

*STATA.OUTPUT -- Chapter 13

. *small example of rank sum test

. clear

. input x grp

```
      x grp
1.   4  1
2.  35  1
3.  21  1
4.  28  1
5.  66  1
6.  10  2
7.  42  2
8.  71  2
9.  77  2
10. 90  2
11. end
```

. ranksum x, by(grp) porder

Two-sample Wilcoxon rank-sum (Mann-Whitney) test

grp	obs	rank sum	expected
1	5	20	27.5
2	5	35	27.5
combined	10	55	55

unadjusted variance 22.92

adjustment for ties 0.00

adjusted variance 22.92

Ho: $x(\text{grp}=1) = x(\text{grp}=2)$

z = -1.567

Prob > |z| = 0.1172

$P\{x(\text{grp}=1) > x(\text{grp}=2)\} = 0.200$

```
. clear
.*comparison of cholesterol levels type-A versus type-B individuals
.ranksum chol, by(type) porder
```

Two-sample Wilcoxon rank-sum (Mann-Whitney) test

type	obs	rank sum	expected
0	20	503	410
1	20	317	410
combined	40	820	820

```
unadjusted variance    1366.67
adjustment for ties    -0.90
-----
adjusted variance     1365.77
```

```
Ho: chol(type==0) = chol(type==1)
     z = 2.516
     Prob > |z| = 0.0119
```

P{chol(type==0) > chol(type==1)} = 0.733

```
. * t-test type-A versus type-B
.infile chol type using stata.mw.data
.ttest chol, by(type)
```

Two-sample t test with equal variances

Group	Obs	Mean	Std. Err.	Std. Dev.	[95% Conf. Interval]
0	20	245.05	8.192575	36.63831	227.9027 262.1973
1	20	210.3	10.80913	48.33991	187.6762 232.9238
combined	40	227.675	7.249172	45.84779	213.0122 242.3378
diff		34.75	13.56303		7.293091 62.20691

```
diff = mean(0) - mean(1)
Ho: diff = 0
Ha: diff < 0
Pr(T < t) = 0.9928

t = 2.5621
degrees of freedom = 38
Ha: diff != 0
Pr(|T| > |t|) = 0.0145
Ha: diff > 0
Pr(T > t) = 0.0072
```

. *ORDINAL CORRELATION

```
. clear  
. *small example  
. input x y  
      x y  
1. 20 2  
2. 1 12  
3. 2 6  
4. 7 9  
5. 14 10  
6. end
```

. ktau x y

```
Number of obs =      5  
Kendall's tau-a =    -0.4000  
Kendall's tau-b =    -0.4000  
Kendall's score =     -4  
SE of score =      4.082  
Test of Ho: x and y are independent  
Prob > |z| =      0.4624 (continuity corrected)
```

. *two-way table: vitamin use by dietary calories

```
. tabi 78 69 155 \ 56 43 112 \ 85 44 116, gamma taub
```

row	col 1	col 2	col 3	Total
1	78	69	155	302
2	56	43	112	211
3	85	44	116	245
Total	219	156	383	758

```
gamma = -0.0760 ASE = 0.051  
Kendall's tau-b = -0.0486 ASE = 0.033
```

. *two-way table: vitamin use by prepregnancy weight

```
. tabi 58 137 125 65 49 \ 17 43 34 16 13 \ 49 75 51 20 6, gamma taub
```

row	col 1	col 2	col 3	col 4	col 5	Total
1	58	137	125	65	49	434
2	17	43	34	16	13	123
3	49	75	51	20	6	201
Total	124	255	210	101	68	758

```
gamma = -0.2156 ASE = 0.046  
Kendall's tau-b = -0.1423 ASE = 0.030
```

. *LOG-LINEAR MODEL APPROACH TO CATEGORICAL DATA

. clear

. *two-way table -- log-linear model (vitamin C and frequency of colds)

. input rr cc n

```
rr cc n
1. 1 1 7
2. 2 1 3
3. 3 1 10
4. 1 2 12
5. 2 2 1
6. 3 2 1
7. 1 3 22
8. 2 3 7
9. 3 3 8
10. end
```

. list

	rr	cc	n
1.	1	1	7
2.	2	1	3
3.	3	1	10
4.	1	2	12
5.	2	2	1
6.	3	2	1
7.	1	3	22
8.	2	3	7
9.	3	3	8

