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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 ${\tt a}$ and ${\tt x1}$

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

```
\underline{\tt est} \mathtt{imates} \ \mathtt{for} \ \mathit{namelist} \ \big[ \ \textit{, options} \, \big] \colon \mathit{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.

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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/r18/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 greg
- . estimates for reg qreg: test 0.foreign#c.weight==1.foreign#c.weight

Model reg

Model qreg

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Also see

[R] estimates — Save and manipulate estimation results

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