eintreg postestimation — Postestimation tools for eintreg and xteintreg

Postestimation commands predict margins Remarks and examples Methods and formulas Also see

Postestimation commands

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

Command	Description
estat teffects	treatment effects and potential-outcome means

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

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)
† estat (svy)	postestimation statistics for survey data
estimates	cataloging estimation results
etable	table of estimation results
* forecast	dynamic forecasts and simulations
* hausman	Hausman's specification test
lincom	point estimates, standard errors, testing, and inference for linear combinations of parameters
* 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	means, probabilities, treatment effects, etc.
predictnl	point estimates, standard errors, testing, and inference for generalized predictions
pwcompare	pairwise comparisons of parameters
† suest	seemingly unrelated estimation
test	Wald tests of simple and composite linear hypotheses
testnl	Wald tests of nonlinear hypotheses

 $[\]ensuremath{^*} \mathtt{forecast}, \mathtt{hausman}, \mathtt{and} \ \mathtt{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 predict for treatment statistics 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 ]
```

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

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

For the full syntax, see [R] margins.

Remarks and examples

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

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