probit postestimation — Postestimation tools for probit	

Postestimation commands

The following postestimation commands are of special interest after `probit`:

Command	Description
estat classification	report various summary statistics, including the classification table
estat gof	Pearson or Hosmer–Lemeshow goodness-of-fit test
lroc	compute area under ROC curve and graph the curve
lsens	graph sensitivity and specificity versus probability cutoff
lassogof	calculate goodness-of-fit predictions

These commands are not appropriate with svy estimation results.

The following standard postestimation commands are also available:

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
linktest	link test for model specification
* 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	probabilities, linear predictions and their SEs, 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

*`forecast`, `hausman`, and `lrtest` are not appropriate with svy estimation results. `forecast` is also not appropriate with `mi` estimation results.

predict

Description for predict

predict creates a new variable containing predictions such as probabilities, linear predictions, standard errors, deviance residuals, and the equation-level score.

Menu for predict

Statistics > Postestimation

Syntax for predict

predict [*type*] *newvar* [*if*] [*in*] [, *statistic* <u>nooff</u>set <u>rules</u> asif]

statistic	Description
Main	
pr	probability of a positive outcome; the default
xb	linear prediction
stdp	standard error of the linear prediction
* deviance	deviance residual
<u>score</u>	first derivative of the log likelihood with respect to $\mathbf{x}_j\boldsymbol{\beta}$

Unstarred statistics are available both in and out of sample; type predict ... if e(sample) ... if wanted only for the estimation sample. Starred statistics are calculated only for the estimation sample, even when if e(sample) is not specified.

Options for predict

    Main

pr, the default, calculates the probability of a positive outcome.

xb calculates the linear prediction.

stdp calculates the standard error of the linear prediction.

deviance calculates the deviance residual.

score calculates the equation-level score, $\partial \ln L / \partial(\mathbf{x}_j\boldsymbol{\beta})$.

nooffset is relevant only if you specified offset(*varname*) for probit. It modifies the calculations made by predict so that they ignore the offset variable; the linear prediction is treated as $\mathbf{x}_j\mathbf{b}$ rather than as $\mathbf{x}_j\mathbf{b} + \text{offset}_j$.

rules requests that Stata use any rules that were used to identify the model when making the prediction. By default, Stata calculates missing for excluded observations.

asif requests that Stata ignore the rules and exclusion criteria and calculate predictions for all observations possible using the estimated parameter from the model.

margins

Description for margins

margins estimates margins of response for probabilities and linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

margins [*marginlist*] [, *options*]

margins [*marginlist*] , <u>pred</u>ict(*statistic* ...) [<u>pred</u>ict(*statistic* ...) ...] [*options*]

statistic	Description
pr	probability of a positive outcome; the default
xb	linear prediction
stdp	not allowed with margins
<u>dev</u>iance	not allowed with margins
<u>sc</u>ore	not allowed with margins

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

For the full syntax, see [R] **margins**.

Remarks and examples

Remarks are presented under the following headings:

        Obtaining predicted values
        Performing hypothesis tests

Obtaining predicted values

Once you have fit a probit model, you can obtain the predicted probabilities by using the predict command for both the estimation sample and other samples; see [U] **20 Estimation and postestimation commands** and [R] **predict**. Here we will make only a few additional comments.

predict without arguments calculates the predicted probability of a positive outcome. With the xb option, predict calculates the linear combination $\mathbf{x}_j\mathbf{b}$, where $\mathbf{x}_j$ are the independent variables in the jth observation and $\mathbf{b}$ is the estimated parameter vector. This is known as the index function because the cumulative density indexed at this value is the probability of a positive outcome.

In both cases, Stata remembers any rules used to identify the model and calculates missing for excluded observations unless rules or asif is specified. This is covered in the following example.

With the stdp option, predict calculates the standard error of the prediction, which is *not* adjusted for replicated covariate patterns in the data.

You can calculate the unadjusted-for-replicated-covariate-patterns diagonal elements of the hat matrix, or leverage, by typing

```
. predict pred
. predict stdp, stdp
. generate hat = stdp^2*pred*(1-pred)
```

▷ Example 1

In example 4 of [R] **probit**, we fit the probit model `probit foreign b3.repair`. To obtain predicted probabilities, we type

```
. predict p
(option pr assumed; Pr(foreign))
(10 missing values generated)
. summarize foreign p
```

Variable	Obs	Mean	Std. dev.	Min	Max
foreign	58	.2068966	.4086186	0	1
p	48	.25	.1956984	.1	.5

Stata remembers any rules used to identify the model and sets predictions to missing for any excluded observations. In example 4 of [R] **probit**, probit omitted the variable `1.repair` from our model and excluded 10 observations. When we typed `predict p`, those same 10 observations were again excluded and their predictions set to missing.

`predict`'s `rules` option uses the rules in the prediction. During estimation, we were told, "1.repair != 0 predicts failure perfectly", so the rule is that when `1.repair` is not zero, we should predict 0 probability of success or a positive outcome:

```
. predict p2, rules
(option pr assumed; Pr(foreign))
. summarize foreign p p2
```

Variable	Obs	Mean	Std. dev.	Min	Max
foreign	58	.2068966	.4086186	0	1
p	48	.25	.1956984	.1	.5
p2	58	.2068966	.2016268	0	.5

`predict`'s `asif` option ignores the rules and the exclusion criteria and calculates predictions for all observations possible using the estimated parameters from the model:

```
. predict p3, asif
(option pr assumed; Pr(foreign))
. summarize for p p2 p3
```

Variable	Obs	Mean	Std. dev.	Min	Max
foreign	58	.2068966	.4086186	0	1
p	48	.25	.1956984	.1	.5
p2	58	.2068966	.2016268	0	.5
p3	58	.2931034	.2016268	.1	.5

Which is right? By default, `predict` uses the most conservative approach. If many observations had been excluded due to a simple rule, we could be reasonably certain that the `rules` prediction is correct. The `asif` prediction is correct only if the exclusion is a fluke and we would be willing to exclude the variable from the analysis, anyway. Then, however, we should refit the model to include the excluded observations.

◁

Performing hypothesis tests

After estimation with `probit`, you can perform hypothesis tests by using the `test` or `testnl` command; see [U] **20 Estimation and postestimation commands**.

Methods and formulas

Let index j be used to index observations. Define M_j for each observation as the total number of observations sharing j's covariate pattern. Define Y_j as the total number of positive responses among observations sharing j's covariate pattern. Define p_j as the predicted probability of a positive outcome for observation j.

For $M_j > 1$, the deviance residual d_j is defined as

$$d_j = \pm \left(2 \left[Y_j \ln\left(\frac{Y_j}{M_j p_j} \right) + (M_j - Y_j) \ln\left\{ \frac{M_j - Y_j}{M_j(1 - p_j)} \right\} \right] \right)^{1/2}$$

where the sign is the same as the sign of $(Y_j - M_j p_j)$. In the limiting cases, the deviance residual is given by

$$d_j = \begin{cases} -\sqrt{2M_j |\ln(1 - p_j)|} & \text{if } Y_j = 0 \\ \sqrt{2M_j |\ln p_j|} & \text{if } Y_j = M_j \end{cases}$$

Also see

[R] **probit** — Probit regression

[R] **estat classification** — Classification statistics and table

[R] **estat gof** — Pearson or Hosmer–Lemeshow goodness-of-fit test

[R] **lroc** — Compute area under ROC curve and graph the curve

[R] **lsens** — Graph sensitivity and specificity versus probability cutoff

[LASSO] **lassogof** — Goodness of fit after lasso for prediction

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

For suggested citations, see the FAQ on citing Stata documentation.