

asmixlogit postestimation — Postestimation tools for asmixlogit

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Postestimation commands

The following standard postestimation commands are available after `asmixlogit`:

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>estimates</code>	cataloging estimation results
<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>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
<code>predict</code>	predictions, residuals, influence statistics, and other diagnostic measures
<code>predictnl</code>	point estimates, standard errors, testing, and inference for generalized predictions
<code>pwcompare</code>	pairwise comparisons of estimates
<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 predictions such as probabilities or linear predictions.

Menu for predict

Statistics > Postestimation

Syntax for predict

```
predict [type] newvar [if] [in] [, statistic altwise]
```

```
predict [type] { stub* | newvarlist } [if] [in], scores
```

<i>statistic</i>	Description
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Main

<code>pr</code>	probability alternative is chosen; the default
<code>xb</code>	linear prediction

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

Options for predict

Main

`pr`, the default, calculates the probability that alternative a is chosen in case i .

`xb` calculates the linear prediction for alternative a and case i .

`altwise` specifies that alternativewise deletion be used when marking out observations due to missing values in your variables. The default is to use casewise deletion.

`scores` calculates the scores for each coefficient in $e(b)$. This option requires a new variable list of length equal to the number of columns in $e(b)$. Otherwise, use the `stub*` syntax to have `predict` generate enumerated variables with prefix `stub`.

Methods and formulas

The predicted probability of case i choosing alternative a is

$$\widehat{P}_{ia} = 1/M \sum_{m=1}^M P_{ia}(\beta^m)$$

where M is the number of random draws and $P_{ia}(\beta^m)$ are the logistic probabilities $e^{\mathbf{x}_{ia}\beta_i + \mathbf{w}_{ia}\alpha + \mathbf{z}_i\delta_a} / \sum_{a=1}^A e^{\mathbf{x}_{ia}\beta_i + \mathbf{w}_{ia}\alpha + \mathbf{z}_i\delta_a}$ evaluated at the simulated coefficients β^m . The linear predictions are $1/M \sum_{m=1}^M \mathbf{x}_{ia}\beta^m$; see *Methods and formulas* in [R] **asmixlogit** for details.

Also see

[R] **asmixlogit** — Alternative-specific mixed logit regression

[U] **20 Estimation and postestimation commands**