estimates for — Repeat postestimation command across models

Description Quick start Syntax Options Remarks and examples Also see

Description

`estimates for` performs *postestimation_command* on each estimation result specified.

Quick start

Test for no effect of continuous covariate `x1` in stored estimates `m1` and `m2`

```
estimates for m1 m2: test x1==0
```

Same as above, but test interaction of binary covariate `a` and `x1`

```
estimates for m1 m2: test 0.a#c.x1==1.a#c.x1
```

Linear combination of coefficients of `x1` and `x2` in all stored estimates

```
estimates for _all: lincom x1 + x2
```

Tables of margins for each level of `a` and confidence intervals using estimates `m1` and `m2`

```
estimates for m1 m2: pwcompare i.a, cimargins
```

Syntax

`estimates for` *namelist* [, *options*] : *postestimation_command*

where *namelist* is a name, a list of names, `_all`, or `*`. A name may be `.`, meaning the current (active) estimates. `_all` and `*` mean the same thing.

options	Description
`noheader`	do not display title
`nostop`	do not stop if command fails

Options

`noheader` suppresses the display of the header as *postestimation_command* is executed each time.

`nostop` specifies that execution of *postestimation_command* is to be performed on the remaining models even if it fails on some.

Remarks and examples

In the example that follows, we fit a model two different ways, store the results, and then use `estimates for` to perform the same test on both of them:

▷ Example 1

```
. use https://www.stata-press.com/data/r19/auto
(1978 automobile data)
. generate gpm = 1/mpg
. regress gpm i.foreign i.foreign#c.weight displ
  (output omitted)
. estimates store reg
. qreg gpm i.foreign i.foreign#c.weight displ
  (output omitted)
. estimates store qreg
. estimates for reg qreg: test 0.foreign#c.weight==1.foreign#c.weight
```

```
Model reg
```

```
 ( 1)  0b.foreign#c.weight - 1.foreign#c.weight = 0

       F(  1,    69) =    4.87
            Prob > F =    0.0307
```

```
Model qreg
```

```
 ( 1)  0b.foreign#c.weight - 1.foreign#c.weight = 0

       F(  1,    69) =    0.03
            Prob > F =    0.8554
```

◁

Also see

[R] **estimates** — Save and manipulate estimation results