

Comparing Logit and Probit Coefficients between Models

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I. Comparing coefficients across models

$$V(y^*) = V(\alpha + x\beta) + V(\varepsilon_{y^*}) = V(\alpha + x\beta) + \pi^2 / 3 = V(\alpha + x\beta) + 3.29$$

```
. quietly logit ybinary x1
. listcoef, std
```

logit (N=500): Unstandardized and Standardized Estimates

Observed SD: .50035659
Latent SD: 2.3395663

Odds of: 1 vs 0

ybinary	b	z	P> z	bStdX	bStdY	bStdXY	SDofX
x1	0.73887	10.127	0.000	1.4777	0.3158	0.6316	2.0000

```
. quietly logit ybinary x2
. listcoef, std
```

logit (N=500): Unstandardized and Standardized Estimates

Observed SD: .50035659
Latent SD: 2.3321875

Odds of: 1 vs 0

ybinary	b	z	P> z	bStdX	bStdY	bStdXY	SDofX
x2	0.48868	10.134	0.000	1.4660	0.2095	0.6286	3.0000

```
. quietly logit ybinary x1 x2
. listcoef, std
```

logit (N=500): Unstandardized and Standardized Estimates

Observed SD: .50035659
Latent SD: 5.3368197

Odds of: 1 vs 0

ybinary	b	z	P> z	bStdX	bStdY	bStdXY	SDofX
x1	1.78923	9.815	0.000	3.5785	0.3353	0.6705	2.0000
x2	1.17314	9.714	0.000	3.5194	0.2198	0.6595	3.0000

