nicom — Nonlinear combinations of parameters

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Description

nlcom is a postestimation command for use after sem, gsem, and other Stata estimation commands.

nlcom computes point estimates, standard errors, z statistics, p-values, and confidence intervals for (possibly) nonlinear combinations of the estimated parameters. See [R] **nlcom**.

Menu

Statistics > SEM (structural equation modeling) > Testing and Cls > Nonlinear combinations of parameters

Syntax

nlcom exp [, options]

Options

See Options in [R] nlcom.

Remarks and examples

See [SEM] Example 42g.

nlcom works in the metric of SEM, which is to say path coefficients, variances, and covariances. If you want to frame your nonlinear combinations in terms of standardized coefficients and correlations and you fit the model with sem, not gsem, then prefix nlcom with estat stdize:; see [SEM] estat stdize.

Technical note

estat stdize: is, strictly speaking, unnecessary because everywhere you wanted a standardized coefficient or correlation, you could just type the formula. If you did that, you would get the same results except for numerical precision. The answer produced with the estat stdize: prefix will be a little more accurate because estat stdize: is able to substitute an analytic derivative in one part of the calculation where nlcom, doing the whole thing itself, would be forced to use a numeric derivative.

Stored results

See Stored results in [R] nlcom.

Also see

- [R] nlcom Nonlinear combinations of parameters
- [SEM] estat stdize Test standardized parameters
- [SEM] lincom Linear combinations of parameters
- [SEM] test Wald test of linear hypotheses
- [SEM] testnl Wald test of nonlinear hypotheses
- [SEM] **Example 42g** One- and two-level mediation models (multilevel)

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