vwls postestimation — Postestimation tools for vwls

Postestimation commands predict margins Also see

Postestimation commands

The following postestimation commands are available after `vwls`:

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
`linktest`	link test for model specification
`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, censored, and truncated predictions
`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

Main

`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`	linear prediction; the default
`stdp`	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

[R] **vwls** — Variance-weighted least squares

[U] 20 Estimation and postestimation commands

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