

mean postestimation — Postestimation tools for mean

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Postestimation commands

The following postestimation commands are available after `mean`:

Command	Description
<code>estat vce</code>	variance–covariance matrix of the estimators (VCE)
<code>estat (svy)</code>	postestimation statistics for survey data
<code>estimates</code>	cataloging estimation results
<code>hausman</code>	Hausman’s specification test
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

Remarks and examples

stata.com

For an example of testing for a difference in weighted means using `lincom` after `mean`, see [Pollock \(2015, 106–107\)](#).

▷ Example 1

We have a dataset with monthly rates of returns on the Dow and NASDAQ stock indices. We can use `mean` to compute the average quarterly rates of return for the two indices separately;

```
. use http://www.stata-press.com/data/r15/rates
. mean dow nasdaq
```

```
Mean estimation           Number of obs   =           357
```

	Mean	Std. Err.	[95% Conf. Interval]	
dow	.2489137	6.524386	-12.58227	13.0801
nasdaq	10.78477	4.160821	2.601887	18.96765

If you chose just one of the indices for your portfolio, you either did rather well or rather poorly, depending on which one you picked. However, as we now show with the postestimation command `lincom`, if you diversified your portfolio, you would have earned a respectable 5.5% rate of return without having to guess which index would be the better performer.

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```
. lincom .5*dow + .5*nasdaq  
( 1) .5*dow + .5*nasdaq = 0
```

Mean	Coef.	Std. Err.	t	P> t	[95% Conf. Interval]	
(1)	5.51684	4.262673	1.29	0.196	-2.866347	13.90003



Reference

Pollock, P. H., III. 2015. *A Stata Companion to Political Analysis*. 3rd ed. Washington, DC: CQ Press.

Also see

[R] [mean](#) — Estimate means

[U] [20 Estimation and postestimation commands](#)