. table rr cc [weight = n]

	rr	cc		
		1	2	3
1	1	7	12	22
2	2	3	1	7
3	3	10	1	8

```
. xi: poisson n i.rr i.cc
```

```
Poisson regression                               Number of obs   =           9
                                                LR chi2(4)      =          31.49
                                                Prob > chi2     =          0.0000
Log likelihood = -21.616711                    Pseudo R2       =          0.4214
```

n	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
_Irr_2	-1.315677	.3395576	-3.87	0.000	-1.981197	-.6501562
_Irr_3	-.7691331	.2775281	-2.77	0.006	-1.313078	-.2251881
_Icc_2	-.3566749	.348466	-1.02	0.306	-1.039656	.3263059
_Icc_3	.6151856	.2775374	2.22	0.027	.0712223	1.159149
_cons	2.446624	.2455723	9.96	0.000	1.965312	2.927937

```
. predict n0
```

```
. list n0 n
```

	n0	n
1.	11.5493	7
2.	3.098592	3
3.	5.352113	10
4.	8.084507	12
5.	2.169014	1
6.	3.746479	1
7.	21.3662	22
8.	5.732394	7
9.	9.901408	8

```
. gen lr = -2*n0*log(n/n0)
```

```
. egen x2 = total(lr)
```

```
. list x2 in 1
```

x2
12.6277

```
. display "pvalue = " 1-chi2(4,x2)
```

```
pvalue = .01324571
```

```
. gen xx = (n-n0)^2/n0
```

```
. egen X2 = total(xx)
```

. list X2 in 1

```

+-----+
|           |
|           |
|-----|
| 11.03548 |
|           |
+-----+

```

```

. display "pvalue = " 1-chi2(4,X2)
pvalue = .02616811

```

.* saturated model = observed values

. xi: poisson n i.rr i.cc i.rr*i.cc

```

Poisson regression                                Number of obs   =           9
                                                  LR chi2(8)      =          42.75
                                                  Prob > chi2     =           0.0000
Log likelihood = -15.987718                    Pseudo R2       =           0.5721

```

n	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
_Irr_2	-.8472979	.6900656	-1.23	0.220	-2.199802 .5052058
_Irr_3	.3566749	.4928054	0.72	0.469	-.6092059 1.322556
_Icc_2	.5389965	.4755949	1.13	0.257	-.3931523 1.471145
_Icc_3	1.145132	.4339489	2.64	0.008	.294608 1.995657
_IrrXcc_2_2	-1.637609	1.248809	-1.31	0.190	-4.085229 .8100118
_IrrXcc_2_3	-.2978344	.81517	-0.37	0.715	-1.895538 1.299869
_IrrXcc_3_2	-2.841581	1.151603	-2.47	0.014	-5.098683 -.5844803
_IrrXcc_3_3	-1.368276	.6428932	-2.13	0.033	-2.628323 -.1082283
_cons	1.94591	.3779645	5.15	0.000	1.205113 2.686707

.*a typical chi-square analysis (vitamin C and frequency of colds)

. tabi 7 12 22 \ 3 1 7 \ 10 1 8, chi

row	col			Total
	1	2	3	
1	7	12	22	41
2	3	1	7	11
3	10	1	8	19
Total	20	14	37	71

Pearson chi2(4) = 11.0355 Pr = 0.026

```
. clear  
.*two-way table (structural zeros) -- two cancer therapy drugs
```

```
. input rr cc n  
rr cc n  
1. 1 1 36  
2. 2 1 18  
3. 1 2 5  
4. 2 2 4  
5. 3 2 3  
6. 2 3 8  
7. 3 3 4  
8. end
```

```
. list
```

	rr	cc	n
1.	1	1	36
2.	2	1	18
3.	1	2	5
4.	2	2	4
5.	3	2	3
6.	2	3	8
7.	3	3	4

```
. table rr cc [weight = n]
```

rr	cc		
	1	2	3
1	36	5	
2	18	4	8
3		3	4

```
. xi: poisson n i.rr i.cc
```

```
Poisson regression  
Log likelihood = -13.997633  
Number of obs = 7  
LR chi2(4) = 63.23  
Prob > chi2 = 0.0000  
Pseudo R2 = 0.6931
```

n	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
_Irr_2	-.5896301	.257438	-2.29	0.022	-1.094199	-.0850609
_Irr_3	-1.017428	.4997527	-2.04	0.042	-1.996925	-.037931
_Icc_2	-1.713171	.3313352	-5.17	0.000	-2.362576	-1.063766
_Icc_3	-.9752247	.3931746	-2.48	0.013	-1.745833	-.2046166
_cons	3.547809	.1641702	21.61	0.000	3.226042	3.869577

```
. predict n0
```

```
. list n0 n
```

