

var svar postestimation — Postestimation tools for svar

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Description

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

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

The following standard postestimation commands are also available:

Command	Description
<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>estimates</code>	cataloging estimation results
<code>forecast</code>	dynamic forecasts and simulations
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
<code>lrtest</code>	likelihood-ratio test
<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

Syntax for predict

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

<i>statistic</i>	Description
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Main

<code>xb</code>	linear prediction; the default
<code>stdp</code>	standard error of the linear prediction
<code>residuals</code>	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 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 options `xb`, `stdp`, and `residuals`. 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

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Remarks are presented under the following headings:

Model selection and inference

Forecasting

Model selection and inference

See the following sections for information on model selection and inference after `var`.

[TS] **irf** — Create and analyze IRFs, dynamic-multiplier functions, and FEVDs

[TS] **vargranger** — Perform pairwise Granger causality tests after `var` or `svar`

[TS] **varlmar** — Perform LM test for residual autocorrelation after `var` or `svar`

[TS] **varnorm** — Test for normally distributed disturbances after `var` or `svar`

[TS] **varsoc** — Obtain lag-order selection statistics for VARs and VECMs

[TS] **varstable** — Check the stability condition of VAR or SVAR estimates

[TS] **varwle** — Obtain Wald lag-exclusion statistics after `var` or `svar`

Forecasting

See the following sections for information on obtaining forecasts after `svar`:

[TS] **fcast compute** — Compute dynamic forecasts after `var`, `svar`, or `vec`

[TS] **fcast graph** — Graph forecasts after `fcast compute`

Also see

[TS] **var svar** — Structural vector autoregressive models

[U] **20 Estimation and postestimation commands**