Title

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nlcom — Nonlinear combinations of parameters

Description

`nlcom` is a postestimation command for use after `sem`, `gsem`, and other Stata estimation commands.

`nlcom` computes point estimates, standard errors, z statistics, p-values, and confidence intervals for (possibly) nonlinear combinations of the estimated parameters. See [R] **nlcom**.

Menu

Statistics > SEM (structural equation modeling) > Testing and CIs > Nonlinear combinations of parameters

Syntax

`nlcom` *exp* [, *options*]

Options

See *Options* in [R] **nlcom**.

Remarks and examples

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See [SEM] **example 42g**.

`nlcom` works in the metric of SEM, which is to say path coefficients, variances, and covariances. If you want to frame your nonlinear combinations in terms of standardized coefficients and correlations and you fit the model with `sem`, not `gsem`, then prefix `nlcom` with `estat stdize:`; see [SEM] **estat stdize**.

❑ Technical note

`estat stdize:` is, strictly speaking, unnecessary because everywhere you wanted a standardized coefficient or correlation, you could just type the formula. If you did that, you would get the same results except for numerical precision. The answer produced with the `estat stdize:` prefix will be a little more accurate because `estat stdize:` is able to substitute an analytic derivative in one part of the calculation where `nlcom`, doing the whole thing itself, would be forced to use a numeric derivative.

❑

Stored results

See *Stored results* in [R] **nlcom**.

Also see

[R] **nlcom** — Nonlinear combinations of estimators

[SEM] **estat stdize** — Test standardized parameters

[SEM] **lincom** — Linear combinations of parameters

[SEM] **test** — Wald test of linear hypotheses

[SEM] **testnl** — Wald test of nonlinear hypotheses

[SEM] example 42g — One- and two-level mediation models (multilevel)