Title

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estat scoretests — Score tests

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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).

Menu

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

Syntax

`estat scoretests [, minchi2(#)]`

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

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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