

estat — Postestimation statistics

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Syntax

Command	Reference
<i>Display information criteria</i>	
<code>estat ic [, n(#)]</code>	[R] estat ic
<i>Summarize estimation sample</i>	
<code>estat <u>summarize</u> [<i>eqlist</i>] [, <i>estat_summ_options</i>]</code>	[R] estat summarize
<i>Display covariance matrix estimates</i>	
<code>estat vce [, <i>estat_vce_options</i>]</code>	[R] estat vce
<i>Command-specific</i>	
<code>estat <i>subcommand</i>₁ [, <i>options</i>₁]</code>	

Description

`estat` displays scalar- and matrix-valued statistics after estimation; it complements `predict`, which calculates variables after estimation. Exactly what statistics `estat` can calculate depends on the previous estimation command.

Three sets of statistics are so commonly used that they are available after all estimation commands that store the model log likelihood. `estat ic` displays Akaike's and Schwarz's Bayesian information criteria. `estat summarize` summarizes the variables used by the command and automatically restricts the sample to `e(sample)`; it also summarizes the weight variable and cluster structure, if specified. `estat vce` displays the covariance or correlation matrix of the parameter estimates of the previous model.