

scobit postestimation — Postestimation tools for scobit

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Description

The following postestimation commands are available after `scobit`:

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> ¹	dynamic forecasts and simulations
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
<code>lrtest</code> ²	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>	predictions, residuals, influence statistics, and other diagnostic measures
<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

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

² `lrtest` is not appropriate with `svy` estimation results.

Syntax for **predict**

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

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

<i>statistic</i>	Description
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Main

<u><i>pr</i></u>	probability of a positive outcome; the default
<i>xb</i>	$\mathbf{x}_j\mathbf{b}$, linear prediction
<i>stdp</i>	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

pr, the default, calculates the probability of a positive outcome.

xb calculates the linear prediction.

stdp calculates the standard error of the linear prediction.

nooffset is relevant only if you specified *offset* (*varname*) for **scobit**. It modifies the calculations made by **predict** so that they ignore the offset variable; the linear prediction is treated as $\mathbf{x}_j\mathbf{b}$ rather than as $\mathbf{x}_j\mathbf{b} + \text{offset}_j$.

scores calculates equation-level score variables.

The first new variable will contain $\partial \ln L / \partial (\mathbf{x}_j\boldsymbol{\beta})$.

The second new variable will contain $\partial \ln L / \partial \ln \alpha$.

Remarks and examples

[stata.com](http://www.stata.com)

Once you have fit a model, you can obtain the predicted probabilities by using the **predict** command for both the estimation sample and other samples; see [\[U\] 20 Estimation and postestimation commands](#) and [\[R\] predict](#). Here we will make only a few additional comments.

predict without arguments calculates the predicted probability of a positive outcome. With the *xb* option, it calculates the linear combination $\mathbf{x}_j\mathbf{b}$, where \mathbf{x}_j are the independent variables in the *j*th observation and \mathbf{b} is the estimated parameter vector.

With the *stdp* option, **predict** calculates the standard error of the prediction, which is *not* adjusted for replicated covariate patterns in the data.

▷ Example 1

In [example 1](#) of [\[R\] scobit](#), we fit the model `scobit foreign mpg`. To obtain predicted probabilities, we type

```
. use http://www.stata-press.com/data/r13/auto
(1978 Automobile Data)
. keep make mpg weight foreign
. scobit foreign mpg
(output omitted)
. predict p
(option pr assumed; Pr(foreign))
. summarize foreign p
```

Variable	Obs	Mean	Std. Dev.	Min	Max
foreign	74	.2972973	.4601885	0	1
p	74	.2974049	.182352	.0714664	.871624

◀

Also see

[\[R\] scobit](#) — Skewed logistic regression

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