Title

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mean postestimation — Postestimation tools for mean

Postestimation commands   Remarks and examples   Reference   Also see

Postestimation commands

The following postestimation commands are available after `mean`:

Command	Description
estat vce	variance–covariance matrix of the estimators (VCE)
estat (svy)	postestimation statistics for survey data
estimates	cataloging estimation results
hausman	Hausman's specification test
lincom	point estimates, standard errors, testing, and inference for linear combinations of coefficients
nlcom	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
test	Wald tests of simple and composite linear hypotheses
testnl	Wald tests of nonlinear hypotheses

Remarks and examples

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For an example of testing fr a difference in weighted means using `lincom` after `mean`, see Pollock (2015, 106–107).

▷ Example 1

We have a dataset with monthly rates of returns on the Dow and NASDAQ stock indices. We can use `mean` to compute the average quarterly rates of return for the two indices separately;

```
. use http://www.stata-press.com/data/r14/rates

. mean dow nasdaq

Mean estimation                      Number of obs   =      357
```

	Mean	Std. Err.	[95% Conf. Interval]	
dow	.2489137	6.524386	−12.58227	13.0801
nasdaq	10.78477	4.160821	2.601887	18.96765

If you chose just one of the indices for your portfolio, you either did rather well or rather poorly, depending on which one you picked. However, as we now show with the postestimation command `lincom`, if you diversified your portfolio, you would have earned a respectable 5.5% rate of return without having to guess which index would be the better performer.

```
. lincom .5*dow + .5*nasdaq
```

(1)   .5*dow + .5*nasdaq = 0

Mean	Coef.	Std. Err.	t	P>|t|	[95% Conf. Interval]	
(1)	5.51684	4.262673	1.29	0.196	−2.866347	13.90003

◁

Reference

Pollock, P. H., III. 2015. *A Stata Companion to Political Analysis*. 3rd ed. Washington, DC: CQ Press.

Also see

[R] **mean** — Estimate means

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