

xtregar postestimation — Postestimation tools for xtregar

[Description](#)
 [Syntax for predict](#)
 [Menu for predict](#)
 [Options for predict](#)
 [Also see](#)

Description

The following postestimation commands are available after `xtregar`:

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>	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>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 `xtregar`, `re`.

Syntax for predict

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

<i>statistic</i>	Description
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Main

`xb` $\mathbf{x}_{it}\mathbf{b}$, linear prediction; the default

`ue` $u_i + e_{it}$, the combined residual

* `u` u_i , the fixed- or random-error component

* `e` e_{it} , the overall error component

Unstarred statistics are available both in and out of sample; type `predict ... if e(sample) ...` if wanted only for the estimation sample. Starred statistics are calculated only for the estimation sample, even when `if e(sample)` is not specified.

Menu for predict

Statistics > Postestimation > Predictions, residuals, etc.

Options for predict

Main

`xb`, the default, calculates the linear prediction, $\mathbf{x}_{it}\beta$.

`ue` calculates the prediction of $u_i + e_{it}$.

`u` calculates the prediction of u_i , the estimated fixed or random effect.

`e` calculates the prediction of e_{it} .

Also see

[XT] [xtregar](#) — Fixed- and random-effects linear models with an AR(1) disturbance

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