estat scoretests — Score tests

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

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

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