lincom — Linear combinations of parameters

Description

lincom is a postestimation command for use after \texttt{sem}, \texttt{gsem}, and nearly all Stata estimation commands.

lincom computes point estimates, standard errors, z statistics, p-values, and confidence intervals for linear combinations of the estimated parameters.

After \texttt{sem} and \texttt{gsem}, you must use the \texttt{\_b[\]} coefficient notation; you cannot refer to variables by using shortcuts to obtain coefficients on variables.

See \cite{lincom}.

Menu

Statistics > SEM (structural equation modeling) > Testing and CIs > Linear combinations of parameters

Syntax

\texttt{lincom exp [ , options ]}

Options

See \textit{Options} in \cite{lincom}.

Remarks and examples

lincom works in the metric of SEM, which is to say path coefficients, variances, and covariances. If you want to frame your linear combinations in terms of standardized coefficients and correlations, and you fit the model with \texttt{sem}, not \texttt{gsem}, then prefix \texttt{lincom} with \texttt{estat stdize};; see \cite{SEM estat stdize}.

Stored results

See \textit{Stored results} in \cite{lincom}.

Also see

\cite{lincom} — Linear combinations of parameters

\cite{SEM estat stdize} — Test standardized parameters

\cite{SEM nlcom} — Nonlinear combinations of parameters

\cite{SEM test} — Wald test of linear hypotheses