

Postestimation commands

The following standard postestimation commands are available after prais:

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)
estimates	cataloging estimation results
etable	table of estimation results
forecast	dynamic forecasts and simulations
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	predictions and their SEs, residuals, etc.
predictnl	point estimates, standard errors, testing, and inference for generalized predictions
pwcompare	pairwise comparisons of parameters
test	Wald tests of simple and composite linear hypotheses
testnl	Wald tests of nonlinear hypotheses

predict

Description for predict

predict creates a new variable containing predictions such as linear predictions and residuals.

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

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 fitted values—the prediction of $\mathbf{x}_j\mathbf{b}$ for the specified equation. This is the linear predictor from the fitted regression model; it does not apply the estimate of ρ to prior residuals.
- stdp calculates the standard error of the prediction for the specified equation, that is, the standard error of the predicted expected value or mean for the observation’s covariate pattern. The standard error of the prediction is also referred to as the standard error of the fitted value.

As computed for prais, this is strictly the standard error from the variance in the estimates of the parameters of the linear model and assumes that ρ is estimated without error.
- residuals calculates the residuals from the linear prediction.

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
<code>xb</code>	linear prediction; the default
<code>stdp</code>	not allowed with <code>margins</code>
<code>residuals</code>	not allowed with <code>margins</code>

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

For the full syntax, see [\[R\] margins](#).

Also see

[\[TS\] prais](#) — Prais–Winsten and Cochrane–Orcutt regression

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

