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Postestimation commands

The following postestimation commands are available after `xtpcse`:

| Command | Description |
|------------------------------|---|
| <code>contrast</code> | contrasts and ANOVA-style joint tests of estimates |
| <code>estat summarize</code> | summary statistics for the estimation sample |
| <code>estat vce</code> | variance–covariance matrix of the estimators (VCE) |
| <code>estimates</code> | cataloging estimation results |
| <code>forecast</code> | dynamic forecasts and simulations |
| <code>lincom</code> | point estimates, standard errors, testing, and inference for linear combinations of coefficients |
| <code>margins</code> | marginal means, predictive margins, marginal effects, and average marginal effects |
| <code>marginsplot</code> | graph the results from margins (profile plots, interaction plots, etc.) |
| <code>nlcom</code> | point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients |
| <code>predict</code> | predictions, residuals, influence statistics, and other diagnostic measures |
| <code>predictnl</code> | point estimates, standard errors, testing, and inference for generalized predictions |
| <code>pwcompare</code> | pairwise comparisons of estimates |
| <code>test</code> | Wald tests of simple and composite linear hypotheses |
| <code>testnl</code> | Wald tests of nonlinear hypotheses |

predict

Description for predict

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

Menu for predict

Statistics > Postestimation

Syntax for predict

```
predict [type] newvar [if] [in] [, xb stdp]
```

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 linear prediction.

`stdp` calculates the standard error of 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]
```

| <i>statistic</i> | Description |
|-------------------|---------------------------------------|
| <code>xb</code> | linear prediction, the default |
| <code>stdp</code> | not allowed with <code>margins</code> |

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

For the full syntax, see [R] [margins](#).

Also see

[XT] [xtpcse](#) — Linear regression with panel-corrected standard errors

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