

estat scoretests — Score tests

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Syntax

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

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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

[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