Description Remarks and examples Also see

Description

We demonstrate estat eqtest. See [SEM] Intro 7 and [SEM] estat eqtest.

This example picks up where [SEM] **Example 12** left off:

•	use	https://w	งพพ	stata-press.com/data/r19/auto		
	sem	(price	<-	foreign mpg displacement)	11	1
		(weight	<-	foreign length),	11	'/
				<pre>cov(e.price*e.weight)</pre>		

Remarks and examples

We have fit a two-equation model with equations for endogenous variables price and weight. There happen to be two equations, the model happens to be a seemingly unrelated regression, and the endogenous variables happen to be observed, but none of that is important right now.

estat eqtest displays equation-by-equation Wald tests that all coefficients excluding the intercepts are 0.

. estat eqtest									
Wald tests for equations									
	chi2	df	р						
observed price weight	36.43 633.34	3 2	0.0000						

Note:

1. The null hypothesis for this test is that the coefficients other than the intercepts are 0. We can reject that null hypothesis for each equation.

Also see

[SEM] Example 12 — Seemingly unrelated regression

[SEM] Intro 7 — Postestimation tests and predictions

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

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