Title

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vwls postestimation — Postestimation tools for vwls

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Postestimation commands

The following postestimation commands are available after `vwls`:

Command	Description
contrast	contrasts and ANOVA-style joint tests of estimates
estat summarize	summary statistics for the estimation sample
estat vce	variance–covariance matrix of the estimators (VCE)
estimates	cataloging estimation results
etable	table of estimation results
forecast	dynamic forecasts and simulations
hausman	Hausman's specification test
lincom	point estimates, standard errors, testing, and inference for linear combinations of coefficients
linktest	link test for model specification
margins	marginal means, predictive margins, marginal effects, and average marginal effects
marginsplot	graph the results from margins (profile plots, interaction plots, etc.)
nlcom	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
predict	linear, censored, and truncated predictions
predictnl	point estimates, standard errors, testing, and inference for generalized predictions
pwcompare	pairwise comparisons of estimates
test	Wald tests of simple and composite linear hypotheses
testnl	Wald tests of nonlinear hypotheses

predict

Description for predict

predict creates a new variable containing predictions such as linear predictions and standard errors.

Menu for predict

Statistics > Postestimation

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.

Options for predict

⌐ Main ⌐

xb, the default, calculates the linear prediction.

stdp calculates the standard error of the linear prediction.

margins

Description for margins

margins estimates margins of response for linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

margins [*marginlist*] [, *options*]

margins [*marginlist*] , <u>predict</u>(*statistic* ...) [*options*]

statistic	Description
xb	linear prediction; the default
stdp	not allowed with margins

Statistics not allowed with margins are functions of stochastic quantities other than e(b).

For the full syntax, see [R] **margins**.

Also see

[R] **vwls** — Variance-weighted least squares

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