

eintreg postestimation — Postestimation tools for `eintreg` and `xteintreg`

Postestimation commands
Methods and formulas

`predict`
Also see

`margins`

Remarks and examples

Postestimation commands

The following postestimation command is of special interest after `eintreg` and `xteintreg`:

Command	Description
<code>estat teffects</code>	treatment effects and potential-outcome means

The following standard postestimation commands are also available after `eintreg` and `xteintreg`:

Command	Description
<code>contrast</code>	contrasts and ANOVA-style joint tests of estimates
<code>estat ic</code>	Akaike's and Schwarz's Bayesian information criteria (AIC and BIC)
<code>estat summarize</code>	summary statistics for the estimation sample
<code>estat vce</code>	variance–covariance matrix of the estimators (VCE)
† <code>estat (svy)</code>	postestimation statistics for survey data
<code>estimates</code>	cataloging estimation results
* <code>forecast</code>	dynamic forecasts and simulations
* <code>hausman</code>	Hausman's specification test
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
* <code>lrtest</code>	likelihood-ratio test
<code>margins</code>	marginal means, predictive margins, marginal effects, and average marginal effects
<code>marginsplot</code>	graph the results from <code>margins</code> (profile plots, interaction plots, etc.)
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
<code>predict</code>	means, probabilities, treatment effects, etc.
<code>predictnl</code>	point estimates, standard errors, testing, and inference for generalized predictions
<code>pwcompare</code>	pairwise comparisons of estimates
† <code>suest</code>	seemingly unrelated estimation
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

*`forecast`, `hausman`, and `lrtest` are not appropriate with `svy` estimation results.

† `suest` and the survey data `estat` commands are not available after `xteintreg`.

predict

Predictions after **eintreg** and **xteintreg** are described in

[ERM] eintreg predict	predict after eintreg and xteintreg
[ERM] predict treatment	predict for treatment statistics
[ERM] predict advanced	predict's advanced features

[ERM] **eintreg predict** describes the most commonly used predictions. If you fit a model with treatment effects, predictions specifically related to these models are detailed in [ERM] **predict treatment**. [ERM] **predict advanced** describes less commonly used predictions, such as predictions of outcomes in auxiliary equations.

margins

Description for margins

margins estimates statistics based on fitted models. These statistics include marginal means, marginal probabilities, potential-outcome means, average and conditional derivatives, average and conditional effects, and treatment effects.

Menu for margins

Statistics > Postestimation

Syntax for margins

```
margins [marginlist] [, options]
```

```
margins [marginlist] , predict(statistic ...) [predict(statistic ...) ...] [options]
```

<i>statistic</i>	Description
------------------	-------------

Main	
<u>mean</u>	mean; the default
<u>pr</u>	probability for binary or ordinal y_j
<u>pomean</u>	potential-outcome mean
<u>te</u>	treatment effect
<u>tet</u>	treatment effect on the treated
<u>xb</u>	linear prediction excluding all complications
<u>pr(a, b)</u>	$\Pr(a < y_j < b)$ for continuous y_j
<u>e(a, b)</u>	$E(y_j a < y_j < b)$ for continuous y_j
<u>ystar(a, b)</u>	$E(y_j^*)$, $y_j^* = \max\{a, \min(y_j, b)\}$ for continuous y_j
<u>expmean</u>	calculate $E\{\exp(y_i)\}$

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

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

Remarks and examples

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

See [ERM] [Intro 7](#) for an overview of using margins and predict after eintreg and xteintreg. For examples using margins, predict, and estat teffects, see *Interpreting effects* in [ERM] [Intro 9](#) and see [ERM] [Example 1a](#).

Methods and formulas

Counterfactual predictions and inferences for the underlying model in interval regression can be evaluated as in a linear regression model. These predictions and effects are described in *Methods and formulas* of [ERM] [eregress postestimation](#). Methods and formulas for all other predictions are given in *Methods and formulas* of [ERM] [eintreg](#).

Also see

[ERM] [eintreg](#) — Extended interval regression

[ERM] [eintreg predict](#) — predict after eintreg and xteintreg

[ERM] [predict treatment](#) — predict for treatment statistics

[ERM] [predict advanced](#) — predict's advanced features

[ERM] [eprobit postestimation](#) — Postestimation tools for eprobit and xteprobit

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