Title

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mvreg postestimation — Postestimation tools for mvreg

Description   Syntax for predict   Menu for predict   Options for predict   Also see

Description

The following postestimation commands are available after `mvreg`:

Command	Description
`contrast`	contrasts and ANOVA-style joint tests of estimates
`estat summarize`	summary statistics for the estimation sample
`estat vce`	variance–covariance matrix of the estimators (VCE)
`estimates`	cataloging estimation results
`forecast`[1]	dynamic forecasts and simulations
`lincom`	point estimates, standard errors, testing, and inference for linear combinations of coefficients
`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, residuals, influence statistics, and other diagnostic measures
`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

[1] `forecast` is not appropriate with `mi` estimation results.

Syntax for predict

`predict` [*type*] *newvar* [*if*] [*in*] [, `equation(`*eqno*[, *eqno*]`)` *statistic*]

statistic	Description
Main	
`xb`	linear prediction; the default
`stdp`	standard error of the linear prediction
`residuals`	residuals
`difference`	difference between the linear predictions of two equations
`stddp`	standard error of the difference in linear predictions

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

Menu for predict

Statistics > Postestimation > Predictions, residuals, etc.

Options for predict

Main

`equation(`*eqno*[`,` *eqno*]`)` specifies the equation to which you are referring.

`equation()` is filled in with one *eqno* for the `xb`, `stdp`, and `residuals` options. `equation(#1)` would mean the calculation is to be made for the first equation, `equation(#2)` would mean the second, and so on. You could also refer to the equations by their names. `equation(income)` would refer to the equation named income and `equation(hours)`, to the equation named hours.

If you do not specify `equation()`, results are the same as if you specified `equation(#1)`.

`difference` and `stddp` refer to between-equation concepts. To use these options, you must specify two equations, for example, `equation(#1,#2)` or `equation(income,hours)`. When two equations must be specified, `equation()` is required. With `equation(#1,#2)`, `difference` computes the prediction of `equation(#1)` minus the prediction of `equation(#2)`.

`xb`, the default, calculates the fitted values—the prediction of $\mathbf{x}_j\mathbf{b}$ for the specified equation.

`stdp` calculates the standard error of the prediction for the specified equation (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.

`residuals` calculates the residuals.

`difference` calculates the difference between the linear predictions of two equations in the system.

`stddp` is allowed only after you have previously fit a multiple-equation model. The standard error of the difference in linear predictions $(\mathbf{x}_{1j}\mathbf{b} - \mathbf{x}_{2j}\mathbf{b})$ between equations 1 and 2 is calculated.

For more information on using `predict` after multiple-equation estimation commands, see [R] **predict**.

Also see

[MV] **mvreg** — Multivariate regression

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