Title

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var svar postestimation — Postestimation tools for svar

Postestimation commands predict Remarks and examples Also see

Postestimation commands

The following postestimation commands are of special interest after `svar`:

Command	Description
`fcast compute`	obtain dynamic forecasts
`fcast graph`	graph dynamic forecasts obtained from `fcast compute`
`irf`	create and analyze IRFs and FEVDs
`vargranger`	Granger causality tests
`varlmar`	LM test for autocorrelation in residuals
`varnorm`	test for normally distributed residuals
`varsoc`	lag-order selection criteria
`varstable`	check stability condition of estimates
`varwle`	Wald lag-exclusion statistics

The following standard postestimation commands are also available:

Command	Description
`estat ic`	Akaike's, consistent Akaike's, corrected Akaike's, and Schwarz's Bayesian information criteria (AIC, CAIC, AICc, and BIC)
`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
`lincom`	point estimates, standard errors, testing, and inference for linear combinations of coefficients
`lrtest`	likelihood-ratio test
`nlcom`	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
`predict`	linear predictions and their SEs; residuals
`predictnl`	point estimates, standard errors, testing, and inference for generalized predictions
`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 residuals.

Menu for predict

Statistics > Postestimation

Syntax for predict

`predict` [*type*] *newvar* [*if*] [*in*] [`,` *statistic* `equation(`*eqno*|*eqname*`)`]

statistic	Description
Main	
`xb`	linear prediction; the default
`stdp`	standard error of the linear prediction
`residuals`	residuals

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 for the specified equation.

`stdp` calculates the standard error of the linear prediction for the specified equation.

`residuals` calculates the residuals.

`equation(`*eqno*|*eqname*`)` specifies the equation to which you are referring.

`equation()` is filled in with one *eqno* or *eqname* for options `xb`, `stdp`, and `residuals`. For example, `equation(#1)` would mean that the calculation is to be made for the first equation, `equation(#2)` would mean the second, and so on. You could also refer to the equation by its name; thus, `equation(income)` would refer to the equation named income and `equation(hours)`, to the equation named hours.

If you do not specify `equation()`, the results are the same as if you specified `equation(#1)`.

For more information on using `predict` after multiple-equation commands, see [R] **predict**.

Remarks and examples

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Remarks are presented under the following headings:

Model selection and inference
Forecasting

Model selection and inference

See the following sections for information on model selection and inference after `var`.

[TS] **irf** — Create and analyze IRFs, dynamic-multiplier functions, and FEVDs
[TS] **vargranger** — Pairwise Granger causality tests
[TS] **varlmar** — LM test for residual autocorrelation
[TS] **varnorm** — Test for normally distributed disturbances
[TS] **varsoc** — Obtain lag-order selection statistics for VAR and VEC models
[TS] **varstable** — Check the stability condition of VAR or SVAR estimates
[TS] **varwle** — Obtain Wald lag-exclusion statistics

Forecasting

See the following sections for information on obtaining forecasts after `svar`:

[TS] **fcast compute** — Compute dynamic forecasts
[TS] **fcast graph** — Graph forecasts after fcast compute

Also see

[TS] **var svar** — Structural vector autoregressive models
[U] **20 Estimation and postestimation commands**