

## Postestimation commands

The following postestimation commands are available after `scobit`:

Command	Description
<code>contrast</code>	contrasts and ANOVA-style joint tests of parameters
<code>estat ic</code>	Akaike's, consistent Akaike's, corrected Akaike's, and Schwarz's Bayesian information criteria (AIC, CAIC, AICc, and BIC, respectively)
<code>estat summarize</code>	summary statistics for the estimation sample
<code>estat vce</code>	variance–covariance matrix of the estimators (VCE)
<code>estat (svy)</code>	postestimation statistics for survey data
<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 parameters
* <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 margins (profile plots, interaction plots, etc.)
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of parameters
<code>predict</code>	probabilities, linear predictions and their SEs, etc.
<code>predictnl</code>	point estimates, standard errors, testing, and inference for generalized predictions
<code>pwcompare</code>	pairwise comparisons of parameters
<code>suest</code>	seemingly unrelated estimation
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

\*`forecast` and `lrtest` are not appropriate with `svy` estimation results.

# predict

## Description for predict

predict creates a new variable containing predictions such as probabilities, linear predictions, and standard errors.

## Menu for predict

Statistics > Postestimation

## Syntax for predict

```
predict [type] newvar [if] [in] [ , statistic nooffset ]
```

```
predict [type] stub* [if] [in] , scores
```

statistic	Description
Main	
pr	probability of a positive outcome; the default
xb	$\mathbf{x}_j\mathbf{b}$ , linear prediction
stdp	standard error of the linear prediction

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

- pr, the default, calculates the probability of a positive outcome.
- xb calculates the linear prediction.
- stdp calculates the standard error of the linear prediction.
- nooffset is relevant only if you specified offset(varname) for scobit. It modifies the calculations made by predict so that they ignore the offset variable; the linear prediction is treated as  $\mathbf{x}_j\mathbf{b}$  rather than as  $\mathbf{x}_j\mathbf{b} + \text{offset}_j$ .
- scores calculates equation-level score variables.
  - The first new variable will contain  $\partial \ln L / \partial (\mathbf{x}_j\boldsymbol{\beta})$ .
  - The second new variable will contain  $\partial \ln L / \partial \ln \alpha$ .

# margins

## Description for margins

`margins` estimates margins of response for probabilities and linear predictions.

## Menu for margins

Statistics > Postestimation

## Syntax for margins

```
margins [marginlist] [ , options ]
margins [marginlist] , predict(statistic ...) [predict(statistic ...) ...] [options]
```

<i>statistic</i>	Description
<code>pr</code>	probability of a positive outcome; the default
<code>xb</code>	$\mathbf{x}_j\mathbf{b}$ , linear prediction
<code>stdp</code>	not allowed with <code>margins</code>

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

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

## Remarks and examples

Once you have fit a model, you can obtain the predicted probabilities by using the `predict` command for both the estimation sample and other samples; see [U] [20 Estimation and postestimation commands](#) and [R] [predict](#). Here we will make only a few additional comments.

`predict` without arguments calculates the predicted probability of a positive outcome. With the `xb` option, it calculates the linear combination  $\mathbf{x}_j\mathbf{b}$ , where  $\mathbf{x}_j$  are the independent variables in the  $j$ th observation and  $\mathbf{b}$  is the estimated parameter vector.

With the `stdp` option, `predict` calculates the standard error of the prediction, which is *not* adjusted for replicated covariate patterns in the data.

## ► Example 1

In [example 1](#) of [\[R\] scobit](#), we fit the model `scobit foreign mpg`. To obtain predicted probabilities, we type

```
. use https://www.stata-press.com/data/r19/auto
(1978 automobile data)

. keep make mpg weight foreign

. scobit foreign mpg
(output omitted)

. predict p
(option pr assumed; Pr(foreign))

. summarize foreign p
```

Variable	Obs	Mean	Std. dev.	Min	Max
foreign	74	.2972973	.4601885	0	1
p	74	.2974049	.182352	.0714664	.871624

◀

## Also see

[\[R\] scobit](#) — Skewed logistic regression

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

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