

telasso postestimation — Postestimation tools for telasso

[Postestimation commands](#)
[predict](#)
[Remarks and examples](#)
[Also see](#)

Postestimation commands

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

Command	Description
<code>teoverlap</code>	overlap plots
<code>tebalance</code>	check balance of covariates
<code>bicplot</code>	plot Bayesian information criterion function
* <code>coefpath</code>	plot path of coefficients
* <code>cvplot</code>	plot cross-validation function
<code>lassocoef</code>	display selected coefficients
<code>lassoinfo</code>	information about lasso estimation results
<code>lassoknots</code>	knot table of coefficient selection and measures of fit
* <code>lassoselect</code>	select alternative λ^*

* `coefpath`, `cvplot`, and `lassoselect` require the selection method of the lasso to be `selection(cv)`, `selection(adaptive)`, or `selection(bic)`. See [\[LASSO\] lasso options](#).

The following standard postestimation commands are also available:

Command	Description
<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>etable</code>	table of estimation results
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
<code>predict</code>	treatment effects, conditional means at treatment, propensity scores, etc.
<code>predictnl</code>	point estimates for generalized predictions
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

predict

Description for predict

`predict` creates a new variable containing predictions such as treatment effects, potential outcomes, conditional means, propensity scores, and linear predictions.

Menu for predict

Statistics > Postestimation

Syntax for predict

```
predict [type] { stub* | newvar | newvarlist } [if] [in]
      [, statistic tlevel(treat_level)]
```

statistic

Description

Main

<code>te</code>	treatment effect; the default
<code>cmean</code>	conditional mean at treatment level
<code>ps</code>	propensity score
<code>xb</code>	linear prediction
<code>psxb</code>	linear prediction for propensity score

Option `tlevel()` may not be combined with `te` or `psxb`.

If you do not specify `tlevel()` and only specify one new variable, then `cmean`, `ps`, and `xb` assume `tlevel()` specifies the control.

You specify one or two new variables with `cmean`, `ps`, and `xb`.

You specify one new variable with `te` and `psxb`.

Options for predict

Main

`te`, the default, calculates the treatment effect for the noncontrol treatment level. You need to specify only one new variable.

`cmean` calculates the conditional mean for each treatment level or the treatment level specified in `tlevel()`. If you specify the `tlevel()` option, you need to specify only one new variable; otherwise, you must specify two new variables corresponding to the control and noncontrol treatment levels.

`ps` calculates the propensity score of each treatment level or the treatment level specified in `tlevel()`. If you specify the `tlevel()` option, you need to specify only one new variable; otherwise, you must specify two new variables corresponding to the control and noncontrol treatment levels.

`xb` calculates the linear prediction at each treatment level or the treatment level specified in `tlevel()`. If you specify the `tlevel()` option, you need to specify only one new variable; otherwise, you must specify two new variables corresponding to the control and noncontrol treatment levels.

`psxb` calculates the linear prediction for the propensity score at the noncontrol level of the treatment.

You need to specify only one new variable.

`tlevel(treat_level)` specifies the treatment level for prediction.

Remarks and examples

[stata.com](https://www.stata.com)

Some of the `telasso` postestimation commands explore the lasso results computed within `telasso`. Here is a list of such commands: `coefpath`, `cvplot`, `bicplot`, `lassoknots`, `lassoselect`, and `lassocoef`.

When referring to a lasso result computed by `telasso`, there is a distinction between the outcome model and the treatment model. To refer to the lasso result for the treatment model, we need to specify the treatment variable with the `for(tvar)` option. In contrast, to refer to the lasso result for the outcome model, we need to specify the outcome variable at a specific treatment level with the `for(ovar)` and `tlevel(#)` options. In summary, for the treatment model, the `for(tvar)` option is required; for the outcome model, both the `for(ovar)` and the `tlevel(#)` options are required.

Examples that demonstrate how to use the `telasso` command and explore the lasso results using the postestimation tools can be found in *Remarks and examples* in [\[CAUSAL\] telasso](#).

Also see

[\[CAUSAL\] telasso](#) — Treatment-effects estimation using lasso

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

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