466214	.59626035	.16482018	-1.6457628	-1.6364539
b12_12_100	913	.82913472	.01577448	.35732197	.08175747	1.0647347	93248119	-1.0726571	1.0603789	1.7939363





So we learned how to calculate, locate and get statistics in order to build the baseline sample validation table:

Total sample			TI			T2		Т3			С			T-stats – Mean tests b/treatment groups								
Variable	sqO	Mean	Std_Dev	Ftest_Pval	sqO	Mean	Std_Dev	sqO	Mean	Std_Dev	sqO	Mean	Std_Dev	Obs	Mean	Std_Dev	D-I1	T2-C	T3-C	TI-T2	£1-13	T2-T3
Ы2_01_1	1084	3.05	0.067	0.529	273	3.077	0.121	269	2.914	0.099	273	3.033	0.150	269	3.164	0.156	-0.44	-1.35	-0.61	1.04	0.23	-0.66
ы2_12_1	913	0.097	0.013	0.262	230	0.074	0.017	231	0.069	0.023	226	0.137	0.035	226	0.111	0.028	-1.13	-1.15	0.60	0.16	-1.65	-1.64
b12_12_100	913	0.83	0.016	0.357	230	0.830	0.023	231	0.874	0.034	226	0.783	0.038	226	0.827	0.029	0.08	1.06	-0.93	-1.07	1.06	1.79

