

## Postestimation commands

The following postestimation commands are available after `rreg`:

| 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>forecast</code>      | dynamic forecasts and simulations                                                                 |
| <code>lincom</code>          | point estimates, standard errors, testing, and inference for linear combinations of parameters    |
| <code>margins</code>         | marginal means, predictive margins, marginal effects, and average marginal effects                |
| <code>marginsplot</code>     | graph the results from margins (profile plots, interaction plots, etc.)                           |
| <code>nlcom</code>           | point estimates, standard errors, testing, and inference for nonlinear combinations of parameters |
| <code>predict</code>         | predictions and their SEs, residuals, etc.                                                        |
| <code>predictnl</code>       | point estimates, standard errors, testing, and inference 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                                                                |

\*`forecast` is not appropriate with `mi` estimation results.

# predict

## Description for predict

predict creates a new variable containing predictions such as linear predictions, standard errors, residuals, and diagonal elements of the hat matrix.

## Menu for predict

Statistics > Postestimation

## Syntax for predict

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

| statistic | Description                             |
|-----------|-----------------------------------------|
| Main      |                                         |
| xb        | linear prediction; the default          |
| stdp      | standard error of the linear prediction |
| residuals | residuals                               |
| hat       | diagonal elements of the hat matrix     |

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

- xb, the default, calculates the linear prediction.
- stdp calculates the standard error of the linear prediction.
- residuals calculates the residuals.
- hat calculates the diagonal elements of the hat matrix. You must have run the rreg command with the genwt() option.

# margins

## Description for margins

margins estimates margins of response for linear predictions.

## Menu for margins

Statistics > Postestimation

## Syntax for margins

```
margins [marginlist] [, options]  
margins [marginlist] , predict(statistic ...) [options]
```

| <i>statistic</i>  | Description                    |
|-------------------|--------------------------------|
| xb                | linear prediction; the default |
| stdp              | not allowed with margins       |
| <u>r</u> esiduals | not allowed with margins       |
| hat               | 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](#).

## Also see

[R] [rreg](#) — Robust regression

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

