

Postestimation commands

The following postestimation commands are of special interest after `ivsvar`:

Command	Description
<code>fcast compute</code>	obtain dynamic forecasts
<code>fcast graph</code>	graph dynamic forecasts obtained from <code>fcast compute</code>
<code>irf</code>	create and analyze IRFs
<code>vargranger</code>	Granger causality tests
<code>varlmar</code>	LM test for autocorrelation in residuals
<code>varnorm</code>	test for normally distributed residuals
<code>varsoc</code>	lag-order selection criteria
<code>varstable</code>	check stability condition of estimates
<code>varwle</code>	Wald lag-exclusion statistics

The following standard postestimation commands are also available:

Command	Description
<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 parameters
<code>nlcom</code>	point estimates, standard errors, testing, and inference for nonlinear combinations of parameters
<code>predict</code>	linear predictions and their SEs; residuals
<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 linear predictions and residuals.

Menu for predict

Statistics > Postestimation

Syntax for predict

```
predict [type] newvar [if] [in] [, statistic equation(eqno | eqname) ]
```

<i>statistic</i>	Description
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Main

<code>xb</code>	linear prediction; the default
<code>stdp</code>	standard error of the linear prediction
<code>residuals</code>	residuals

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 for the specified equation.

`stdp` calculates the standard error of the linear prediction for the specified equation.

`residuals` calculates the residuals.

`equation(eqno | eqname)` specifies the equation to which you are referring.

`equation()` is filled in with one *eqno* or *eqname* for options `xb`, `stdp`, and `residuals`. For example, `equation(#1)` would mean that the calculation is to be made for the first equation, `equation(#2)` would mean the second, and so on. You could also refer to the equation by its name; thus, `equation(income)` would refer to the equation named `income` and `equation(hours)`, to the equation named `hours`.

If you do not specify `equation()`, the results are the same as if you specified `equation(#1)`.

For more information on using `predict` after multiple-equation commands, see [\[R\] predict](#).

Remarks and examples

Remarks are presented under the following headings:

[Model selection and inference](#)
[Forecasting](#)
[Predictions](#)

Model selection and inference

See the following sections for information on model selection after `ivsvar`.

- [TS] **irf** — Create and analyze IRFs, dynamic-multiplier functions, and FEVDs
- [TS] **vargranger** — Pairwise Granger causality tests
- [TS] **varlmar** — LM test for residual autocorrelation
- [TS] **varnorm** — Test for normally distributed disturbances
- [TS] **varsoc** — Obtain lag-order selection statistics for VAR and VEC models
- [TS] **varstable** — Check eigenvalue stability condition
- [TS] **varwle** — Obtain Wald lag-exclusion statistics

Forecasting

See the following sections for information on obtaining forecasts after `svvar`:

- [TS] **fcast compute** — Compute dynamic forecasts
- [TS] **fcast graph** — Graph forecasts after `fcast compute`

Predictions

`ivsvar` makes predictions based on the underlying vector autoregressive model. Standard vector autoregressive predictions are available for linear predictions, standard error of predictions, and residuals.

Also see

- [TS] **var ivsvar** — Instrumental-variables structural vector autoregressive models
- [U] **20 Estimation and postestimation commands**

