

cmrologit postestimation — Postestimation tools for cmrologit

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Postestimation commands

The following postestimation commands are available after `cmrologit`:

Command	Description
<code>contrast</code>	contrasts and ANOVA-style joint tests of estimates
<code>estat ic</code>	Akaike's, consistent Akaike's, corrected Akaike's, and Schwarz's Bayesian information criteria (AIC, CAIC, AICc, and BIC)
<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>hausman</code>	Hausman's specification test
<code>lincom</code>	point estimates, standard errors, testing, and inference for linear combinations of coefficients
<code>linktest</code>	link test for model specification
<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 coefficients
<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 estimates
<code>test</code>	Wald tests of simple and composite linear hypotheses
<code>testnl</code>	Wald tests of nonlinear hypotheses

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]
```

<i>statistic</i>	Description
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Main

<code>pr</code>	probability that alternatives are ranked first; the default
<code>xb</code>	linear prediction
<code>stdp</code>	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.

`predict` omits missing values casewise if `cmrologit` used casewise deletion (the default); if `cmrologit` used alternativewise deletion (option `altwise`), `predict` uses alternativewise deletion.

Options for predict

Main

`pr`, the default, calculates the probability that alternatives are ranked first.

`xb` calculates the linear prediction.

`stdp` calculates the standard error of the linear prediction.

`nooffset` is relevant only if you specified `offset(varname)` for `cmrologit`. 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 $\mathbf{x}_j\mathbf{b} + \text{offset}_j$.

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>pr</code>	not allowed with <code>margins</code>
<code>stdp</code>	not allowed with <code>margins</code>

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

Because `cmrologit` does not explicitly identify alternatives (that is, there is no alternatives variable), the alternative-specific features of [CM] [margins](#) do not apply to `cmrologit`. See [R] [margins](#) for the full syntax of `margins` available after `cmrologit`.

Remarks and examples

stata.com

See [Comparing respondents](#) and [Clustered choice data](#) in [CM] [cmrologit](#) for examples of the use of `testparm`, an alternative to the `test` command.

See [Comparison of cmrologit and clogit](#) and [On reversals of rankings](#) in [CM] [cmrologit](#) for examples of the use of `estimates`.

See [Comparison of cmrologit and clogit](#) in [CM] [cmrologit](#) for an example of the use of `hausman`.

Also see

[CM] [cmrologit](#) — Rank-ordered logit choice model

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

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