

vec postestimation — Postestimation tools for vec

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Postestimation commands

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

Command	Description
<code>fcast compute</code>	obtain dynamic forecasts
<code>fcast graph</code>	graph dynamic forecasts obtained from <code>fcast compute</code>
<code>irf</code>	create and analyze IRFs and FEVDs
<code>veclmar</code>	LM test for autocorrelation in residuals
<code>vecnorm</code>	test for normally distributed residuals
<code>vecstable</code>	check stability condition of estimates

The following standard postestimation commands are also available:

Command	Description
<code>estat ic</code>	Akaike's, consistent Akaike's, corrected Akaike's, and Schwarz's Bayesian information criteria (AIC, CAIC, AICC, and BIC)
<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 coefficients
<code>lrtest</code>	likelihood-ratio test
<code>margins</code>	marginal means, predictive margins, marginal effects, and average marginal effects
<code>marginsplot</code>	graph the results from <code>margins</code> (profile plots, interaction plots, etc.)
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of coefficients
<code>predict</code>	linear predictions and their SEs; residuals
<code>predictnl</code>	point estimates, standard errors, testing, and inference for generalized predictions
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

predict

Description for predict

`predict` creates a new variable containing predictions such as expected values, residuals, and cointegrating equations.

Menu for predict

Statistics > Postestimation

Syntax for predict

```
predict [type] newvar [if] [in] [, statistic equation(eqno|eqname)]
```

<i>statistic</i>	Description
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Main

<code>xb</code>	fitted value for the specified equation; the default
<code>stdp</code>	standard error of the linear prediction
<code>residuals</code>	residuals
<code>ce</code>	the predicted value of specified cointegrating equation
<code>levels</code>	one-step prediction of the level of the endogenous variable
<code>usece(varlist_{ce})</code>	compute the predictions using previously predicted cointegrating equations

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 for the specified equation. The form of the VEC model implies that these fitted values are the one-step predictions for the first-differenced variables.

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

`residuals` calculates the residuals from the specified equation of the VEC model.

`ce` calculates the predicted value of the specified cointegrating equation.

`levels` calculates the one-step prediction of the level of the endogenous variable in the requested equation.

`usece(varlistce)` specifies that previously predicted cointegrating equations saved under the names in `varlistce` be used to compute the predictions. The number of variables in the `varlistce` must equal the number of cointegrating equations specified in the model.

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

`equation()` is filled in with one `eqno` or `eqname` for `xb`, `residuals`, `stdp`, `ce`, and `levels` options. `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. `equation(D_income)` would refer to the equation named `D_income` and `equation(_ce1)`, to the first cointegrating equation, which is named `_ce1` by `vec`.

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

For more information on using `predict` after multiple-equation estimation commands, see [\[R\] predict](#).

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 ...) [predict(statistic ...) ...] [options]
```

<i>statistic</i>	Description
default	linear predictions for each equation
xb	linear prediction for a specified equation
stdp	not allowed with <code>margins</code>
<u>residuals</u>	not allowed with <code>margins</code>
ce	not allowed with <code>margins</code>
<u>levels</u>	not allowed with <code>margins</code>
<u>usece</u> (<i>varlist</i> _{ce})	not allowed with <code>margins</code>

xb defaults to the first equation.

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

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

Remarks and examples

[stata.com](http://www.stata.com)

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 `vec`.

[TS] [irf](#) — Create and analyze IRFs, dynamic-multiplier functions, and FEVDs

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

[TS] [veclmar](#) — LM test for residual autocorrelation after `vec`

[TS] [vecnorm](#) — Test for normally distributed disturbances after `vec`

[TS] [vecrank](#) — Estimate the cointegrating rank of a VEC model

[TS] [vecstable](#) — Check the stability condition of VEC model estimates

Forecasting

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

[TS] [fcast compute](#) — Compute dynamic forecasts

[TS] [fcast graph](#) — Graph forecasts after `fcast compute`

Also see

[TS] [vec](#) — Vector error-correction models

[TS] [vec intro](#) — Introduction to vector error-correction models

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

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