Title

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eoprobit predict — predict after eoprobit

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Description

In this entry, we show how to create new variables containing observation-by-observation predictions after fitting a model with `eoprobit`.

Syntax

You previously fit the model

        eoprobit y x1 ..., ...

The equation specified immediately after the `eoprobit` command is called the main equation. It is

$$\Pr(y_i = m) = \Pr(c_{m-1} \leq \mathbf{x}_i\beta + e_i.\mathbf{y} \leq c_m)$$

Note that the equation produces a probability for each outcome m, $m = 1$ to M. `predict` calculates predictions for the probabilities in the main equation. The other equations in the model are called auxiliary equations or complications.

The syntax of `predict` is

> `predict` [*type*] { *stub** | *newvarlist* } [*if*] [*in*] [, *stdstatistics howcalculated*]

stdstatistics	Description
pr	probability of each outcome; the default
outlevel(#)	calculate probability for $m = $ # only
xb	linear prediction excluding all complications

howcalculated	Description
default	not fixed; base values from data
fix(*endogvars*)	fix specified endogenous covariates
base(*valspecs*)	specify base values of any variables
target(*valspecs*)	more convenient way to specify fix() and base()

Note: The fix() and base() options affect results only in models with endogenous variables in the main equation. The target() option is sometimes a more convenient way to specify the fix() and base() options.

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endogvars are names of one or more endogenous variables appearing in the main equation.

valspecs specify the values for variables at which predictions are to be evaluated. Each *valspec* is of the form

varname = *#*

varname = (*exp*)

varname = *othervarname*

For instance, base(*valspecs*) could be base(w1=0) or base(w1=0 w2=1).

Notes:

(1) predict can also calculate treatment-effect statistics. See [ERM] **predict treatment**.

(2) predict can also make predictions for the other equations in addition to the main-equation predictions discussed here. See [ERM] **predict advanced**.

Options for statistics

pr calculates the predicted probability for each outcome. In each observation, the predictions are the probabilities conditioned on the covariates. Results depend on how complications are handled, which is determined by the *howcalculated* options.

outlevel(*#*) specifies to calculate only the probability for outcome $m = \#$ rather than calculating M probabilities. If you do not specify this option, y records three outcomes. You type

```
. predict p1 p2 p3
```

to obtain the probabilities for each outcome. If you want only the probability of the third outcome, you can type

```
. predict p3, outlevel(#3)
```

If the third outcome corresponded to y==3, you could instead type

```
. predict p3, outlevel(3)
```

If the third outcome corresponded to y==57, you could instead type

```
. predict p3, outlevel(57)
```

Most users number the outcomes 1, 2, and 3. Some users number them 0, 1, and 2. You could even number them 3, 5, and 57. Stata does not care how they are numbered.

xb specifies that the linear prediction be calculated ignoring all complications.

Options for how results are calculated

By default, predictions are calculated taking into account all complications. This is discussed in *Remarks and examples* of [ERM] **eregress predict**.

fix(*varname* ...) specifies a list of endogenous variables from the main equation to be treated as if they were exogenous. This was discussed in [ERM] **intro 3** and is discussed further in *Remarks and examples* of [ERM] **eregress predict**.

base(*varname* = ...) specifies a list of variables from any equation and values for them. If eoprobit were a linear model, we would tell you those values will be used in calculating the expected value of $e_i.y$. That thinking will not mislead you but is not formally correct in the case of eoprobit. Linear or nonlinear, errors from other equations spill over into the main equation because of correlations between errors. The correlations were estimated when the model was fit. The amount of spillover depends on those correlations and the values of the errors. This issue was discussed in [ERM] **intro 3** and is further discussed in *Remarks and examples* of [ERM] **eregress predict**.

target(*varname* = ...) is sometimes a more convenient way to specify the fix() and base() options. You specify a list of variables from the main equation and values for them. Those values override the values of the variables calculating $\beta_0 + \beta_1 \mathtt{x1}_i + \cdots$. Use of target() is discussed in *Remarks and examples* of [ERM] **eregress predict**.

Remarks and examples   stata.com

Remarks are presented under the following headings:

> *Using predict after eoprobit*
> *How to think about nonlinear models*

Using predict after eoprobit

eoprobit fits ordinal probit models. The outcome variable y takes on various values such as 1, 2, 3, and 4, and each represents an ordered category, such as cannot walk, walks with difficulty, walks with few problems, and walks well. When you use predict after eoprobit, remember to specify variables corresponding to each category.

    . predict p1 p2 p3 p4

Alternatively, specify the outlevel(#) option.

With this exception, predictions after fitting models with eoprobit are handled the same as they are after fitting models with eregress. The issues are the same. See [ERM] **eregress predict**.

How to think about nonlinear models

What we wrote in [ERM] **eprobit predict** applies equally to the use of predict after eoprobit. We wrote

> Probit is a nonlinear model, and yet we just said that predictions after fitting models with eprobit are handled the same as they are after fitting models with eregress. That statement is partly true, not misleading, but false in its details.

> The regression-base discussion that we routed you to is framed in terms of expected values. In the nonlinear models, it needs to be framed in terms of distributional assumptions about the errors. For instance, predict after eprobit does not predict the expected value (mean) of $e_i.y$. It calculates the probability that $e_i.y$ exceeds $-\mathbf{x}_i\boldsymbol{\beta}$. These details matter hugely in implementation but can be glossed over for understanding the issues. For a full treatment of the issues, see *Methods and formulas* of [ERM] **eprobit**.

Methods and formulas

See *Methods and formulas* of [ERM] **eoprobit postestimation**.

Also see

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

[ERM] **eoprobit** — Extended ordered probit regression