

mlexp postestimation — Postestimation tools for mlexp

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Description

The following postestimation commands are available after `mlexp`:

Command	Description
<code>estat ic</code>	Akaike's and Schwarz's Bayesian information criteria (AIC and BIC)
<code>estat summarize</code>	summary statistics for the estimation sample
<code>estat vce</code>	variance–covariance matrix of the estimators (VCE)
<code>estimates</code>	cataloging estimation results
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
<code>lrtest</code> ¹	likelihood-ratio test
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
<code>predict</code>	scores
<code>predictnl</code>	point estimates, standard errors, testing, and inference for generalized predictions
<code>suest</code>	seemingly unrelated estimation
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

¹ `lrtest` is not appropriate with `svy` estimation results.

Syntax for predict

```
predict [type] { stub* | newvar1 ... newvark } [if] [in] [, scores]
```

This statistic is only available for observations within the estimation sample. k represents the number of parameters in the model.

Menu for predict

Statistics > Postestimation > Predictions, residuals, etc.

Option for predict

`scores`, the default, calculates the equation-level score variables. The j th new variable will contain the scores for the j th parameter of the model. Linear combinations are expanded prior to computing scores, so each variable's parameter will have its own score variable.

Also see

[R] [mlexp](#) — Maximum likelihood estimation of user-specified expressions

[U] [20 Estimation and postestimation commands](#)