

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(#) ]
```

`collect` is allowed; see [U] [11.1.10 Prefix commands](#).

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

<code>r(N_groups)</code>	number of groups
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Matrices

<code>r(nobs)</code>	sample size for each group
<code>r(Cns_sctest)</code>	matrix containing the displayed table values

References

- Sörbom, D. 1989. Model modification. *Psychometrika* 54: 371–384. <https://doi.org/10.1007/BF02294623>.
- Wooldridge, J. M. 2010. *Econometric Analysis of Cross Section and Panel Data*. 2nd ed. Cambridge, MA: MIT Press.

Also see

- [SEM] **sem** — Structural equation model estimation command
- [SEM] **sem postestimation** — Postestimation tools for sem
- [SEM] **estat ginvariant** — Tests for invariance of parameters across groups
- [SEM] **estat mindices** — Modification indices
- [SEM] **Example 8** — Testing that coefficients are equal, and constraining them
- [SEM] **Methods and formulas for sem** — Methods and formulas for sem