	n0	n
1.	34.73713	36
2.	19.26287	18
3.	6.262866	5
4.	3.472962	4
5.	2.264173	3
6.	7.264173	8
7.	4.735827	4

```
. gen lr = -2*n0*log(n/n0)
```

```
. egen x2 = total(lr)
```

```
. list x2 in 1
```

x2
.8941672

```
. display "pvalue = " 1-chi2(2,x2)
```

```
pvalue = .63949043
```

```
. gen xx = (n-n0)^2/n0
```

```
. egen X2 = total(xx)
```

```
. list X2 in 1
```

X2
.8913323

```
. display "pvalue = " 1-chi2(2,X2)
```

```
pvalue = .64039752
```



```
. clear  
. input rr cc n  
  rr cc n  
  1. 1 1   5  
  2. 1 0  20  
  3. 0 1  35  
  4. end
```

. *Population size for the capture/recapture sampling strategy

```
. table rr cc [weight = n]
```

```
-----  
      rr |      cc  
          |      0      1  
-----+-----  
      0 |      5     20  
      1 |     35  
-----
```

```
. xi: poisson n i.rr i.cc
```

```
Poisson regression  
Log likelihood = -6.8602666  
Number of obs   =          3  
LR chi2(2)      =        25.31  
Prob > chi2     =         0.0000  
Pseudo R2      =         0.6485
```

```
-----  
      n |      Coef.   Std. Err.      z    P>|z|     [95% Conf. Interval]  
-----+-----  
  _Irr_1 | -1.945910   .4780914    -4.07  0.000   -2.882952   -1.008868  
  _Icc_1 | -1.386294   .5000000    -2.77  0.006   -2.366276   -.4063124  
  _cons  |  4.941642   .5277987     9.36  0.000    3.907176    5.976109  
-----
```

```
. predict n0  
. *values are identical because the model is saturated
```

```
. list n0 n
```

```
+-----+  
| n0   n |  
+-----+  
1. |  5   5 |  
2. | 20  20 |  
3. | 35  35 |  
+-----+
```

```
. gen n22 = exp(4.941642)  
. gen N = sum(n)+n22
```

```
. list n22 N in 3
```

```
+-----+  
|      n22      N |  
+-----+  
| 140.0      200.0 |  
+-----+
```

```
. clear
.*Estimation of population size
.*New York state spina bifida data
```

```
. input S1 S2 S3 n
      S1 S2 S3 n
1.  2  2  2  1
2.  1  2  2  8
3.  2  1  2  3
4.  1  1  2 13
5.  2  2  1  1
6.  1  2  1  3
7.  2  1  1  8
8.  end
```

```
. list
```

	S1	S2	S3	n
1.	2	2	2	1
2.	1	2	2	8
3.	2	1	2	3
4.	1	1	2	13
5.	2	2	1	1
6.	1	2	1	3
7.	2	1	1	8

```
. table S1 S2 S3 [weight = n]
```

S1	S3 and S2			
	1	2	1	2
1	3	13	8	
2	8	1	3	1

```
. ix poisson n i.S1 i.S2 i.S3
```

```
Poisson regression                                Number of obs   =           7
                                                    LR chi2(3)      =        17.51
                                                    Prob > chi2     =         0.0006
Log likelihood = -13.984239                        Pseudo R2       =         0.3850
```

n	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
_IS1_2	-1.118477	.3797685	-2.95	0.003	-1.862809	-.3741442
_IS2_2	-1.118477	.3797685	-2.95	0.003	-1.862809	-.3741442
_IS3_2	-.1055291	.4030488	-0.26	0.793	-.8954903	.684432
_cons	2.758899	.4522637	6.10	0.000	1.872479	3.64532

```
. predict n0
```

```
. list n0 n
```

	n0	n
1.	1.516518	1
2.	4.640831	8
3.	4.640831	3
4.	14.20182	13
5.	1.685304	1
6.	5.157348	3
7.	5.157348	8

```
. gen N = exp(2.758899)+sum(n)
```

```
. list N in 7
```

N
52.78246

```
. gen lr = -2*n0*log(n/n0)
```

```
. egen x2 = total(lr)
```

```
. list x2 in 1
```

x2
5.589116

```
. display "pvalue = " 1-chi2(3,x2)
```

```
pvalue = .13340459
```

```
. gen xx = (n-n0)^2/n0
```

```
. egen X2 = total(xx)
```

```
. list X2 in 1
```

