estimates for — Repeat postestimation command across models

Description

estimates for performs postestimation_command on each estimation result specified.

Quick start

Test for no effect of continuous covariate x1 in stored estimates m1 and m2
estimates for m1 m2: test x1==0

As above, but test interaction of binary covariate a and x1
estimates for m1 m2: test 0.a#c.x1==1.a#c.x1

Linear combination of coefficients of x1 and x2 in all stored estimates
estimates for _all: lincom x1 + x2

Tables of margins for each level of a and confidence intervals using estimates m1 and m2
estimates for m1 m2: pwcompare i.a, cimargins
estimates for namelist [, options]: postestimation_command

where namelist is a name, a list of names, _all, or *. A name may be ., meaning the current (active) estimates. _all and * mean the same thing.

Options

noheader suppresses the display of the header as postestimation_command is executed each time.

nostop specifies that execution of postestimation_command is to be performed on the remaining models even if it fails on some.

Remarks and examples

In the example that follows, we fit a model two different ways, store the results, and then use estimates for to perform the same test on both of them:

Example 1

. use https://www.stata-press.com/data/r16/auto
   (1978 Automobile Data)
. generate gpm = 1/mpg
. regress gpm i.foreign i.foreign#c.weight displ
   (output omitted)
. estimates store reg
. qreg gpm i.foreign i.foreign#c.weight displ
   (output omitted)
. estimates store qreg
. estimates for reg qreg: test 0.foreign#c.weight==1.foreign#c.weight

Model reg

( 1) 0b.foreign#c.weight - 1.foreign#c.weight = 0
F( 1, 69) = 4.87
Prob > F = 0.0307

Model qreg

( 1) 0b.foreign#c.weight - 1.foreign#c.weight = 0
F( 1, 69) = 0.03
Prob > F = 0.8554

Also see

[R] estimates — Save and manipulate estimation results