

## xtpcse postestimation — Postestimation tools for xtpcse

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## Description

The following postestimation commands are available after `xtpcse`:

Command	Description
<code>contrast</code>	contrasts and ANOVA-style joint tests of estimates
<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> <sup>1</sup>	dynamic forecasts and simulations
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
<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

<sup>1</sup> `forecast` is not appropriate with `mi` estimation results.

## Syntax for predict

```
predict [type] newvar [if] [in] [, xb stdp]
```

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.

## Also see

[XT] [xtpcse](#) — Linear regression with panel-corrected standard errors

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