Syntax

Command Reference

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| **Display information criteria**
  - `estat ic [, n(#)]` | [R] `estat ic` |
| **Summarize estimation sample**
  - `estat summarize [eqlist] [, estat_summ_options]` | [R] `estat summarize` |
| **Display covariance matrix estimates**
  - `estat vce [, estat_vce_options]` | [R] `estat vce` |

Command-specific

- `estat subcommand_1 [, options_1]`

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.