Title

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rreg postestimation — Postestimation tools for rreg

Description Syntax for predict Menu for predict Options for predict Also see

Description

The following postestimation commands are available after `rreg`:

Command	Description
`contrast`	contrasts and ANOVA-style joint tests of estimates
`estat summarize`	summary statistics for the estimation sample
`estat vce`	variance–covariance matrix of the estimators (VCE)
`estimates`	cataloging estimation results
`forecast`[1]	dynamic forecasts and simulations
`lincom`	point estimates, standard errors, testing, and inference for linear combinations of coefficients
`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

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

Syntax for predict

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

statistic	Description
Main	
`xb`	linear prediction; the default
`stdp`	standard error of the linear prediction
`residuals`	residuals
`hat`	diagonal elements of the hat matrix

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.

`residuals` calculates the residuals.

`hat` calculates the diagonal elements of the hat matrix. You must have run the `rreg` command with the `genwt()` option.

Also see

[R] **rreg** — Robust regression

[U] 20 Estimation and postestimation commands