

**mprobit postestimation** — Postestimation tools for mprobit

[Description](#)                      [Syntax for predict](#)                      [Menu for predict](#)                      [Options for predict](#)  
[Remarks and examples](#)                      [References](#)                      [Also see](#)

## Description

The following postestimation commands are available after `mprobit`:

Command	Description
<code>contrast</code>	contrasts and ANOVA-style joint tests of estimates
<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>estat (svy)</code>	postestimation statistics for survey data
<code>estimates</code>	cataloging estimation results
<code>forecast</code> <sup>1</sup>	dynamic forecasts and simulations
<code>hausman</code>	Hausman's specification test
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
<code>lrtest</code> <sup>2</sup>	likelihood-ratio test
<code>margins</code>	marginal means, predictive margins, marginal effects, and average marginal effects
<code>marginsplot</code>	graph the results from margins (profile plots, interaction plots, etc.)
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
<code>predict</code>	predicted probabilities, linear predictions, and standard errors
<code>predictnl</code>	point estimates, standard errors, testing, and inference for generalized predictions
<code>pwcompare</code>	pairwise comparisons of estimates
<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

<sup>1</sup> `forecast` is not appropriate with `mi` or `svy` estimation results.

<sup>2</sup> `lrtest` is not appropriate with `svy` estimation results.

## Syntax for predict

```
predict [type] { stub* | newvar | newvarlist } [if] [in] [, statistic outcome(outcome)]
```

```
predict [type] { stub* | newvarlist } [if] [in], scores
```

<i>statistic</i>	Description
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Main

<code>pr</code>	probability of a positive outcome; the default
<code>xb</code>	linear prediction
<code>stdp</code>	standard error of the linear prediction

If you do not specify `outcome()`, `pr` (with one new variable specified), `xb`, and `stdp` assume `outcome(#1)`.

You specify one or  $k$  new variables with `pr`, where  $k$  is the number of outcomes.

You specify one new variable with `xb` and `stdp`.

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

`pr`, the default, calculates the probability of each of the categories of the dependent variable or the probability of the level specified in `outcome(outcome)`. If you specify the `outcome(outcome)` option, you need to specify only one new variable; otherwise, you must specify a new variable for each category of the dependent variable.

`xb` calculates the linear prediction,  $\mathbf{x}_i\boldsymbol{\alpha}_j$ , for alternative  $j$  and individual  $i$ . The index,  $j$ , corresponds to the outcome specified in `outcome()`.

`stdp` calculates the standard error of the linear prediction.

`outcome(outcome)` specifies the outcome for which the statistic is to be calculated. `equation()` is a synonym for `outcome()`: it does not matter which you use. `outcome()` or `equation()` can be specified using

`#1, #2, ...`, where `#1` means the first category of the dependent variable, `#2` means the second category, etc.;

the values of the dependent variable; or

the value labels of the dependent variable if they exist.

`scores` calculates the equation-level score variables. The  $j$ th new variable will contain the scores for the  $j$ th fitted equation.

## Remarks and examples

Once you have fit a multinomial probit model, you can use `predict` to obtain probabilities that an individual will choose each of the alternatives for the estimation sample, as well as other samples; see [U] 20 Estimation and postestimation commands and [R] `predict`.

### ► Example 1

In example 1 of [R] `mprobit`, we fit the multinomial probit model to a dataset containing the type of health insurance available to 616 psychologically depressed subjects in the United States (Tarlov et al. 1989; Wells et al. 1989). We can obtain the predicted probabilities by typing

```
. use http://www.stata-press.com/data/r13/sysdsn1
(Health insurance data)
. mprobit insure age male nonwhite i.site
(output omitted)
. predict p1-p3
(option pr assumed; predicted probabilities)
. list p1-p3 insure in 1/10
```

	p1	p2	p3	insure
1.	.5961306	.3741824	.029687	Indemnity
2.	.4719296	.4972289	.0308415	Prepaid
3.	.4896086	.4121961	.0981953	Indemnity
4.	.3730529	.5416623	.0852848	Prepaid
5.	.5063069	.4629773	.0307158	.
6.	.4768125	.4923548	.0308327	Prepaid
7.	.5035672	.4657016	.0307312	Prepaid
8.	.3326361	.5580404	.1093235	.
9.	.4758165	.4384811	.0857024	Uninsure
10.	.5734057	.3316601	.0949342	Prepaid

`insure` contains a missing value for observations 5 and 8. Because of that, those two observations were not used in the estimation. However, because none of the independent variables is missing, `predict` can still calculate the probabilities. Had we typed

```
. predict p1-p3 if e(sample)
```

`predict` would have filled in missing values for `p1`, `p2`, and `p3` for those observations because they were not used in the estimation.



## References

- Tarlov, A. R., J. E. Ware, Jr., S. Greenfield, E. C. Nelson, E. Perrin, and M. Zubkoff. 1989. The medical outcomes study. An application of methods for monitoring the results of medical care. *Journal of the American Medical Association* 262: 925–930.
- Wells, K. B., R. D. Hays, M. A. Burnam, W. H. Rogers, S. Greenfield, and J. E. Ware, Jr. 1989. Detection of depressive disorder for patients receiving prepaid or fee-for-service care. Results from the Medical Outcomes Survey. *Journal of the American Medical Association* 262: 3298–3302.

## Also see

- [R] `mprobit` — Multinomial probit regression
- [U] 20 Estimation and postestimation commands