Description Remarks and examples Reference Also see

Description

The data analyzed in [SEM] **Example 20** are summary statistics data (SSD) and contain summary statistics on two groups of subjects, those from grade 4 and those from grade 5. Below we show how we created this summary statistics dataset.

See [SEM] Intro 11 for background on SSD.

Remarks and examples

See [SEM] **Example 2** for creating a single-group dataset from published covariances. In this example, we will create a two-group dataset from published correlations, standard deviations, and means.

Marsh and Hocevar (1985) publish lots of SSD, of which we will enter the data for students in grade 4 and grade 5 found on pages 579–581. In that source, the authors published the correlations, standard deviations, and means of their variables.

We will set the data for the first group, declare that we have groups and wish to add another, and set the data for the second group.

Starting with the first group, we will issue the following commands:

. ssd init variable names
. ssd set obs values
. ssd set means values
. ssd set sd values
. ssd set corr values

We will first set the end-of-line delimiter to a semicolon because we are going to have some long lines. We will be entering SSD for 16 variables!

```
. #delimit :
delimiter now ;
                   phyab2
                             phyab3
. ssd init phyab1
                                      phyab4
>
          appear1 appear2 appear3 appear4
>
          peerrel1 peerrel2 peerrel3 peerrel4
>
          parrel1 parrel2 parrel3 parrel4;
Summary statistics data initialized.
                                      Next use, in any order,
    ssd set observations (required)
        It is best to do this first.
   ssd set means (optional)
       Default setting is 0.
   ssd set variances or ssd set sd (optional)
        Use this only if you have set or will set correlations and, even
        then, this is optional but highly recommended. Default setting is 1.
    ssd set covariances or ssd set correlations (required)
```

```
. ssd set obs 134 ;
  (value set)
   Status:
                       observations:
                                        set
                              means: unset
                    variances or sd: unset
        covariances or correlations: unset (required to be set)
. ssd set means
     8.34 8.34 8.37 8.40 7.51 7.22 7.03 7.13
>
      8.44 7.62 7.06 7.89 9.32 9.39 8.69 9.13 ;
  (values set)
   Status:
                       observations:
                                        set
                              means:
                                        set
                    variances or sd: unset
        covariances or correlations: unset (required to be set)
. ssd set sd
      1.90 1.75 2.06 1.88 2.30 2.63 2.71 2.42
>
>
      2.05 2.22 2.38 2.12 1.21 1.21 1.71 1.32 ;
  (values set)
   Status:
                       observations:
                                        set
                              means:
                                       set
                    variances or sd:
                                        set
        covariances or correlations: unset (required to be set)
. ssd set corr
      1.0 \
>
>
      .50 1.0 \
>
      .59 .46 1.0 \
>
      .58 .43 .66 1.0 \
     .30 .27 .35 .46 1.0 \
>
     .32 .34 .38 .39 .71 1.0 \
>
>
     .38 .41 .43 .53 .68 .67 1.0 \
>
     .23 .29 .33 .43 .61 .63 .73 1.0 \
>
     .43 .32 .40 .42 .36 .34 .45 .42 1.0 \
>
      .38 .40 .38 .49 .53 .61 .69 .59 .59 1.0 \
      .27 .24 .41 .37 .43 .46 .57 .57 .61 .59 1.0 \
>
      .43 .41 .37 .47 .51 .45 .63 .61 .59 .58 .65 1.0 \
>
     .20 .14 .15 .18 .22 .21 .13 .03 .15 .19 .12 .14 1.0 \
>
>
     .29 .18 .26 .20 .25 .29 .17 .25 .35 .23 .23 .28 .25 1.0 \
>
      .37 .14 .34 .37 .34 .34 .35 .33 .42 .36 .39 .39 .53 .50 1.0 \
      .13 .10 .16 .21 .33 .28 .23 .22 .23 .25 .23 .28 .46 .43 .59 1.0 ;
  (values set)
   Status:
                       observations:
                                         set
                              means:
                                        set
                                        set
                    variances or sd:
        covariances or correlations:
                                        set
. #delimit cr
delimiter now cr
```

We have now entered the data for the first group, and ssd reports that we have a fully set dataset.

Next we are going to add a second group by typing

The ssd set command now modifies the new group grade==2. If we needed to modify data for grade==1, we would place a 1 right after the set. For example,

. ssd set 1 means ...

