xtrc postestimation — Postestimation tools for xtrc

Postestimation commands   predict   margins   Also see

Postestimation commands

The following postestimation commands are available after `xtrc`:

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
`hausman`	Hausman's specification test
`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

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

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*] [, *statistic* `nooffset`]

statistic	Description
Main	
`xb`	linear prediction; the default
`stdp`	standard error of the linear prediction
`group(`*group*`)`	linear prediction based on group *group*

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 using the mean parameter vector.

`stdp` calculates the standard error of the linear prediction.

`group(`*group*`)` calculates the linear prediction using the best linear predictors for group *group*.

`nooffset` is relevant only if you specified `offset(`*varname*`)` for `xtrc`. It modifies the calculations made by `predict` so that they ignore the offset variable; the linear prediction is treated as $\mathbf{x}_{it}\mathbf{b}$ rather than $\mathbf{x}_{it}\mathbf{b} + \mathrm{offset}_{it}$.

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	linear prediction; the default
stdp	not allowed with margins
group(*group*)	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] **xtrc** — Random-coefficients model

[U] 20 Estimation and postestimation commands

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