Title

estat scoretests — Score tests

Description

estat scoretests is for use after sem but not gsem.

estat scoretests displays score tests (Lagrange multiplier tests) for each of the user-specified linear constraints imposed on the model when it was fit. See Sörbom (1989) and Wooldridge (2010, 421–428).

Menu

Statistics > SEM (structural equation modeling) > Testing and CIs > Score tests of linear constraints

Syntax

```
estat scoretests [, minchi2(#)]
```

Option

minchi2(#) suppresses output of tests with $\chi^2(1) < \#$. By default, estat mindices lists values significant at the 0.05 level, corresponding to $\chi^2(1)$ value minchi2(3.8414588). Specify minchi2(0) if you wish to see all tests.

Remarks and examples

stata.com

See [SEM] **example 8**.

Stored results

estat scoretests stores the following in r():

Scalars

r(N_groups)	number of groups

Matrices

r(nobs)	sample size for each group
r(Cns_sctest)	matrix containing the displayed table values

References

Sörbom, D. 1989. Model modification. *Psychometrika* 54: 371–384.

Wooldridge, J. M. 2010. *Econometric Analysis of Cross Section and Panel Data*. 2nd ed. Cambridge, MA: MIT Press.

Also see

[SEM] **example 8** — Testing that coefficients are equal, and constraining them

[SEM] **estat mindices** — Modification indices

[SEM] **estat ginvariant** — Tests for invariance of parameters across groups

[SEM] **methods and formulas for sem** — Methods and formulas for sem

[SEM] **sem postestimation** — Postestimation tools for sem