Subject: Re: How do I account for clustering within families?
Posted by Reduced-For(u)m on Sat, 12 Apr 2014 21:12:05 GMT
View Forum Message <> Reply to Message

I haven't used the mixed-models in Stata 13, but I do have it! Here is the documentation if anyone is interested. The basic command is "mixed" and there's "meglm", "melogit", etc. too.

Basic: http://www.stata.com/manuals13/meme.pdf#memeRemarksandexampl es
More: http://www.stata.com/manuals13/me.pdf

There's also this new "gsem" command, and I see this regarding its relative speed:

Note: gllamm users will be especially interested in gsem. There is a lot of overlap in the models that gllamm and gsem can fit. Where there is overlap, gsem is faster. gsem is at least four times faster, usually it is 10 to 100 times faster, and there are examples where gsem is up to 1,000 times faster than gllamm.

http://www.timberlakeconsulting.com/Stata/?id=504

... I can't be much more helpful than that. I think back in the day I once used "xtmixed" to fit one of these to a dataset in the low thousands of obs, and it went really fast. But I'd bet it really depends on how much structure you are putting in, what kinds of prior distributions you may/not be fitting, and what particular estimation method you want.

If only Nick Cox were on the DHS Forum, we'd know what to do. Short of that, I'd say, if anyone ever has the need, drop a question on the Statalist, and then report back what Nick has to say about relative speed of the various Stata generalized linear model commands.