

⁺Postestimation features after `finregress fmb` are part of [StataNow](#).

Postestimation commands

The following standard postestimation commands are available after `finregress fmb`:

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 parameters
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of parameters
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

Remarks and examples

`finregress fmb` estimates the relationship between average returns and a collection of factor exposures. Afterward, estimates can be stored with `estimates` and displayed with `etable`. Tests of linear hypotheses can be performed with `test` and `lincom`. Tests of nonlinear hypotheses can be performed with `testnl` and `nlcom`.

Also see

[FIN] [finregress fmb](#) — Fama–MacBeth regression⁺

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

Stata, Stata Press, Mata, NetCourse, and NetCourseNow are registered trademarks of StataCorp LLC. Stata and Stata Press are registered trademarks with the World Intellectual Property Organization of the United Nations. StataNow is a trademark of StataCorp LLC. Other brand and product names are registered trademarks or trademarks of their respective companies. Copyright © 1985–2025 StataCorp LLC, College Station, TX, USA. All rights reserved.



For suggested citations, see the FAQ on [citing Stata documentation](#).