

qreg postestimation — Postestimation tools for qreg, iqreg, sreg, and bsqreg

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

Description

The following postestimation commands are available after `qreg`, `iqreg`, `bsqreg`, and `sreg`:

Command	Description
<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>forecast</code> ¹	dynamic forecasts and simulations
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
<code>linktest</code>	link test for model specification
<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>	predictions, residuals, influence statistics, and other diagnostic measures
<code>predictnl</code>	point estimates, standard errors, testing, and inference for generalized predictions
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

¹ `forecast` is not appropriate with `mi` estimation results.

Syntax for predict

For **qreg**, **iqreg**, and **bsqreg**

```
predict [type] newvar [if] [in] [, [xb|stdp|residuals]]
```

For **sqreg**

```
predict [type] newvar [if] [in] [, equation(eqno[,eqno]) statistic]
```

<i>statistic</i>	Description
Main	
xb	linear prediction; the default
stdp	standard error of the linear prediction
stddp	standard error of the difference in linear predictions
residuals	residuals

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

xb, the default, calculates the linear prediction.

stdp calculates the standard error of the linear prediction.

stddp is allowed only after you have fit a model using **sqreg**. The standard error of the difference in linear predictions ($\mathbf{x}_{1j}\mathbf{b} - \mathbf{x}_{2j}\mathbf{b}$) between equations 1 and 2 is calculated.

residuals calculates the residuals, that is, $y_j - \mathbf{x}_j\mathbf{b}$.

`equation(eqno[,eqno])` specifies the equation to which you are making the calculation.

`equation()` is filled in with one *eqno* for the **xb**, **stdp**, and **residuals** options. `equation(#1)` would mean that the calculation is to be made for the first equation, `equation(#2)` would mean the second, and so on. You could also refer to the equations by their names. `equation(income)` would refer to the equation named `income` and `equation(hours)` to the equation named `hours`.

If you do not specify `equation()`, results are the same as if you had specified `equation(#1)`.

To use **stddp**, you must specify two equations. You might specify `equation(#1, #2)` or `equation(q80, q20)` to indicate the 80th and 20th quantiles.

Remarks and examples

▷ Example 1

In [example 4](#) of [\[R\] qreg](#), we fit regressions for the lower and the upper quartile of the price variable. The `predict` command can be used to obtain the linear prediction after each regression.

```
. use http://www.stata-press.com/data/r14/auto
(1978 Automobile Data)
. qreg price weight length foreign, quantile(.25)
(output omitted)
. predict q25
(option xb assumed; fitted values)
. qreg price weight length foreign, quantile(.75)
(output omitted)
. predict q75
(option xb assumed; fitted values)
```

We can use the variables generated by `predict` to compute the predicted interquartile range, that is,

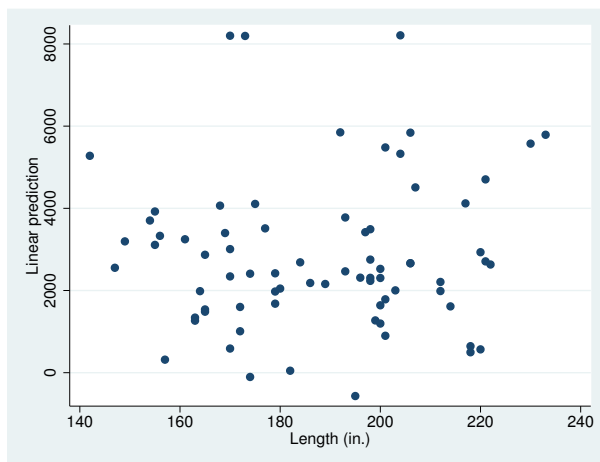
```
. generate iqr1 = q75 - q25
```

If we directly perform the interquartile range regression with the `iqreg` command, we can predict the interquartile range and also the standard error for the prediction.

```
. iqreg price weight length foreign, quantile(.25 .75)
(output omitted)
. predict iqr2
(option xb assumed; fitted values)
. predict stdp, stdp
```

We now plot the predicted interquartile range versus variable length:

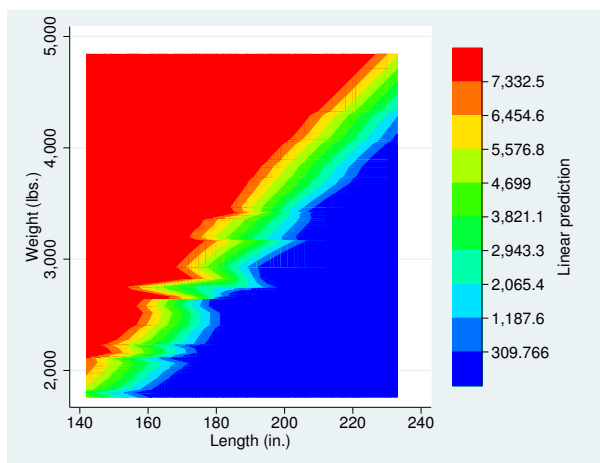
```
. scatter iqr2 length
```



As stated in [example 5](#) of [\[R\] qreg](#), the negative coefficient for the `length` variable means that increases in length imply decreases in the interquartile range and therefore in price dispersion. Consequently, we could have expected a downward trend in the plot, but there is not. This is because

the regression output indicates that when we hold the rest of the variables constant, an increase in `length` leads to a decrease in `iqr2`. However, there is a high correlation between `weight` and `length`, which could be masking the effect of `length` on `iqr2`. We can achieve a better visualization by using a contour plot.

```
. twoway contour iqr2 weight length, level(10)
```



We can see the effect by setting a fixed value of `length` on the vertical axis, say, 3,000 lbs. When we move from left to right on the horizontal axis, we see that for small values of `length`, `iqr2` values are shown in red, meaning high values, and when we move toward the right, the graph indicates transition into increasingly smaller values.

◀

Also see

[R] `qreg` — Quantile regression

[U] 20 Estimation and postestimation commands