Title

> **estat teffects —** Average treatment effects for extended regression models

Description

estat teffects estimates the average treatment effect, average treatment effect on the treated, and potential-outcome mean for ERMs.

Menu

Statistics > Postestimation

Syntax

> estat teffects [, *options*]

options	Description
ate	estimate average treatment effect; the default
atet	estimate average treatment effect on the treated
pomean	estimate potential-outcome mean
tlevel(*numlist*)	calculate treatment effects or potential-outcome means for specified treatment levels
outlevel(*numlist*)	calculate treatment effects or potential-outcome means for specified levels of ordinal dependent variable
subpop(*subspec*)	estimate for subpopulation
level(#)	set confidence level; default is level(95)
display_options	control columns and column formats, row spacing, line width and factor-variable labeling

collect is allowed; see [U] **11.1.10 Prefix commands**.

Options

ate estimates the average treatment effect (ATE). This is the default.

atet estimates the average treatment effect on the treated (ATET). For binary treatments, the ATET is reported for the treated group subpopulation. For ordinal treatments, by default, the ATET is reported for the first noncontrol treatment group subpopulation. You can use the subpop() option to calculate the ATET for a different treatment group.

pomean estimates the potential-outcome mean (POM).

tlevel(*numlist*) specifies the treatment levels for which treatment effects or POMs are calculated. By default, the treatment effects are computed for all noncontrol treatment levels, and the POMs are computed for all treatment levels.

outlevel(*numlist*) specifies the levels of the ordinal dependent variable for which treatment effects or POMs are to be calculated. By default, treatment effects or POMs are computed for all levels of the ordinal dependent variable. This option is only available after eoprobit and xteoprobit.

subpop([*varname*] [*if*]) specifies the subpopulation for which the ATE, ATET, and POM are calculated. The subpopulation is identified by the indicator variable, by the if expression, or by both. A 0 indicates that the observation be excluded, a nonzero indicates that it be included, and a missing value indicates that it be treated as outside of the population (and thus ignored). For instance, for an ordinal treatment trtvar with levels 1, 2, and 3, you can specify subpop(if trtvar==3) to obtain the ATETs for trtvar = 3.

level(#) specifies the confidence level, as a percentage, for confidence intervals. The default is level(95) or as set by set level; see [U] **20.8 Specifying the width of confidence intervals**.

display_options: noci, nopvalues, vsquish, nofvlabel, fvwrap(#), fvwrapon(*style*), cformat(%*fmt*), pformat(%*fmt*), sformat(%*fmt*), and nolstretch.

noci suppresses confidence intervals from being reported in the coefficient table.

nopvalues suppresses p-values and their test statistics from being reported in the coefficient table.

vsquish specifies that the blank space separating factor-variable terms or time-series–operated variables from other variables in the model be suppressed.

nofvlabel displays factor-variable level values rather than attached value labels. This option overrides the fvlabel setting; see [R] **set showbaselevels**.

fvwrap(#) allows long value labels to wrap the first # lines in the coefficient table. This option overrides the fvwrap setting; see [R] **set showbaselevels**.

fvwrapon(*style*) specifies whether value labels that wrap will break at word boundaries or break based on available space.

fvwrapon(word), the default, specifies that value labels break at word boundaries.

fvwrapon(width) specifies that value labels break based on available space.

This option overrides the fvwrapon setting; see [R] **set showbaselevels**.

cformat(%*fmt*) specifies how to format estimates, standard errors, and confidence limits in the estimates table. The maximum format width is 9.

pformat(%*fmt*) specifies how to format p-values in the estimates table. The maximum format width is 5.

sformat(%*fmt*) specifies how to format test statistics in the estimates table. The maximum format width is 8.

nolstretch specifies that the width of the estimates table not be automatically widened to accommodate longer variable names. The default, lstretch, is to automatically widen the estimates table up to the width of the Results window. Specifying lstretch or nolstretch overrides the setting given by set lstretch. If set lstretch has not been set, the default is lstretch. nolstretch is not shown in the dialog box.

Remarks and examples

estat teffects estimates ATEs, ATETs, and POMs after extended regression commands. These are calculated as means of predictions by using margins on the predictions from predict after the extended regression commands. If the ERM command reported robust standard errors, estat teffects reports unconditional standard errors so that inference is for the population effect instead of the sample effect. See *Unconditional standard errors* in [R] **margins** for more information.

See [ERM] **Intro 9** for an example using estat teffects. Methods and formulas for treatment-effect estimation are given in *Methods and formulas* of [ERM] **eprobit**, [ERM] **eoprobit**, [ERM] **eregress**, and [ERM] **eintreg**.

Stored results

estat teffects stores the following in r():

Macros
r(vce)	*vcetype* specified in vce()
r(vcetype)	title used to label Std. err.
r(clustvar)	name of cluster variable

Matrices
r(b)	estimates
r(V)	variance–covariance matrix of the estimates
r(table)	matrix containing the estimates with their standard errors, test statistics, p-values, and confidence intervals

Also see

[ERM] **eintreg postestimation** — Postestimation tools for eintreg and xteintreg

[ERM] **eoprobit postestimation** — Postestimation tools for eoprobit and xteoprobit

[ERM] **eprobit postestimation** — Postestimation tools for eprobit and xteprobit

[ERM] **eregress postestimation** — Postestimation tools for eregress and xteregress