

1 Ordered Response Models

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name: gologit2
log: C:/Users/User/Documents/GitHub/2-projectMM-SHARE/files/logs/log-t-regd_count-cohort-gologit2.txt
log type: text
opened on: 4 Feb 2024, 15:41:11

. eststo m2: gologit2 'y' 'agectrls' 'ctrls' if 'sample'==1, vce(cluster ID) autofit gamma // cutpoints (intercept) are i
> dential to ologit (but not xtologit)
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Testing parallel lines assumption using the .05 level of significance...

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Step 1: Constraints for parallel lines imposed for 60.cohortmin5 (P Value = 0.1847)
Step 2: Constraints for parallel lines imposed for 65.cohortmin5 (P Value = 0.3571)
Step 3: Constraints for parallel lines imposed for 55.cohortmin5 (P Value = 0.2113)
Step 4: Constraints for parallel lines imposed for 1.male (P Value = 0.1111)
Step 5: Constraints for parallel lines imposed for 2.raeduc1 (P Value = 0.0523)
Step 6: Constraints for parallel lines are not imposed for
age (P Value = 0.00230)
marriedr (P Value = 0.01091)
3.raeduc1 (P Value = 0.00625)
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Wald test of parallel lines assumption for the final model:

```
( 1) [0]55.cohortmin5 - [1]55.cohortmin5 = 0
( 2) [0]60.cohortmin5 - [1]60.cohortmin5 = 0
( 3) [0]65.cohortmin5 - [1]65.cohortmin5 = 0
( 4) [0]1.male - [1]1.male = 0
( 5) [0]2.raeduc1 - [1]2.raeduc1 = 0
( 6) [0]55.cohortmin5 - [2]55.cohortmin5 = 0
( 7) [0]60.cohortmin5 - [2]60.cohortmin5 = 0
( 8) [0]65.cohortmin5 - [2]65.cohortmin5 = 0
( 9) [0]1.male - [2]1.male = 0
(10) [0]2.raeduc1 - [2]2.raeduc1 = 0
(11) [0]55.cohortmin5 - [3]55.cohortmin5 = 0
(12) [0]60.cohortmin5 - [3]60.cohortmin5 = 0
(13) [0]65.cohortmin5 - [3]65.cohortmin5 = 0
(14) [0]1.male - [3]1.male = 0
(15) [0]2.raeduc1 - [3]2.raeduc1 = 0
(16) [0]55.cohortmin5 - [4]55.cohortmin5 = 0
(17) [0]60.cohortmin5 - [4]60.cohortmin5 = 0
(18) [0]65.cohortmin5 - [4]65.cohortmin5 = 0
(19) [0]1.male - [4]1.male = 0
(20) [0]2.raeduc1 - [4]2.raeduc1 = 0
(21) [0]55.cohortmin5 - [5]55.cohortmin5 = 0
(22) [0]60.cohortmin5 - [5]60.cohortmin5 = 0
(23) [0]65.cohortmin5 - [5]65.cohortmin5 = 0
(24) [0]1.male - [5]1.male = 0
(25) [0]2.raeduc1 - [5]2.raeduc1 = 0
(26) [0]55.cohortmin5 - [6]55.cohortmin5 = 0
(27) [0]60.cohortmin5 - [6]60.cohortmin5 = 0
(28) [0]65.cohortmin5 - [6]65.cohortmin5 = 0
(29) [0]1.male - [6]1.male = 0
(30) [0]2.raeduc1 - [6]2.raeduc1 = 0
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```
chi2( 30) = 46.85
Prob > chi2 = 0.0258
```

An insignificant test statistic indicates that the final model does not violate the proportional odds/ parallel lines assumption

If you re-estimate this exact same model with gologit2, instead of autofit you can save time by using the parameter

```
pl(50b.cohortmin5 55.cohortmin5 60.cohortmin5 65.cohortmin5 0b.male 1.male 1b.raeduc1 2.raeduc1)
```