X2
6.037157

```
. display "pvalue = " 1-chi2(3,X2)
```

```
pvalue = .1098164
```

```
. clear  
.*matched pair categorical data (EMF exposure)
```

```
. input rr cc N e  
      rr cc N e  
1.  2  1  5  5  
2.  3  1 13 15  
3.  1  2  5  5  
4.  3  2  9 10  
5.  1  3 17 15  
6.  2  3 11 10  
7.  end
```

```
. table rr cc [weight = N]
```

rr	cc		
	1	2	3
1		5	17
2	5		11
3	13	9	

```
. *symmetry (case/control data)  
. gen lrs = -2*N*log(e/N)  
. egen Gs = total(lrs)
```

```
. list Gs in 1
```

```
+-----+  
|           Gs |  
+-----+  
| .7352599 |  
+-----+
```

```
. display "pvalue = " 1-chi2(3,Gs)  
pvalue = .86488078
```

```
. *quasi independence (case/control data)
```

```
. xi: poisson N i.rr i.cc
```

```
Poisson regression  
Log likelihood = -12.184235  
Number of obs   =          6  
LR chi2(4)      =       11.19  
Prob > chi2     =       0.0245  
Pseudo R2      =       0.3148
```

N	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
_Irr_2	-.421622	.3451078	-1.22	0.222	-1.098021	.2547768
_Irr_3	.5594016	.4237671	1.32	0.187	-.2711667	1.38997
_Icc_2	-.3849767	.3747343	-1.03	0.304	-1.119443	.3494891
_Icc_3	.8152409	.4205561	1.94	0.053	-.0090339	1.639516
_cons	2.012569	.4291519	4.69	0.000	1.171447	2.853692

```
. predict nn
```

```
. list nn N
```

	nn	N
1.	4.908397	5
2.	13.0916	13
3.	5.091603	5
4.	8.908397	9
5.	16.9084	17
6.	11.0916	11

```
. gen lri = -2*nn*log(N/nn)
```

```
. egen Gi = total(lri)
```

```
. list Gi in 1
```

Gi
.0061932

```
. display "pvalue = " 1-chi2(1,Gi)
```

```
pvalue = .93727362
```

```
. *marginal homogeneity (case/control data)
```

```
. gen Gh = Gs-Gi
```

```
. list Gh in 1
```

Gh
.7290667

```
. display "pvalue = " 1-chi2(2,Gh)
```

```
pvalue = .69452068
```

```
. clear  
.*playtime pattern -- quasi-independence
```

```
. input n rr cc  
      n rr cc  
1.   2 2 1  
2.   0 3 1  
3.   2 4 1  
4.   2 5 1  
5.   1 6 1  
6.   2 1 2  
7.   1 3 2  
8.   3 4 2  
9.   2 5 2  
10.  3 6 2  
11.  2 1 3  
12.  1 2 3  
13.  1 4 3  
14.  5 5 3  
15.  2 6 3  
16.  3 1 4  
17.  2 2 4  
18.  1 3 4  
19.  1 5 4  
20.  2 6 4  
21.  3 1 5  
22.  1 2 5  
23.  2 3 5  
24.  1 4 5  
25.  0 6 5  
26.  2 1 6  
27.  3 2 6  
28.  4 3 6  
29.  3 4 6  
30.  3 5 6  
31. end
```

```
. table rr cc [weight = n]
```

rr	cc					
	1	2	3	4	5	6
1		2	2	3	3	2
2	2		1	2	1	3
3		1		1	2	4
4	2	3	1		1	3
5	2	2	5	1		3
6	1	3	2	2		

. xi: poisson n i.rr i.cc

Poisson regression

Number of obs = 30
LR chi2(10) = 5.74
Prob > chi2 = 0.8365
Pseudo R2 = 0.0617

Log likelihood = -43.673201

n	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]
_Irr_2	-.2161068	.4492066	-0.48	0.630	-1.096536 .664322
_Irr_3	-.3384196	.4641617	-0.73	0.466	-1.24816 .5713205
_Irr_4	-.1480231	.4355583	-0.34	0.734	-1.001702 .7056555
_Irr_5	.0829034	.4074053	0.20	0.839	-.7155963 .8814031
_Irr_6	-.2518707	.4669565	-0.54	0.590	-1.167089 .6633471
_Icc_2	.4072161	.4922761	0.83	0.408	-.5576274 1.37206
_Icc_3	.3865368	.491608	0.79	0.432	-.5769973 1.350071
_Icc_4	.2194147	.5125869	0.43	0.669	-.7852372 1.224067
_Icc_5	.0205735	.5439977	0.04	0.970	-1.045642 1.086789
_Icc_6	.7110152	.4672306	1.52	0.128	-.2047399 1.62677
_cons	.5002299	.5006687	1.00	0.318	-.4810628 1.481523

