

xtnbreg postestimation — Postestimation tools for xtnbreg

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Description

The following postestimation commands are available after `xtnbreg`:

Command	Description
<code>contrast</code>	contrasts and ANOVA-style joint tests of estimates
<code>estat ic</code> ¹	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> ²	dynamic forecasts and simulations
<code>hausman</code>	Hausman's specification test
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
<code>lrtest</code>	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>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

¹ `estat ic` is not appropriate after `xtnbreg`, `pa`.

² `forecast` is not appropriate with `mi` estimation results.

Syntax for predict

Random-effects (RE) and conditional fixed-effects (FE) overdispersion models

```
predict [type] newvar [if] [in] [, RE/FE_statistic nooffset]
```

Population-averaged (PA) model

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

<i>RE/FE_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>nu0</code>	predicted number of events; assumes fixed or random effect is zero
<code>iru0</code>	predicted incidence rate; assumes fixed or random effect is zero
<code>pr0(<i>n</i>)</code>	probability $\Pr(y_j = n)$ assuming the random effect is zero; only allowed after <code>xtnbreg, re</code>
<code>pr0(<i>a, b</i>)</code>	probability $\Pr(a \leq y_j \leq b)$ assuming the random effect is zero; only allowed after <code>xtnbreg, re</code>

<i>PA_statistic</i>	Description
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Main

<code>mu</code>	predicted number of events; considers the <code>offset()</code> ; the default
<code>rate</code>	predicted number of events
<code>xb</code>	linear prediction
<code>stdp</code>	standard error of the linear prediction
<code>score</code>	first derivative of the log likelihood with respect to $\mathbf{x}_j\beta$

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` calculates the linear prediction. This is the default for the random-effects and fixed-effects models.

`mu` and `rate` both calculate the predicted number of events. `mu` takes into account the `offset()`, and `rate` ignores those adjustments. `mu` and `rate` are equivalent if you did not specify `offset()`. `mu` is the default for the population-averaged model.

`stdp` calculates the standard error of the linear prediction.

`nu0` calculates the predicted number of events, assuming a zero random or fixed effect.

`iru0` calculates the predicted incidence rate, assuming a zero random or fixed effect.

`pr0(n)` calculates the probability $\Pr(y_j = n)$ assuming the random effect is zero, where *n* is a nonnegative integer that may be specified as a number or a variable (only allowed after `xtnbreg, re`).

`pr0(a, b)` calculates the probability $\Pr(a \leq y_j \leq b)$ assuming the random effect is zero, where *a* and *b* are nonnegative integers that may be specified as numbers or variables (only allowed after `xtnbreg, re`);

b missing ($b \geq .$) means $+\infty$;

`pr0(20, .)` calculates $\Pr(y_j \geq 20)$;

`pr0(20, b)` calculates $\Pr(y_j \geq 20)$ in observations for which $b \geq .$ and calculates $\Pr(20 \leq y_j \leq b)$ elsewhere.

`pr0(., b)` produces a syntax error. A missing value in an observation on the variable a causes a missing value in that observation for `pr0(a, b)`.

`score` calculates the equation-level score, $u_j = \partial \ln L_j(\mathbf{x}_j\boldsymbol{\beta}) / \partial (\mathbf{x}_j\boldsymbol{\beta})$.

`nooffset` is relevant only if you specified `offset(vname)` for `xtbreg`. It modifies the calculations made by `predict` so that they ignore the offset variable; the linear prediction is treated as $\mathbf{x}_{it}\boldsymbol{\beta}$ rather than $\mathbf{x}_{it}\boldsymbol{\beta} + \text{offset}_{it}$.

Methods and formulas

The probabilities calculated using the `pr0(n)` option are the probability $\Pr(y_{it} = n)$ for a RE model assuming the random effect is zero. A negative binomial model is an overdispersed Poisson model, and the nominal overdispersion can be calculated as $\delta = s/(r - 1)$, where r and s are as given in the estimation results. Define $\mu_{it} = \exp(\mathbf{x}_{it}\boldsymbol{\beta} + \text{offset}_{it})$. Then the probabilities in `pr0(n)` are calculated as the probability that $y_{it} = n$, where y_{it} has a negative binomial distribution with mean $\delta\mu_{it}$ and variance $\delta(1 + \delta)\mu_{it}$.

Also see

[XT] [xtbreg](#) — Fixed-effects, random-effects, & population-averaged negative binomial models

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