xtpcse postestimation — Postestimation tools for xtpcse

Postestimation commands predict margins Also see

Postestimation commands

The following postestimation commands are available after xtpcse:

Command	Description
contrast	contrasts and ANOVA-style joint tests of parameters
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
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	linear predictions and their SEs
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 standard errors.

Menu for predict

Statistics > Postestimation

Syntax for predict

```
predict [type] newvar [if] [in] [, xb stdp]
```

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

xb, the default, calculates the linear prediction.

stdp calculates the standard error of 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]
```

statistic	Description
xb stdp	linear prediction, the default 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

[XT] **xtpcse** — Linear regression with panel-corrected standard errors

[U] 20 Estimation and postestimation commands

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