Title

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prais postestimation — Postestimation tools for prais

Postestimation commands predict margins Also see

Postestimation commands

The following standard postestimation commands are available after `prais`:

Command	Description
`contrast`	contrasts and ANOVA-style joint tests of estimates
`estat ic`	Akaike's, consistent Akaike's, corrected Akaike's, and Schwarz's Bayesian information criteria (AIC, CAIC, AICc, and BIC)
`estat summarize`	summary statistics for the estimation sample
`estat vce`	variance–covariance matrix of the estimators (VCE)
`estimates`	cataloging estimation results
`etable`	table of estimation results
`forecast`	dynamic forecasts and simulations
`lincom`	point estimates, standard errors, testing, and inference for linear combinations of coefficients
`linktest`	link test for model specification
`lrtest`	likelihood-ratio test
`margins`	marginal means, predictive margins, marginal effects, and average marginal effects
`marginsplot`	graph the results from margins (profile plots, interaction plots, etc.)
`nlcom`	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
`predict`	predictions and their SEs, residuals, etc.
`predictnl`	point estimates, standard errors, testing, and inference for generalized predictions
`pwcompare`	pairwise comparisons of estimates
`test`	Wald tests of simple and composite linear hypotheses
`testnl`	Wald tests of nonlinear hypotheses

predict

Description for predict

`predict` creates a new variable containing predictions such as linear predictions and residuals.

Menu for predict

Statistics > Postestimation

Syntax for predict

`predict` [*type*] *newvar* [*if*] [*in*] [, *statistic*]

statistic	Description
Main	
`xb`	linear prediction; the default
`stdp`	standard error of the linear prediction
`residuals`	residuals

These statistics are available both in and out of sample; type `predict ... if e(sample) ...` if wanted only for the estimation sample.

Options for predict

Main

`xb`, the default, calculates the fitted values—the prediction of $\mathbf{x}_j\mathbf{b}$ for the specified equation. This is the linear predictor from the fitted regression model; it does not apply the estimate of ρ to prior residuals.

`stdp` calculates the standard error of the prediction for the specified equation, that is, the standard error of the predicted expected value or mean for the observation's covariate pattern. The standard error of the prediction is also referred to as the standard error of the fitted value.

As computed for `prais`, this is strictly the standard error from the variance in the estimates of the parameters of the linear model and assumes that ρ is estimated without error.

`residuals` calculates the residuals from the linear prediction.

margins

Description for margins

`margins` estimates margins of response for linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

`margins` [*marginlist*] [`,` *options*]

`margins` [*marginlist*] `,` `predict(`*statistic* ...`)` [*options*]

statistic	Description
`xb`	linear prediction; the default
`stdp`	not allowed with `margins`
`residuals`	not allowed with `margins`

Statistics not allowed with `margins` are functions of stochastic quantities other than `e(b)`.

For the full syntax, see [R] **margins**.

Also see

[TS] **prais** — Prais–Winsten and Cochrane–Orcutt regression

[U] **20 Estimation and postestimation commands**

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