

estat mindices — Modification indices

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Description

`estat mindices` is for use after `sem` but not `gsem`.

`estat mindices` reports modification indices for path coefficients and covariances that were constrained or omitted in the fitted model. Modification indices are score tests (Lagrange multiplier tests) for the statistical significance of the constrained parameters. See [Sörbom \(1989\)](#) and [Wooldridge \(2010, 421–428\)](#).

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Syntax

```
estat mindices [ , options ]
```

<i>options</i>	Description
<code>showpclass(<i>classname</i>)</code>	restrict output to parameters in the specified parameter classes
<code>minchi2(#)</code>	display only tests with modification index (MI) \geq #

<i>classname</i>	Description
<code>scoef</code>	structural coefficients
<code>scons</code>	structural intercepts
<code>mcoef</code>	measurement coefficients
<code>mcons</code>	measurement intercepts
<code>serrvar</code>	covariances of structural errors
<code>merrvar</code>	covariances of measurement errors
<code>smerrcov</code>	covariances between structural and measurement errors
<code>meanex</code>	means of exogenous variables
<code>covex</code>	covariances of exogenous variables
<code>all</code>	all the above
<code>none</code>	none of the above

Options

`showclass(classname)` specifies that results be limited to parameters that belong to the specified parameter classes. The default is `showclass(all)`.

`minchi2(#)` suppresses listing paths with modification indices (MIs) less than `#`. 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](http://www.stata.com)

See [\[SEM\] example 5](#).

Stored results

`estat mindices` stores the following in `r()`:

Scalars

`r(N_groups)` number of groups

Matrices

`r(nobs)` sample size for each group
`r(mindices_pclass)` parameter class of modification indices
`r(mindices)` 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 5](#) — Modification indices

[\[SEM\] estat scoretests](#) — Score tests

[\[SEM\] 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