xtregar postestimation — Postestimation tools for xtregar

Postestimation commands predict margins Also see

Postestimation commands

The following postestimation commands are available after `xtregar`:

Command	Description
contrast	contrasts and ANOVA-style joint tests of estimates
*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
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 predictions, residuals, error components
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

*`estat ic` is not appropriate after `xtregar, re`.

predict

Description for predict

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

Menu for predict

Statistics > Postestimation

Syntax for predict

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

statistic	Description
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.

Options for predict

Main

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

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}.

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*] , predict(*statistic* ...) [*options*]

statistic	Description
xb	$\mathbf{x}_{it}\mathbf{b}$, linear prediction; the default
ue	not allowed with margins
u	not allowed with margins
e	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

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

[U] 20 Estimation and postestimation commands