

xtintreg postestimation — Postestimation tools for xtintreg

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Postestimation commands

The following postestimation commands are available after `xtintreg`:

Command	Description
contrast	contrasts and ANOVA-style joint tests of estimates
estat ic	Akaike's, consistent Akaike's, corrected Akaike's, and Schwarz's Bayesian information criteria (AIC, CAIC, AICc, and BIC)
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
hausman	Hausman's specification test
lincom	point estimates, standard errors, testing, and inference for linear combinations of coefficients
lrtest	likelihood-ratio test
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 coefficients
predict	predictions and their SEs, etc.
predictnl	point estimates, standard errors, testing, and inference for generalized predictions
pwcompare	pairwise comparisons of estimates
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, standard errors, probabilities, and expected values.

Menu for predict

Statistics > Postestimation

Syntax for predict

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

<i>statistic</i>	Description
Main	
<code>xb</code>	linear prediction; the default
<code>stdp</code>	standard error of the linear prediction
<code>stdf</code>	standard error of the linear forecast
<code>pr(a,b)</code>	$\Pr(a < y < b)$, marginal with respect to the random effect
<code>e(a,b)</code>	$E(y \mid a < y < b)$, marginal with respect to the random effect
<code>y^{star}(a,b)</code>	$E(y^*)$, $y^* = \max\{a, \min(y, b)\}$, marginal with respect to the random effect

These statistics are available both in and out of sample; type `predict ... if e(sample) ...` if wanted only for the estimation sample.

where a and b may be numbers or variables; a missing ($a \geq .$) means $-\infty$, and b missing ($b \geq .$) means $+\infty$; see [U] [12.2.1 Missing values](#).

Options for predict

Main

`xb`, the default, calculates the linear prediction $\mathbf{x}_{it}\beta$ using the estimated fixed effects (coefficients) in the model. This is equivalent to fixing all random effects in the model to their theoretical (prior) mean value of zero.

`stdp` calculates the standard error of the linear prediction. It can be thought of as the standard error of the predicted expected value or mean for the observation's covariate pattern. The standard error of the prediction is also referred to as the standard error of the fitted value.

`stdf` calculates the standard error of the linear forecast. This is the standard error of the point prediction for 1 observation. It is commonly referred to as the standard error of the future or forecast value. By construction, the standard errors produced by `stdf` are always larger than those produced by `stdp`; see [Methods and formulas](#) in [R] [regress](#).

`pr(a,b)` calculates estimates of $\Pr(a < y < b | \mathbf{x} = \mathbf{x}_{it})$, which is the probability that y would be observed in the interval (a,b) , given the current values of the predictors, \mathbf{x}_{it} . The predictions are calculated marginally with respect to the random effect. That is, the random effect is integrated out of the prediction function. In the discussion that follows, these two conditions are implied.

a and b may be specified as numbers or variable names; lb and ub are variable names;

`pr(20,30)` calculates $\Pr(20 < y < 30)$;

`pr(lb,ub)` calculates $\Pr(lb < y < ub)$; and

`pr(20,ub)` calculates $\Pr(20 < y < ub)$.

a missing ($a \geq .$) means $-\infty$; `pr(.,30)` calculates $\Pr(-\infty < y < 30)$;

`pr(lb,30)` calculates $\Pr(-\infty < y < 30)$ in observations for which $lb \geq .$

(and calculates $\Pr(lb < y < 30)$ elsewhere).

b missing ($b \geq .$) means $+\infty$; `pr(20,.)` calculates $\Pr(+\infty > y > 20)$;

`pr(20,ub)` calculates $\Pr(+\infty > y > 20)$ in observations for which $ub \geq .$

(and calculates $\Pr(20 < y < ub)$ elsewhere).

`e(a,b)` calculates estimates of $E(y | a < y < b, \mathbf{x} = \mathbf{x}_{it})$, which is the expected value of y conditional on y being in the interval (a,b) , meaning that y is truncated. a and b are specified as they are for `pr()`. The predictions are calculated marginally with respect to the random effect. That is, the random effect is integrated out of the prediction function.

