Description

The following postestimation commands are of special interest after `varbasic`:

<table>
<thead>
<tr>
<th>Command</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>fcast compute</code></td>
<td>obtain dynamic forecasts</td>
</tr>
<tr>
<td><code>fcast graph</code></td>
<td>graph dynamic forecasts obtained from <code>fcast compute</code></td>
</tr>
<tr>
<td><code>irf</code></td>
<td>create and analyze IRFs and FEVDs</td>
</tr>
<tr>
<td><code>vargranger</code></td>
<td>Granger causality tests</td>
</tr>
<tr>
<td><code>varlmar</code></td>
<td>LM test for autocorrelation in residuals</td>
</tr>
<tr>
<td><code>varnorm</code></td>
<td>test for normally distributed residuals</td>
</tr>
<tr>
<td><code>varsoc</code></td>
<td>lag-order selection criteria</td>
</tr>
<tr>
<td><code>varstable</code></td>
<td>check stability condition of estimates</td>
</tr>
<tr>
<td><code>varwle</code></td>
<td>Wald lag-exclusion statistics</td>
</tr>
</tbody>
</table>

The following standard postestimation commands are also available:

<table>
<thead>
<tr>
<th>Command</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td><code>estat ic</code></td>
<td>Akaike’s and Schwarz’s Bayesian information criteria (AIC and BIC)</td>
</tr>
<tr>
<td><code>estat summarize</code></td>
<td>summary statistics for the estimation sample</td>
</tr>
<tr>
<td><code>estat vce</code></td>
<td>variance–covariance matrix of the estimators (VCE)</td>
</tr>
<tr>
<td><code>estimates</code></td>
<td>cataloging estimation results</td>
</tr>
<tr>
<td><code>forecast</code></td>
<td>dynamic forecasts and simulations</td>
</tr>
<tr>
<td><code>lincom</code></td>
<td>point estimates, standard errors, testing, and inference for linear combinations of coefficients</td>
</tr>
<tr>
<td><code>lrtest</code></td>
<td>likelihood-ratio test</td>
</tr>
<tr>
<td><code>margins</code></td>
<td>marginal means, predictive margins, marginal effects, and average marginal effects</td>
</tr>
<tr>
<td><code>marginsplot</code></td>
<td>graph the results from margins (profile plots, interaction plots, etc.)</td>
</tr>
<tr>
<td><code>nlcom</code></td>
<td>point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients</td>
</tr>
<tr>
<td><code>predict</code></td>
<td>predictions, residuals, influence statistics, and other diagnostic measures</td>
</tr>
<tr>
<td><code>predictnl</code></td>
<td>point estimates, standard errors, testing, and inference for generalized predictions</td>
</tr>
<tr>
<td><code>test</code></td>
<td>Wald tests of simple and composite linear hypotheses</td>
</tr>
<tr>
<td><code>testnl</code></td>
<td>Wald tests of nonlinear hypotheses</td>
</tr>
</tbody>
</table>

1
Syntax for predict

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

**statistic**  
<table>
<thead>
<tr>
<th>Description</th>
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<tbody>
<tr>
<td><strong>Main</strong></td>
</tr>
<tr>
<td><code>xb</code></td>
</tr>
<tr>
<td><code>stdp</code></td>
</tr>
<tr>
<td><code>residuals</code></td>
</tr>
</tbody>
</table>

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**

`xb`, the default, calculates the linear prediction for the specified equation.

`stdp` calculates the standard error of the linear prediction for the specified equation.

`residuals` calculates the residuals.

`equation(eqno|eqname)` specifies the equation to which you are referring.

`equation()` is filled in with one `eqno` or `eqname` for the `xb`, `stdp`, and `residuals` options. For example, `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 equation by its name; thus, `equation(income)` would refer to the equation named `income` and `equation(hours)`, to the equation named `hours`.

If you do not specify `equation()`, the results are the same as if you specified `equation(#1)`. For more information on using `predict` after multiple-equation estimation commands, see [R] predict.

**Remarks and examples**

Example 1

All the postestimation commands discussed in [TS] var postestimation work after varbasic. Suppose that we are interested in testing the hypothesis that there is no autocorrelation in the VAR disturbances. Continuing example 1 from [TS] varbasic, we now use varlmar to test this hypothesis.
. use http://www.stata-press.com/data/r13/lutkepohl2
(Quarterly SA West German macro data, Bil DM, from Lutkepohl 1993 Table E.1)
. varbasic dln_inv dln_inc dln_consump if qtr<=tq(1978q4)
(output omitted)
. varlmar

<table>
<thead>
<tr>
<th>lag</th>
<th>chi2</th>
<th>df</th>
<th>Prob &gt; chi2</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>5.5871</td>
<td>9</td>
<td>0.78043</td>
</tr>
<tr>
<td>2</td>
<td>6.3189</td>
<td>9</td>
<td>0.70763</td>
</tr>
</tbody>
</table>

H0: no autocorrelation at lag order

Because we cannot reject the null hypothesis of no autocorrelation in the residuals, this test does not indicate any model misspecification.

Also see

[TS] varbasic — Fit a simple VAR and graph IRFs or FEVDs
[U] 20 Estimation and postestimation commands