Generalized Ordered Logit Estimates

Log pseudolikelihood = -143307.41

```
Number of obs = 84,923
Wald chi2(26) = 6090.51
Prob > chi2 = 0.0000
Pseudo R2 = 0.0497
```

```

( 1) [0]55.cohortmin5 - [1]55.cohortmin5 = 0
( 2) [0]60.cohortmin5 - [1]60.cohortmin5 = 0
( 3) [0]65.cohortmin5 - [1]65.cohortmin5 = 0
( 4) [0]1.male - [1]1.male = 0
( 5) [0]2.raeduc1 - [1]2.raeduc1 = 0
( 6) [1]55.cohortmin5 - [2]55.cohortmin5 = 0
( 7) [1]60.cohortmin5 - [2]60.cohortmin5 = 0
( 8) [1]65.cohortmin5 - [2]65.cohortmin5 = 0
( 9) [1]1.male - [2]1.male = 0
(10) [1]2.raeduc1 - [2]2.raeduc1 = 0
(11) [2]55.cohortmin5 - [3]55.cohortmin5 = 0
(12) [2]60.cohortmin5 - [3]60.cohortmin5 = 0
(13) [2]65.cohortmin5 - [3]65.cohortmin5 = 0
(14) [2]1.male - [3]1.male = 0
(15) [2]2.raeduc1 - [3]2.raeduc1 = 0
(16) [3]55.cohortmin5 - [4]55.cohortmin5 = 0
(17) [3]60.cohortmin5 - [4]60.cohortmin5 = 0
(18) [3]65.cohortmin5 - [4]65.cohortmin5 = 0
(19) [3]1.male - [4]1.male = 0
(20) [3]2.raeduc1 - [4]2.raeduc1 = 0
(21) [4]55.cohortmin5 - [5]55.cohortmin5 = 0
(22) [4]60.cohortmin5 - [5]60.cohortmin5 = 0
(23) [4]65.cohortmin5 - [5]65.cohortmin5 = 0
(24) [4]1.male - [5]1.male = 0
(25) [4]2.raeduc1 - [5]2.raeduc1 = 0
(26) [5]55.cohortmin5 - [6]55.cohortmin5 = 0
(27) [5]60.cohortmin5 - [6]60.cohortmin5 = 0
(28) [5]65.cohortmin5 - [6]65.cohortmin5 = 0
(29) [5]1.male - [6]1.male = 0
(30) [5]2.raeduc1 - [6]2.raeduc1 = 0

```

(Std. err. adjusted for 17,415 clusters in ID)

	d_count	Coefficient	Robust std. err.	z	P> z	[95% conf. interval]	
0	age	.1155052	.0022321	51.75	0.000	.1111303	.1198801
	male						
	1.male	-.3253926	.0257881	-12.62	0.000	-.3759363	-.274849
	marriedr	-.1266688	.0397224	-3.19	0.001	-.2045233	-.0488143
	raeduc1						
	2.upper secondary or vocational	-.3077584	.029004	-10.61	0.000	-.3646052	-.2509116
	3.tertiary education	-.6109739	.0414677	-14.73	0.000	-.6922491	-.5296987
	cohortmin5						
	55-59	-.1439795	.0366286	-3.93	0.000	-.2157702	-.0721887
	60-64	-.3077681	.0389323	-7.91	0.000	-.3840739	-.2314623
	65+	-.5442468	.0427478	-12.73	0.000	-.628031	-.4604626
	_cons	-5.245369	.1385054	-37.87	0.000	-5.516835	-4.973904
1	age	.112447	.0018557	60.60	0.000	.10881	.1160841
	male						
	1.male	-.3253926	.0257881	-12.62	0.000	-.3759363	-.274849
	marriedr	-.1665718	.0319044	-5.22	0.000	-.2291034	-.1040402
	raeduc1						
	2.upper secondary or vocational	-.3077584	.029004	-10.61	0.000	-.3646052	-.2509116
	3.tertiary education	-.6650196	.0362973	-18.32	0.000	-.736161	-.5938783
	cohortmin5						
	55-59	-.1439795	.0366286	-3.93	0.000	-.2157702	-.0721887
	60-64	-.3077681	.0389323	-7.91	0.000	-.3840739	-.2314623
	65+	-.5442468	.0427478	-12.73	0.000	-.628031	-.4604626
	_cons	-6.383653	.1178301	-54.18	0.000	-6.614596	-6.15271
2	age	.1142367	.0019311	59.16	0.000	.1104517	.1180216

