

eivreg postestimation — Postestimation tools for eivreg

[Postestimation commands](#)
 [predict](#)
 [margins](#)
 [Remarks and examples](#)
 Also see

Postestimation commands

The following postestimation commands are available after `eivreg`:

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>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>	linear 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 the linear prediction assuming that values of the covariates used for the prediction were measured without error.

Menu for predict

Statistics > Postestimation

Syntax for predict

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

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

margins

Description for margins

`margins` estimates margins of response for linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

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

Remarks and examples

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

▶ Example 1

We return to [example 1](#) from [R] `eivreg`:

```
. use https://www.stata-press.com/data/r18/auto
(1978 automobile data)
. eivreg price weight foreign, reliab(weight .85)
```

Errors-in-variables regression

Variable	Assumed reliability			
weight	0.8500		Number of obs	= 74
*	1.0000		F(2, 71)	= 18.46
			Prob > F	= 0.0000
			R-squared	= 0.6483
			Root MSE	= 1773.54

price	Coefficient	Std. err.	t	P> t	[95% conf. interval]	
weight	4.31985	.7134251	6.06	0.000	2.89732	5.742379
foreign	4637.32	849.0221	5.46	0.000	2944.418	6330.222
_cons	-8257.017	2390.337	-3.45	0.001	-13023.21	-3490.821

We wish to predict the price of a foreign car that weighs 2,300 pounds. We can use `predict` because 2,300 pounds is the true weight, not the result of an error-prone measurement.

To make this prediction, first we add the new observation to the dataset.

```
. set obs 75
Number of observations (_N) was 74, now 75.
. replace foreign = 1 in 75
(1 real change made)
. replace weight = 2300 in 75
(1 real change made)
```

Now, we use `predict` to predict the price of the car.

```
. predict newprice in 75
(option xb assumed; fitted values)
(74 missing values generated)
(predictions assume covariates measured without error)
. list weight foreign newprice in 75
```

	weight	foreign	newprice
75.	2,300	Foreign	6315.957

`predict` issued a note reminding us that the computed predictions assume that the covariates used for prediction are measured without error. In general, you should avoid using `predict` to obtain in-sample predictions unless you first replace the measurement-error covariates with values that are error free.

◀

Also see

[R] [eivreg](#) — Errors-in-variables regression

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

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