Title

> **oprobit postestimation —** Postestimation tools for oprobit

Postestimation commands

The following postestimation commands are available after `oprobit`:

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)
estat (svy)	postestimation statistics for survey data
estimates	cataloging estimation results
etable	table of estimation results
* forecast	dynamic forecasts and simulations
* hausman	Hausman's specification test
lincom	point estimates, standard errors, testing, and inference for linear combinations of coefficients
linktest	link test for model specification
* 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	probabilities, linear predictions and their SEs, etc.
predictnl	point estimates, standard errors, testing, and inference for generalized predictions
pwcompare	pairwise comparisons of estimates
suest	seemingly unrelated estimation
test	Wald tests of simple and composite linear hypotheses
testnl	Wald tests of nonlinear hypotheses

*`forecast`, `hausman`, and `lrtest` are not appropriate with svy estimation results. `forecast` is also not appropriate with mi estimation results.

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*] { *stub** | *newvar* | *newvarlist* } [*if*] [*in*] [, *statistic*
>
> $\quad$ <u>o</u>utcome(*outcome*) <u>nooff</u>set]

> predict [*type*] *stub** [*if*] [*in*], <u>sc</u>ores

statistic	Description
Main	
pr	predicted probabilities; the default
xb	linear prediction
stdp	standard error of the linear prediction

You specify one or k new variables with pr, where k is the number of outcomes. If you specify one new variable and you do not specify outcome(), then outcome(#1) is assumed.

You specify one new variable with xb and stdp.

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

$\overline{\quad\text{Main}\quad}$

pr, the default, computes the predicted probabilities for all outcomes or for a specific outcome. To compute probabilities for all outcomes, you specify k new variables, where k is the number of categories of the dependent variable. Alternatively, you can specify *stub**; in which case, pr will store predicted probabilities in variables *stub1*, *stub2*, ..., *stubk*. To compute the probability for a specific outcome, you specify one new variable and, optionally, the outcome value in option outcome(); if you omit outcome(), the first outcome value, outcome(#1), is assumed.

Say that you fit a model by typing *estimation_cmd* y x1 x2, and y takes on four values. Then, you could type predict p1 p2 p3 p4 to obtain all four predicted probabilities; alternatively, you could type predict p* to generate the four predicted probabilities. To compute specific probabilities one at a time, you can type predict p1, outcome(#1) (or simply predict p1), predict p2, outcome(#2), and so on. See option outcome() for other ways to refer to outcome values.

xb calculates the linear prediction. You specify one new variable, for example, predict linear, xb. The linear prediction is defined, ignoring the contribution of the estimated cutpoints.

stdp calculates the standard error of the linear prediction. You specify one new variable, for example, `predict se, stdp`.

outcome(*outcome*) specifies for which outcome the predicted probabilities are to be calculated. outcome() should contain either one value of the dependent variable or one of #1, #2, . . . , with #1 meaning the first category of the dependent variable, #2 meaning the second category, etc. outcome() is available only with the default pr option.

nooffset is relevant only if you specified offset(*varname*) for oprobit. 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 $\mathbf{x}_j\mathbf{b} + \text{offset}_j$. nooffset is not allowed with scores.

scores calculates equation-level score variables. The number of score variables created will equal the number of outcomes in the model. If the number of outcomes in the model was k, then

the first new variable will contain $\partial \ln L / \partial (\mathbf{x}_j\mathbf{b})$;

the second new variable will contain $\partial \ln L / \partial \kappa_1$;

the third new variable will contain $\partial \ln L / \partial \kappa_2$;

. . .

and the kth new variable will contain $\partial \ln L / \partial \kappa_{k-1}$, where κ_i refers to the ith cutpoint.

margins

Description for margins

margins estimates margins of response for probabilities and linear predictions.

Menu for margins

Statistics > Postestimation

Syntax for margins

margins $\big[$ *marginlist* $\big]$ $\big[$, *options* $\big]$

margins $\big[$ *marginlist* $\big]$, <u>pred</u>ict(*statistic* . . .) $\big[$ <u>pred</u>ict(*statistic* . . .) . . . $\big]$ $\big[$ *options* $\big]$

statistic	Description
default	probabilities for each outcome
pr	probability for a specified outcome
xb	linear prediction
stdp	not allowed with margins

pr defaults to the first outcome.

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

For the full syntax, see [R] **margins**.

Remarks and examples

See [U] **20 Estimation and postestimation commands** for instructions on obtaining the variance–covariance matrix of the estimators, predicted values, and hypothesis tests. Also see [R] **lrtest** for performing likelihood-ratio tests.

▷ Example 1

In example 1 of [R] **oprobit**, we fit the model oprobit rep77 foreign length mpg. The predict command can be used to obtain the predicted probabilities. We type predict followed by the names of the new variables to hold the predicted probabilities, ordering the names from low to high. In our data, the lowest outcome is "poor" and the highest is "excellent". We have five categories, so we must type five names following predict; the choice of names is up to us:

```
. use https://www.stata-press.com/data/r18/fullauto
(Automobile models)
. oprobit rep77 foreign length mpg
  (output omitted)
. predict poor fair avg good exc
(option pr assumed; predicted probabilities)
. list make model exc good if rep77>=., sep(4) divider
```

	make	model	exc	good
3.	AMC	Spirit	.0006044	.0351813
10.	Buick	Opel	.0043803	.1133763
32.	Ford	Fiesta	.0002927	.0222789
44.	Merc.	Monarch	.0093209	.1700846
53.	Peugeot	604	.0734199	.4202766
56.	Plym.	Horizon	.001413	.0590294
57.	Plym.	Sapporo	.0197543	.2466034
63.	Pont.	Phoenix	.0234156	.266771

◁

❑ Technical note

For ordered probit, predict, xb produces $S_j = x_{1j}\beta_1 + x_{2j}\beta_2 + \cdots + x_{kj}\beta_k$. Ordered probit is identical to ordered logit, except that we use different distribution functions for calculating probabilities. The ordered-probit predictions are then the probability that $S_j + u_j$ lies between a pair of cutpoints κ_{i-1} and κ_i. The formulas for ordered probit are

$$\Pr(S_j + u < \kappa) = \Phi(\kappa - S_j)$$
$$\Pr(S_j + u > \kappa) = 1 - \Phi(\kappa - S_j) = \Phi(S_j - \kappa)$$
$$\Pr(\kappa_1 < S_j + u < \kappa_2) = \Phi(\kappa_2 - S_j) - \Phi(\kappa_1 - S_j)$$

Rather than using predict directly, we could calculate the predicted probabilities by hand.

```
. predict pscore, xb
. generate probexc = normal(pscore-_b[/cut4])
. generate probgood = normal(_b[/cut4]-pscore) - normal(_b[/cut3]-pscore)
```

❑

Also see

[R] **oprobit** — Ordered probit regression

[U] **20 Estimation and postestimation commands**