We are not modifying data; however, we are now adding data for the second group. The procedure for entering the second group is the same as the procedure for entering the first group:

```
. ssd set obs values
. ssd set means values
. ssd set sd values
. ssd set corr values
```

We do that below.

```
. #delimit :
delimiter now ;
. ssd set obs 251 ;
  (value set for group grade==2)
    Status for group grade==2:
                       observations:
                                         set
                              means: unset
                    variances or sd: unset
        covariances or correlations: unset (required to be set)
. ssd set corr
      1.0 \
>
>
      .31 1.0 \
>
      .52 .45 1.0 \
>
      .54 .46 .70 1.0 \
      .15 .33 .22 .21 1.0 \
>
>
      .14 .28 .21 .13 .72 1.0 \
>
     .16 .32 .35 .31 .59 .56 1.0 \
>
     .23 .29 .43 .36 .55 .51 .65 1.0 \
     .24 .13 .24 .23 .25 .24 .24 .30 1.0 \
>
>
     .19 .26 .22 .18 .34 .37 .36 .32 .38 1.0 \
>
      .16 .24 .36 .30 .33 .29 .44 .51 .47 .50 1.0 \
      .16 .21 .35 .24 .31 .33 .41 .39 .47 .47 .55 1.0 \
>
      .08 .18 .09 .12 .19 .24 .08 .21 .21 .19 .19 .20 1.0 \
>
>
      .01 -.01 .03 .02 .10 .13 .03 .05 .26 .17 .23 .26 .33 1.0 \
>
      .06 .19 .22 .22 .23 .24 .20 .26 .16 .23 .38 .24 .42 .40 1.0 \
      .04 .17 .10 .07 .26 .24 .12 .26 .16 .22 .32 .17 .42 .42 .65 1.0 ;
  (values set for group grade==2)
    Status for group grade==2:
                       observations:
                                         set
                              means: unset
                    variances or sd: unset
        covariances or correlations:
                                        set
```

```
1.84 1.94 2.07 1.82 2.34 2.61 2.48 2.34
. ssd set sd
                 1.71 1.93 2.18 1.94 1.31 1.57 1.77 1.47 ;
>
  (values set for group grade==2)
    Status for group grade==2:
                       observations:
                                        set
                              means: unset
                    variances or sd:
                                      set
        covariances or correlations:
                                        set
 ssd set means 8.20 8.23 8.17 8.56 7.41 7.00 7.17 7.40
>
                 8.81 7.94 7.52 8.29 9.35 9.13 8.67 9.00 ;
  (values set for group grade==2)
    Status for group grade==2:
                       observations:
                                        set
                              means:
                                        set
                    variances or sd:
                                        set
        covariances or correlations:
                                        set
. #delimit cr
delimiter now cr
```

We could stop here and save the data in a Stata dataset. We might type

. save sem_2fmmby

However, we intend to use these data as an example in this manual and online. Here is what you would see if you typed ssd describe:

ssd describe		
Summary statistics data Observations: Variables:	385 16	
Variable name		Variable label
phyab1 phyab2 phyab3 phyab4 appear1 appear2 appear3 appear4 peerre11 peerre12 peerre13 peerre14 parre11 parre12 parre13 parre14		
Group variable: grade (2 groups) Obs by group: 134, 251		

We are going to label these data so that ssd describe can provide more information:

```
. label data "two-factor CFA"
. label var phyab1
                     "Physical ability 1"
. label var phyab2
                     "Physical ability 2"
                     "Physical ability 3"
. label var phyab3
. label var phyab4
                     "Physical ability 4"
. label var appear1
                      "Appearance 1"
. label var appear2
                      "Appearance 2"
. label var appear3
                      "Appearance 3"
. label var appear4
                      "Appearance 4"
. label var peerrel1
                      "Relationship w/ peers 1"
. label var peerrel2
                      "Relationship w/ peers 2"
. label var peerrel3
                      "Relationship w/ peers 3"
. label var peerrel4
                      "Relationship w/ peers 4"
                      "Relationship w/ parent 1"
. label var parrel1
. label var parrel2
                      "Relationship w/ parent 2"
. label var parrel3
                      "Relationship w/ parent 3"
. label var parrel4
                      "Relationship w/ parent 4"
. #delimit ;
delimiter now ;
. notes: Summary statistics data from
>
         Marsh, H. W. and Hocevar, D., 1985,
         "Application of confirmatory factor analysis to the study of
>
>
         self-concept: First- and higher order factor models and their
         invariance across groups", Psychological Bulletin, 97: 562-582. ;
>
. notes: Summary statistics based on
>
         134 students in grade 4 and
         251 students in grade 5
>
>
         from Sydney, Australia. ;
. notes: Group 1 is grade 4, group 2 is grade 5. ;
. notes: Data collected using the Self-Description Questionnaire
         and includes sixteen subscales designed to measure
>
>
         nonacademic traits: four intended to measure physical
         ability, four intended to measure physical appearance,
>
>
         four intended to measure relations with peers, and four
         intended to measure relations with parents. ;
. #delimit cr
delimiter now cr
```

We would now save the dataset.

To see ssd describe's output with the data labeled, see [SEM] **Example 20**.

Reference

Marsh, H. W., and D. Hocevar. 1985. Application of confirmatory factor analysis to the study of self-concept: First- and higher order factor models and their invariance across groups. *Psychological Bulletin* 97: 562–582. https://doi.org/10. 1037/0033-2909.97.3.562.

Also see

[SEM] Example 20 — Two-factor measurement model by group

[SEM] ssd — Making summary statistics data (sem only)

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