estat scoretests — Score tests

Syntax

estat scoretests [, minchi2(#)]

Menu

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

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).

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

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


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