estimates for — Repeat postestimation command across models

Syntax

estimates for namelist [ , options ]: postestimation_command

where namelist is a name, a list of names, _all, or *. A name may be ., meaning the current (active) estimates. _all and * mean the same thing.

<table>
<thead>
<tr>
<th>options</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>noheader</td>
<td>do not display title</td>
</tr>
<tr>
<td>nostop</td>
<td>do not stop if command fails</td>
</tr>
</tbody>
</table>

Description

estimates for performs postestimation_command on each estimation result specified.

Options

noheader suppresses the display of the header as postestimation_command is executed each time.
nostop specifies that execution of postestimation_command is to be performed on the remaining models even if it fails on some.

Remarks and examples

In the example that follows, we fit a model two different ways, store the results, and then use estimates for to perform the same test on both of them:

Example 1

. use http://www.stata-press.com/data/r13/auto
   (1978 Automobile Data)
. generate gpm = 1/mpg
. regress gpm i.foreign i.foreign#c.weight displ
   (output omitted)
. estimates store reg
. qreg gpm i.foreign i.foreign#c.weight displ
   (output omitted)
. estimates store qreg
. estimates for reg qreg: test 0.foreign#c.weight==1.foreign#c.weight

Model \textit{reg}

( 1) 0b.foreign#c.weight - 1.foreign#c.weight = 0  
F( 1, 69) = 4.87  
Prob > F = 0.0307

Model \textit{qreg}

( 1) 0b.foreign#c.weight - 1.foreign#c.weight = 0  
F( 1, 69) = 0.03  
Prob > F = 0.8554

\textbf{Also see}

[R] \textit{estimates} — Save and manipulate estimation results