Postestimation commands   predict   Remarks and examples   Also see

Postestimation commands

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

Command	Description
fcast compute	obtain dynamic forecasts
fcast graph	graph dynamic forecasts obtained from `fcast compute`
irf	create and analyze IRFs and FEVDs
vargranger	Granger causality tests
varlmar	LM test for autocorrelation in residuals
varnorm	test for normally distributed residuals
varsoc	lag-order selection criteria
varstable	check stability condition of estimates
varwle	Wald lag-exclusion statistics

The following standard postestimation commands are also available:

Command	Description
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
lrtest	likelihood-ratio test
nlcom	point estimates, standard errors, testing, and inference for nonlinear combinations of parameters
predict	linear predictions and their SEs; residuals
predictnl	point estimates, standard errors, testing, and inference for generalized predictions
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* <u>equation</u>(*eqno* | *eqname*)]

statistic	Description
Main	
xb	linear prediction; the default
stdp	standard error of the linear prediction
<u>residuals</u>	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 linear prediction for the specified equation.

stdp calculates the standard error of the linear prediction for the specified equation.

residuals calculates the residuals.

equation(*eqno* | *eqname*) specifies the equation to which you are referring.

    equation() is filled in with one *eqno* or *eqname* for options xb, stdp, and residuals. For
example, equation(#1) would mean that the calculation is to be made for the first equation,
equation(#2) would mean the second, and so on. You could also refer to the equation by its name;
thus, equation(income) would refer to the equation named income and equation(hours), to the
equation named hours.

    If you do not specify equation(), the results are the same as if you specified equation(#1).

For more information on using predict after multiple-equation commands, see [R] **predict**.

Remarks and examples

Remarks are presented under the following headings:

> *Model selection and inference*
> *Forecasting*

Model selection and inference

See the following sections for information on model selection and inference after `var`.

[TS] **irf** — Create and analyze IRFs, dynamic-multiplier functions, and FEVDs

[TS] **vargranger** — Pairwise Granger causality tests

[TS] **varlmar** — LM test for residual autocorrelation

[TS] **varnorm** — Test for normally distributed disturbances

[TS] **varsoc** — Obtain lag-order selection statistics for VAR and VEC models

[TS] **varstable** — Check eigenvalue stability condition

[TS] **varwle** — Obtain Wald lag-exclusion statistics

Forecasting

See the following sections for information on obtaining forecasts after `svar`:

[TS] **fcast compute** — Compute dynamic forecasts

[TS] **fcast graph** — Graph forecasts after fcast compute

Also see

[TS] **var svar** — Structural vector autoregressive models

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