	male						
	1.male	-.3253926	.0257881	-12.62	0.000	-.3759363	-.274849
	marriedr	-.1835188	.0326657	-5.62	0.000	-.2475425	-.1194951
	raeduc1						
2.upper secondary or vocational		-.3077584	.029004	-10.61	0.000	-.3646052	-.2509116
3.tertiary education		-.6986977	.0397992	-17.56	0.000	-.7767026	-.6206927
	cohortmin5						
	55-59	-.1439795	.0366286	-3.93	0.000	-.2157702	-.0721887
	60-64	-.3077681	.0389323	-7.91	0.000	-.3840739	-.2314623
	65+	-.5442468	.0427478	-12.73	0.000	-.628031	-.4604626
	_cons	-7.507797	.1287648	-58.31	0.000	-7.760171	-7.255422

3	age	.1166289	.0023114	50.46	0.000	.1120987	.1211591
	male						
	1.male	-.3253926	.0257881	-12.62	0.000	-.3759363	-.274849
	marriedr	-.2516604	.0372694	-6.75	0.000	-.3247071	-.1786138
	raeduc1						
2.upper secondary or vocational		-.3077584	.029004	-10.61	0.000	-.3646052	-.2509116
3.tertiary education		-.7200224	.0483888	-14.88	0.000	-.8148628	-.6251821
	cohortmin5						
	55-59	-.1439795	.0366286	-3.93	0.000	-.2157702	-.0721887
	60-64	-.3077681	.0389323	-7.91	0.000	-.3840739	-.2314623
	65+	-.5442468	.0427478	-12.73	0.000	-.628031	-.4604626
	_cons	-8.554732	.1607131	-53.23	0.000	-8.869724	-8.23974

4	age	.1200388	.0031195	38.48	0.000	.1139247	.1261529
	male						
	1.male	-.3253926	.0257881	-12.62	0.000	-.3759363	-.274849
	marriedr	-.3277274	.0473585	-6.92	0.000	-.4205483	-.2349065
	raeduc1						
2.upper secondary or vocational		-.3077584	.029004	-10.61	0.000	-.3646052	-.2509116
3.tertiary education		-.7917869	.0666359	-11.88	0.000	-.9223908	-.661183
	cohortmin5						
	55-59	-.1439795	.0366286	-3.93	0.000	-.2157702	-.0721887
	60-64	-.3077681	.0389323	-7.91	0.000	-.3840739	-.2314623
	65+	-.5442468	.0427478	-12.73	0.000	-.628031	-.4604626
	_cons	-9.698555	.2231467	-43.46	0.000	-10.13591	-9.261196

5	age	.1315769	.0047575	27.66	0.000	.1222525	.1409014
	male						
	1.male	-.3253926	.0257881	-12.62	0.000	-.3759363	-.274849
	marriedr	-.3735562	.0714011	-5.23	0.000	-.5134998	-.2336126
	raeduc1						
2.upper secondary or vocational		-.3077584	.029004	-10.61	0.000	-.3646052	-.2509116
3.tertiary education		-1.043973	.1066608	-9.79	0.000	-1.253024	-.8349215
	cohortmin5						
	55-59	-.1439795	.0366286	-3.93	0.000	-.2157702	-.0721887
	60-64	-.3077681	.0389323	-7.91	0.000	-.3840739	-.2314623
	65+	-.5442468	.0427478	-12.73	0.000	-.628031	-.4604626
	_cons	-11.58022	.3488322	-33.20	0.000	-12.26392	-10.89652

