Title

> **estimates store —** Saving and restoring estimates in memory and on disk

Description

estimates store *name* stores the current (active) estimation results under the name *name*.

estimates restore *name* loads the results stored under *name* into the current (active) estimation results.

estimates save *filename* saves the current (active) estimation results in *filename*.

estimates use *filename* loads the results saved in *filename* into the current (active) estimation results.

The estimates commands after the lasso commands work the same as they do after other estimation commands. There is only one difference. estimates save *filename* saves two files, not just one. *filename*.ster and *filename*.stxer are saved. See [R] **estimates** for details.

Remarks and examples

Remarks are presented under the following headings:

> *Overview*
> *Postestimation commands that work only with current results*
> *Postestimation commands that work with current results*
> *lassoselect creates new estimation results*

Overview

If you are not familiar with estimates store and restore, see [R] **estimates store**. You will likely want to use estimates store to compare results from multiple lassos.

If you are not familiar with estimates save and use, see [R] **estimates save**. Lassos fit with many potential variables can take considerable time to run. xpo commands, especially when the resample option is specified, can also have lengthy computation times. You will likely want to save your estimation results to a file.

When you use estimates save, you will see

```
. estimates save mygreatlasso
file mygreatlasso.ster saved
extended file mygreatlasso.stxer saved
```

Two files are saved. Keep these files together in the same folder (directory). estimates use needs both of them to load the results back into the current estimation results.

Postestimation commands that work only with current results

The following postestimation commands work only with current (active) estimation results: bicplot, coefpath, cvplot, lassoknots, and lassoselect.

The following postestimation commands work with current or stored estimation results: lassocoef, lassogof, and lassoinfo.

For the commands that work only with current results, this means that if you

```
. estimates store mylasso1
```

and then run another estimation command, you must

```
. estimates restore lasso1
```

before you can use bicplot, coefpath, cvplot, lassoknots, or lassoselect again.

Postestimation commands that work with current results

lassocoef and lassogof are intended for use with multiple estimation results. You will often be typing commands such as

```
. lassgof mylasso1 mylasso2 mylasso3, over(sample)
```

where mylasso1, mylasso2, and mylasso3 are names of stored estimation results. See [LASSO] **lassogof** for examples.

lassocoef has a more complex syntax because it will work with lasso, sqrtlasso, and elasticnet, and also with the ds, po, and xpo commands or a mixture of them. You can type something like

```
. lassocoef mylasso1 (mydsregress, for(y)) (mydsregress, for(x))
```

where mylasso1 and mydsregress are names of stored estimation results, with mylasso1 a lasso result and mydsregress a dsregress result. See [LASSO] **lassocoef** for examples. lassoinfo is designed to tell you the available names (typically variable names) that can be specified with for().

lassoselect creates new estimation results

When you run one of the lasso commands, such as

```
. lasso ...
```

and then use lassoselect to change the selected λ^* like so

```
. lassoselect lambda = 0.245
```

lassoselect creates a new estimation result and makes it current. It is almost the same as running another estimation command and wiping out the old estimation results. We say "almost" because it is easy to change λ^* back to what it was originally.

A better workflow when using lassoselect is the following:

```
. lasso ...
. estimates store mylasso1
. lassoselect lambda = 0.245
. estimates store mylasso1sel
. lassogof mylasso1 mylasso1sel, over(sample)
```

See [LASSO] **lassoselect**.

Also see

[R] **estimates save** — Save and use estimation results

[R] **estimates store** — Store and restore estimation results

For suggested citations, see the FAQ on citing Stata documentation.