. predict n0

. list n0 n

	n0	n
1.	1.328596	2
2.	1.175637	0
3.	1.422203	2
4.	1.791643	2
5.	1.281920	1
6.	2.477986	2
7.	1.766546	1
8.	2.137043	3
9.	2.692175	2
10.	1.926250	3
20.	1.596436	2
21.	1.683380	3
22.	1.356213	1
23.	1.200075	2
24.	1.451765	1
25.	1.308567	0
26.	3.357663	2
27.	2.705098	3
28.	2.393665	4
29.	2.895686	3
30.	3.647888	3

```
. gen xx = (n-n0)^2/n0  
. egen X2 = total(xx)
```

```
. list X2 in 1
```

```
+-----+  
|           X2 |  
+-----+  
| 12.94316 |  
+-----+
```

```
. display "pvalue = " 1-chi2(19,X2)
```

pvalue = .84146807

```
. clear
```

```
. *weight retained by prepregnancy weight by parity (701 mothers)
```

```
. input w r p n
```

```
   w  r  p  n  
1.  1  1  1  20  
2.  1  1  2  40  
3.  1  1  3  14  
4.  1  1  4  62  
5.  1  2  1   5  
6.  1  2  2  10  
7.  1  2  3   3  
8.  1  2  4  17  
9.  2  1  1  29  
10. 2  1  2 138  
11. 2  1  3  17  
12. 2  1  4  42  
13. 2  2  1   7  
14. 2  2  2  32  
15. 2  2  3   4  
16. 2  2  4  11  
17. 3  1  1  23  
18. 3  1  2 117  
19. 3  1  3  22  
20. 3  1  4   9  
21. 3  2  1  11  
22. 3  2  2  54  
23. 3  2  3  11  
24. 3  2  4   3  
25. end
```

```
. table r w p [weight = n]
```

```
-----  
      |           p and w  
      | ----- 1 ----- 2 ----- 3 ----- 4 -----  
      | 1 2 3 1 2 3 1 2 3 1 2 3  
-----+-----  
1 | 20 29 23 40 138 117 14 17 22 62 42 9  
2 |  5  7 11 10 32 54  3  4 11 17 11 3  
-----
```


. xi: poisson n i.r i.w i.p i.r*i.w i.p*i.w

Poisson regression

Number of obs = 24
 LR chi2(14) = 689.59
 Prob > chi2 = 0.0000
 Pseudo R2 = 0.8587

Log likelihood = -56.729686

n	Coef.	Std. Err.	z	P> z	[95% Conf. Interval]	
_Ir_2	-1.357307	.1895373	-7.16	0.000	-1.728793	-.9858206
_Iw_2	.3793972	.2648322	1.43	0.152	-.1396645	.8984588
_Iw_3	.156696	.2697493	0.58	0.561	-.372003	.685395
_Ip_2	.6931472	.244949	2.83	0.005	.213056	1.173238
_Ip_3	-.3856625	.3143621	-1.23	0.220	-1.001801	.2304759
_Ip_4	1.150572	.2294738	5.01	0.000	.7008116	1.600332
_IrXw_2_2	-.0742441	.2426266	-0.31	0.760	-.5497835	.4012953
_IrXw_2_3	.5850911	.2333036	2.51	0.012	.1278245	1.042358
_IpXw_2_2	.8591323	.3060394	2.81	0.005	.2593061	1.458959
_IpXw_2_3	.9221559	.3086417	2.99	0.003	.3172292	1.527083
_IpXw_3_2	-.153334	.4173971	-0.37	0.713	-.9714173	.6647493
_IpXw_3_3	.3558095	.3981687	0.89	0.372	-.4245868	1.136206
_IpXw_4_2	-.7637991	.3151253	-2.42	0.015	-1.381433	-.1461649
_IpXw_4_3	-2.192026	.4066981	-5.39	0.000	-2.989139	-1.394912
_cons	2.989867	.2037277	14.68	0.000	2.590568	3.389166

