estat stdize — Test standardized parameters

Syntax

estat stdize: test ...
estat stdize: lincom ...
estat stdize: testnl ...
estat stdize: nlcom ...

Menu

Statistics > SEM (structural equation modeling) > Testing and CIs > Testing standardized parameters

Description

estat stdize: is for use after sem but not gsem.
estat stdize: can be used to prefix test, lincom, testnl, and nlcom; see [SEM] test, [SEM] lincom, [SEM] testnl, and [SEM] nlcom.

These commands without a prefix work in the underlying metric of SEM, which is to say path coefficients, variances, and covariances. If the commands are prefixed with estat stdize:, they will work in the metric of standardized coefficients and correlation coefficients. There is no counterpart to variances in the standardized metric because variances are standardized to be 1.

Remarks and examples

See [SEM] example 16.

Exercise caution when using the estat stdize: prefix to perform tests on estimated second moments (correlations). Do not test that correlations are 0. Instead, omit the estat stdize: prefix and test that covariances are 0. Covariances are more likely to be normally distributed than are correlations.

Stored results

Stored results are the results stored by the command being used with the estat stdize: prefix.
Also see

[SSEM] example 16 — Correlation
[SSEM] test — Wald test of linear hypotheses
[SSEM] lincom — Linear combinations of parameters
[SSEM] testnl — Wald test of nonlinear hypotheses
[SSEM] nlcom — Nonlinear combinations of parameters
[SSEM] sem postestimation — Postestimation tools for sem
[SSEM] methods and formulas for sem — Methods and formulas for sem