

Postestimation commands

The following postestimation commands are available after `xtrc`:

Command	Description
<code>contrast</code>	contrasts and ANOVA-style joint tests of parameters
<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>hausman</code>	Hausman’s specification test
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of parameters
<code>margins</code>	marginal means, predictive margins, marginal effects, and average marginal effects
<code>marginsplot</code>	graph the results from margins (profile plots, interaction plots, etc.)
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of parameters
<code>predict</code>	linear predictions and their SEs
<code>predictnl</code>	point estimates, standard errors, testing, and inference for generalized predictions
<code>pwcompare</code>	pairwise comparisons of parameters
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	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 $\mathbf{x}_{it}\mathbf{b} + \text{offset}_{it}$.

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]
```

<i>statistic</i>	Description
xb	linear prediction; the default
stdp	not allowed with margins
group(<i>group</i>)	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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