cmrologit postestimation — Postestimation tools for cmrologit

Postestimation commands predict margins Remarks and examples
Also see

Postestimation commands

The following postestimation commands are available after `cmrologit`:

Command	Description
`contrast`	contrasts and ANOVA-style joint tests of parameters
`estat ic`	Akaike's, consistent Akaike's, corrected Akaike's, and Schwarz's Bayesian information criteria (AIC, CAIC, AICc, and BIC, respectively)
`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
`hausman`	Hausman's specification test
`lincom`	point estimates, standard errors, testing, and inference for linear combinations of parameters
`linktest`	link test for model specification
`lrtest`	likelihood-ratio test
`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 parameters
`predict`	probabilities, linear predictions and their SEs, etc.
`predictnl`	point estimates, standard errors, testing, and inference for generalized predictions
`pwcompare`	pairwise comparisons of parameters
`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 probabilities, linear predictions, and standard errors.

Menu for predict

Statistics > Postestimation

Syntax for predict

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

statistic	Description
Main	
`pr`	probability that alternatives are ranked first; the default
`xb`	linear prediction
`stdp`	standard error of the linear prediction

These statistics are available both in and out of sample; type `predict ... if e(sample) ...` if wanted only for the estimation sample.

`predict` omits missing values casewise if `cmrologit` used casewise deletion (the default); if `cmrologit` used alternativewise deletion (option `altwise`), `predict` uses alternativewise deletion.

Options for predict

Main

`pr`, the default, calculates the probability that alternatives are ranked first.

`xb` calculates the linear prediction.

`stdp` calculates the standard error of the linear prediction.

`nooffset` is relevant only if you specified `offset(`*varname*`)` for `cmrologit`. It modifies the calculations made by `predict` so that they ignore the offset variable; the linear prediction is treated as $\mathbf{x}_j\mathbf{b}$ rather than as $\mathbf{x}_j\mathbf{b} + \text{offset}_j$.

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`	linear prediction; the default
`pr`	not allowed with `margins`
`stdp`	not allowed with `margins`

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

Because `cmrologit` does not explicitly identify alternatives (that is, there is no alternatives variable), the alternative-specific features of [CM] **margins** do not apply to `cmrologit`. See [R] **margins** for the full syntax of `margins` available after `cmrologit`.

Remarks and examples

See *Comparing respondents* and *Clustered choice data* in [CM] **cmrologit** for examples of the use of `testparm`, an alternative to the `test` command.

See *Comparison of cmrologit and clogit* and *On reversals of rankings* in [CM] **cmrologit** for examples of the use of `estimates`.

See *Comparison of cmrologit and clogit* in [CM] **cmrologit** for an example of the use of `hausman`.

Also see

[CM] **cmrologit** — Rank-ordered logit choice model

[U] 20 Estimation and postestimation commands

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