

Postestimation commands

The following postestimation commands are of special interest after the `ds`, `po`, and `xpo` commands:

Command	Description
* <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>lassosselect</code>	select alternative λ^* (and α^* for <code>elasticnet</code>)

*`bicplot` requires that the selection method of the lasso be `selection(bic)`. `cvplot` requires that the selection method of the lasso be `selection(cv)` or `selection(adaptive)`. `lassosselect` requires that the selection method of the lasso be `selection(bic)`, `selection(cv)`, or `selection(adaptive)`. See [\[LASSO\] lasso options](#).

The following standard postestimation commands are also available:

Command	Description
<code>contrast</code>	contrasts and ANOVA-style joint tests of parameters
<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>predict</code>	linear predictions
<code>predictnl</code>	point estimates for generalized predictions
<code>pwcompare</code>	pairwise comparisons of parameters
<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 the linear form $\mathbf{X}\widehat{\beta}'$, where $\widehat{\beta}$ is the vector of estimated coefficients of the variables of interest and does not include a constant term. This is the only type of prediction available after the `ds`, `po`, and `xpo` commands.

Menu for predict

Statistics > Postestimation

Syntax for predict

```
predict [type] newvar [if] [in]
```

Remarks and examples

After the `ds`, `po`, and `xpo` estimation commands, `predict` computes only the linear form $\mathbf{X}\widehat{\beta}'$. So, for example, you need to type only

```
. predict xbhat
```

The formulation of the lasso inferential models does not lend itself to making predictions for means, probabilities, or counts.

Also see

- [LASSO] [Lasso inference intro](#) — Introduction to inferential lasso models
- [LASSO] [Inference examples](#) — Examples and workflow for inference
- [LASSO] [dslogit](#) — Double-selection lasso logistic regression
- [LASSO] [dspoisson](#) — Double-selection lasso Poisson regression
- [LASSO] [dsregress](#) — Double-selection lasso linear regression
- [LASSO] [poivregress](#) — Partialing-out lasso instrumental-variables regression
- [LASSO] [pologit](#) — Partialing-out lasso logistic regression
- [LASSO] [popoisson](#) — Partialing-out lasso Poisson regression
- [LASSO] [poregress](#) — Partialing-out lasso linear regression
- [LASSO] [xpovregress](#) — Cross-fit partialing-out lasso instrumental-variables regression
- [LASSO] [xpologit](#) — Cross-fit partialing-out lasso logistic regression
- [LASSO] [xpovpoisson](#) — Cross-fit partialing-out lasso Poisson regression
- [LASSO] [xporegress](#) — Cross-fit partialing-out lasso linear regression
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