Title

> **glogit postestimation** — Postestimation tools for glogit, gprobit, blogit, and bprobit

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Description

The following postestimation commands are available after glogit, gprobit, blogit, and bprobit:

Command	Description
contrast	contrasts and ANOVA-style joint tests of estimates
*[estat ic](estat-ic)	Akaike's and Schwarz's Bayesian information criteria (AIC and BIC)
[estat summarize](estat-summarize)	summary statistics for the estimation sample
[estat vce](estat-vce)	variance–covariance matrix of the estimators (VCE)
estimates	cataloging estimation results
lincom	point estimates, standard errors, testing, and inference for linear combinations of coefficients
*lrtest	likelihood-ratio test
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

* estat ic and lrtest are not appropriate after glogit and gprobit.

Syntax for predict

> predict [*type*] *newvar* [*if*] [*in*] [, *statistic*]

statistic	Description
Main	
n	predicted count; the default
<u>pr</u>	probability of a positive outcome
xb	linear prediction
stdp	standard error of the linear prediction

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

n, the default, calculates the expected count, that is, the estimated probability times *pop_var*, which is the total population.

pr calculates the predicted probability of a positive outcome.

xb calculates the linear prediction.

stdp calculates the standard error of the linear prediction.

Also see

[R] **glogit** — Logit and probit regression for grouped data

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