`ystar(a,b)` calculates estimates of $E(y^* | \mathbf{x} = \mathbf{x}_{it})$, where $y^* = a$ if $y \leq a$, $y^* = b$ if $y \geq b$, and $y^* = y$ otherwise, meaning that y^* is the censored version of y . a and b are specified as they are for `pr()`. The predictions are calculated marginally with respect to the random effect. That is, the random effect is integrated out of the prediction function.

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

margins

Description for margins

`margins` estimates margins of response for linear predictions, probabilities, and expected values.

Menu for margins

Statistics > Postestimation

Syntax for margins

```
margins [marginlist] [, options]
```

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

<i>statistic</i>	Description
<code>xb</code>	linear prediction; the default
<code>pr(<i>a,b</i>)</code>	$\Pr(a < y < b)$, marginal with respect to the random effect
<code>e(<i>a,b</i>)</code>	$E(y \mid a < y < b)$, marginal with respect to the random effect
<code>y_{star}(<i>a,b</i>)</code>	$E(y^*)$, $y^* = \max\{a, \min(y, b)\}$, marginal with respect to the random effect
<code>stdp</code>	not allowed with <code>margins</code>
<code>stdf</code>	not allowed with <code>margins</code>

Statistics not allowed with `margins` are functions of stochastic quantities other than `e(b)`.

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

Remarks and examples

[stata.com](http://www.stata.com)

► Example 1: Average marginal probabilities at specified covariate values

In [example 1](#) of [XT] `xtintreg`, we fit a random-effects model of wages. Say that we want to know how union membership status affects the probability that a worker's wage will be "low", where low means a log wage that is less than the 20th percentile of all observations in our dataset. First, we use `centile` to find the 20th percentile of `ln_wage`:

```
. use https://www.stata-press.com/data/r18/nlswork5
(National Longitudinal Survey of Young Women, 14-24 years old in 1968)
. xtintreg ln_wage1 ln_wage2 i.union age grade not_smsa south##c.year, intreg
(output omitted)
. centile ln_wage, centile(20)
```

Variable	Obs	Percentile	Centile	Binom. interp. [95% conf. interval]	
ln_wage	28,534	20	1.301507	1.297063	1.308635

Now we use `margins` to obtain the effect of union status on the probability that the log of wages is in the bottom 20% of women. Given the results from `centile` that corresponds to the log of wages being below 1.30. We evaluate the effect for two groups: 1) women age 30 living in the south in 1988 who graduated high school, but had no more schooling, and 2) the same group of women, but who are instead college graduates (`grade=16`).

```
. margins, dydx(union) predict(pr(.,1.30))
> at(age=30 south=1 year=88 grade=12 union=0)
> at(age=30 south=1 year=88 grade=16 union=0)

Average marginal effects                                     Number of obs = 19,224
Model VCE: OIM

Expression: Pr(ln_wage1<1.30), predict(pr(.,1.30))
dy/dx wrt: 1.union
1._at: union = 0
      age = 30
      grade = 12
      south = 1
      year = 88
2._at: union = 0
      age = 30
      grade = 16
      south = 1
      year = 88
```

		Delta-method				[95% conf. interval]	
		dy/dx	std. err.	z	P> z		
0.union		(base outcome)					
1.union							
	_at						
	1	-.0755536	.0058942	-12.82	0.000	-.0871059	-.0640012
	2	-.0368238	.0034632	-10.63	0.000	-.0436114	-.0300361

Note: dy/dx for factor levels is the discrete change from the base level.

For the first group of women, according to our fitted model, being in a union lowers the probability of being classified as a low-wage worker by almost 7.6 percentage points. Being a college graduate attenuates this effect to just under 3.7 percentage points.



Methods and formulas

Methods and formulas for calculating the available predictions are given in [Methods and formulas](#) of [XT] [xttobit postestimation](#).

Also see

[XT] [xtintreg](#) — Random-effects interval-data regression models

[U] 20 Estimation and postestimation commands

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