

test — Wald test of linear hypotheses

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Description

`test` is a postestimation command for use after `sem`, `gsem`, and other Stata estimation commands.

`test` performs the Wald test of the hypothesis or hypotheses that you specify. In the case of `sem` and `gsem`, you must use the `_b[]` coefficient notation.

See [R] [test](#). Also documented there is `testparm`. `testparm` cannot be used after `sem` or `gsem` because its syntax hinges on use of shortcuts for referring to coefficients.

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Syntax

```
test coeflist
```

```
test exp = exp = [= ...]
```

```
test [eqno] [: coeflist]
```

```
test [eqno = eqno [= ...]] [: coeflist]
```

```
test (spec) [(spec) ...] [, test_options]
```

Options

See [Options for test](#) in [R] [test](#).

Remarks and examples

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See [SEM] [example 8](#) and [SEM] [example 16](#).

`test` works in the metric of SEM, which is to say path coefficients, variances, and covariances. If you want to frame your tests in terms of standardized coefficients and correlations and you fit your model with `sem`, not `gsem`, then prefix `test` with `estat stdize`; see [SEM] [estat stdize](#).

Stored results

See *Stored results* in **[R] test**.

Also see

[SEM] example 8 — Testing that coefficients are equal, and constraining them

[SEM] example 16 — Correlation

[R] test — Test linear hypotheses after estimation

[SEM] estat stdize — Test standardized parameters

[SEM] estat eqtest — Equation-level test that all coefficients are zero

[SEM] lrtest — Likelihood-ratio test of linear hypothesis

[SEM] lincom — Linear combinations of parameters