6	age	.1426234	.0090984	15.68	0.000	.1247909	.1604559

	male						
	1.male	-.3253926	.0257881	-12.62	0.000	-.3759363	-.274849
	marriedr	-.439421	.1250147	-3.51	0.000	-.6844452	-.1943968
	raeduc1						
2.upper secondary or vocational		-.3077584	.029004	-10.61	0.000	-.3646052	-.2509116
3.tertiary education		-1.260081	.2050079	-6.15	0.000	-1.661889	-.8582732
	cohortmin5						
	55-59	-.1439795	.0366286	-3.93	0.000	-.2157702	-.0721887
	60-64	-.3077681	.0389323	-7.91	0.000	-.3840739	-.2314623
	65+	-.5442468	.0427478	-12.73	0.000	-.628031	-.4604626
	_cons	-13.77573	.6728946	-20.47	0.000	-15.09458	-12.45688

Alternative parameterization: **Gammas are deviations from proportionality**

	d_count	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
Beta							
	age	.1155052	.0022321	51.75	0.000	.1111303	.1198801
	male						
	1.male	-.3253926	.0257881	-12.62	0.000	-.3759363	-.274849
	marriedr	-.1266688	.0397224	-3.19	0.001	-.2045233	-.0488143
	raeduc1						
2.upper secondary or vocational		-.3077584	.029004	-10.61	0.000	-.3646052	-.2509116
3.tertiary education		-.6109739	.0414677	-14.73	0.000	-.6922491	-.5296987
	cohortmin5						
	55-59	-.1439795	.0366286	-3.93	0.000	-.2157702	-.0721887
	60-64	-.3077681	.0389323	-7.91	0.000	-.3840739	-.2314623
	65+	-.5442468	.0427478	-12.73	0.000	-.628031	-.4604626
Gamma_2							
	age	-.0030582	.0017897	-1.71	0.087	-.0065659	.0004495
	marriedr	-.039903	.0310121	-1.29	0.198	-.1006855	.0208795
	raeduc1						
3.tertiary education		-.0540457	.0308482	-1.75	0.080	-.1145071	.0064156
Gamma_3							
	age	-.0012685	.0022521	-0.56	0.573	-.0056826	.0031456
	marriedr	-.05685	.0392856	-1.45	0.148	-.1338485	.0201484
	raeduc1						
3.tertiary education		-.0877238	.040665	-2.16	0.031	-.1674256	-.0080219
Gamma_4							
	age	.0011237	.0027249	0.41	0.680	-.004217	.0064644
	marriedr	-.1249917	.0457627	-2.73	0.006	-.2146849	-.0352984
	raeduc1						
3.tertiary education		-.1090485	.0510318	-2.14	0.033	-.209069	-.009028
Gamma_5							
	age	.0045336	.0035035	1.29	0.196	-.0023332	.0114003
	marriedr	-.2010586	.0554595	-3.63	0.000	-.3097573	-.09236
	raeduc1						
3.tertiary education		-.180813	.0693835	-2.61	0.009	-.3168021	-.044824
Gamma_6							
	age	.0160717	.0050633	3.17	0.002	.0061478	.0259957
	marriedr	-.2468874	.0773667	-3.19	0.001	-.3985234	-.0952514
	raeduc1						
3.tertiary education		-.4329989	.1087106	-3.98	0.000	-.6460678	-.2199301
Gamma_7							
	age	.0271182	.0092786	2.92	0.003	.0089325	.0453039

	marriedr		-.3127522	.1286914	-2.43	0.015	-.5649827	-.0605217
	raeduc1							
	3.tertiary education		-.6491074	.2060489	-3.15	0.002	-1.052956	-.2452589

Alpha								
	_cons_1		-5.245369	.1385054	-37.87	0.000	-5.516835	-4.973904
	_cons_2		-6.383653	.1178301	-54.18	0.000	-6.614596	-6.15271
	_cons_3		-7.507797	.1287648	-58.31	0.000	-7.760171	-7.255422
	_cons_4		-8.554732	.1607131	-53.23	0.000	-8.869724	-8.23974
	_cons_5		-9.698555	.2231467	-43.46	0.000	-10.13591	-9.261196
	_cons_6		-11.58022	.3488322	-33.20	0.000	-12.26392	-10.89652
	_cons_7		-13.77573	.6728946	-20.47	0.000	-15.09458	-12.45688

```
. qui log close gologit2
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