. predict n0

. list n0 n

	n0	n
1.	19.88304	20
2.	39.76608	40
3.	13.52047	14
4.	62.83041	62
5.	5.116959	5
6.	10.23392	10
7.	3.479532	3
8.	16.16959	17
9.	29.05714	29
10.	137.2143	138
20.	8.208	9
21.	10.744	11
22.	54.036	54
23.	10.428	11
24.	3.792	3

```
. gen lr = -2*n0*log(n/n0)
. egen x2 = total(lr)
```

```
. list x2 in 1
```

```
+-----+
|          x2 |
+-----+
| .5662699 |
+-----+
```

```
. display "pvalue = " 1-chi2(9,x2)
pvalue = .99994813
```

```
. gen xx = (n-n0)^2/n0
. egen X2 = total(xx)
```

```
. list X2 in 1
```

```
+-----+
|          X2 |
+-----+
| .5416133 |
+-----+
```

```
. display "pvalue = " 1-chi2(9,X2)
pvalue = .99995712
```

```
. tabi 136 226 171 \ 35 54 79, chi
```

row	col			Total
	1	2	3	
1	136	226	171	533
2	35	54	79	168
Total	171	280	250	701

Pearson chi2(2) = 12.5097 Pr = 0.002

```
. quietly xi: poisson n i.r i.w i.p i.r*i.p i.p*i.w i.r*i.w
. est store full
```

```
. quietly xi: poisson n i.r i.w i.p i.r*i.p i.p*i.w
. est store m0
. lrtest full m0
```

Likelihood-ratio test
(Assumption: m0 nested in full)

LR chi2(2) = 11.65
Prob > chi2 = 0.0029

```
. clear
. input ll rr cc n
      ll rr cc  n
1.  1 1 1  35
2.  1 1 2  70
3.  1 1 3 115
4.  1 2 1   9
5.  1 2 2   7
6.  1 2 3  32
7.  1 3 1  54
8.  1 3 2   5
9.  1 3 3  48
10. 2 1 1  44
11. 2 1 2  58
12. 2 1 3 112
13. 2 2 1  23
14. 2 2 2  11
15. 2 2 3  41
16. 2 3 1  54
17. 2 3 2   5
18. 2 3 3  35
19. end
```

```
. table rr cc ll [weight = n]
```

rr	ll and cc					
	1			2		
	1	2	3	1	2	3
1	35	70	115	44	58	112
2	9	7	32	23	11	41
3	54	5	48	54	5	35

```
. quietly xi: poisson n i.rr i.cc i.ll i.rr*i.cc i.rr*i.ll i.cc*i.ll
. est store full
```

```
. quietly xi: poisson n i.rr i.cc i.ll i.rr*i.ll i.cc*i.ll
. est store m1
. lrtest full m1
```

Likelihood-ratio test
(Assumption: m1 nested in full)

LR chi2(4) = 112.93
Prob > chi2 = 0.0000

```
. quietly xi: poisson n i.rr i.cc i.ll i.rr*i.cc i.cc*i.ll  
. est store m2  
. lrtest full m2
```

```
Likelihood-ratio test                                LR chi2(2) =      8.31  
(Assumption: m2 nested in full)                    Prob > chi2 =    0.0157
```

```
. quietly xi: poisson n i.rr i.cc i.ll i.rr*i.ll i.rr*i.cc  
. est store m3  
. lrtest full m3
```

```
Likelihood-ratio test                                LR chi2(2) =      4.37  
(Assumption: m3 nested in full)                    Prob > chi2 =    0.1123
```

```
. quietly xi: poisson n i.rr i.cc i.ll i.rr*i.cc  
. est store m4  
. lrtest full m4
```

```
Likelihood-ratio test                                LR chi2(4) =     11.19  
(Assumption: m4 nested in full)                    Prob > chi2 =    0.0245
```

```
. quietly xi: poisson n i.rr i.cc i.ll i.rr*i.ll  
. est store m5  
. lrtest full m5
```

```
Likelihood-ratio test                                LR chi2(6) =     115.80  
(Assumption: m5 nested in full)                    Prob > chi2 =    0.0000
```

```
. quietly xi: poisson n i.rr i.cc i.ll i.cc*i.ll  
. est store m6  
. lrtest full m6
```

```
Likelihood-ratio test                                LR chi2(6) =     119.75  
(Assumption: m6 nested in full)                    Prob > chi2 =    0.0000
```

```
. quietly xi: poisson n i.rr i.cc i.ll  
. est store m7  
. lrtest full m7
```

```
Likelihood-ratio test                                LR chi2(8) =     122.62  
(Assumption: m7 nested in full)                    Prob > chi2 =    0.0000
```