

rreg postestimation — Postestimation tools for rreg

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Postestimation commands

The following postestimation commands are available after `rreg`:

| Command | Description |
|------------------------------|---|
| <code>contrast</code> | contrasts and ANOVA-style joint tests of estimates |
| <code>estat summarize</code> | summary statistics for the estimation sample |
| <code>estat vce</code> | variance–covariance matrix of the estimators (VCE) |
| <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 coefficients |
| <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 coefficients |
| <code>predict</code> | predictions and their SEs, residuals, etc. |
| <code>predictnl</code> | point estimates, standard errors, testing, and inference for generalized predictions |
| <code>pwcompare</code> | pairwise comparisons of estimates |
| <code>test</code> | Wald tests of simple and composite linear hypotheses |
| <code>testnl</code> | Wald tests of nonlinear hypotheses |

*`forecast` is not appropriate with `mi` estimation results.

predict

Description for predict

`predict` creates a new variable containing predictions such as linear predictions, standard errors, residuals, and diagonal elements of the hat matrix.

Menu for predict

Statistics > Postestimation

Syntax for predict

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

| <i>statistic</i> | Description |
|------------------|-------------|
|------------------|-------------|

Main

| | |
|------------------------|---|
| <code>xb</code> | linear prediction; the default |
| <code>stdp</code> | standard error of the linear prediction |
| <code>residuals</code> | residuals |
| <code>hat</code> | diagonal elements of the hat matrix |

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.

`residuals` calculates the residuals.

`hat` calculates the diagonal elements of the hat matrix. You must have run the `rreg` command with the `genwt()` option.

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]
```

| <i>statistic</i> | Description |
|------------------------|---------------------------------------|
| <code>xb</code> | linear prediction; the default |
| <code>stdp</code> | not allowed with <code>margins</code> |
| <code>residuals</code> | not allowed with <code>margins</code> |
| <code>hat</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](#).

Also see

[R] [rreg](#) — Robust regression

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

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