sem — Structural equation model estimation command

Description

sem fits structural equation models. Even when you use the SEM Builder, you are using the sem command.

Menu

Statistics > SEM (structural equation modeling) > Model building and estimation

Syntax

```
sem paths [if] [in] [weight] [, options]
```

where paths are the paths of the model in command-language path notation; see [SEM] sem and gsem path notation.

```
model_description_options  fully define, along with paths, the model to be fit

group_options              fit model for different groups

ssd_options                for use with summary statistics data

estimation_options         method used to obtain estimation results

reporting_options          reporting of estimation results

syntax_options             controlling interpretation of syntax
```

Time-series operators are allowed.

bootstrap, by, jackknife, permute, statsby, and svy are allowed; see [U] 11.1.10 Prefix commands.

Weights are not allowed with the bootstrap prefix; see [R] bootstrap.

vce() and weights are not allowed with the svy prefix; see [SVY] svy.

fweights, iweights, and pweights are allowed; see [U] 11.1.6 weight.

Also see [SEM] sem postestimation for features available after estimation.

Options

model_description_options describe the model to be fit. The model to be fit is fully specified by

paths—which appear immediately after sem—and the options covariance(), variance(), and

means(). See [SEM] sem model description options and [SEM] sem and gsem path notation.
group_options allow the specified model to be fit for different subgroups of the data, with some parameters free to vary across groups and other parameters constrained to be equal across groups. See [SEM] sem group options.

ssd_options allow models to be fit using summary statistics data (SSD), meaning data on means, variances (standard deviations), and covariances (correlations). See [SEM] sem ssd options.

estimation_options control how the estimation results are obtained. These options control how the standard errors (VCE) are obtained and control technical issues such as choice of estimation method. See [SEM] sem estimation options.

reporting_options control how the results of estimation are displayed. See [SEM] sem reporting options.

syntax_options control how the syntax that you type is interpreted. See [SEM] sem and gsem syntax options.

Remarks and examples

For a readable explanation of what sem can do and how to use it, see any of the intro sections. You might start with [SEM] Intro 1.

For examples of sem in action, see any of the example sections. You might start with [SEM] Example 1.

For detailed syntax and descriptions, see the references below.

Remarks on three advanced topics are presented under the following headings:

- Default normalization constraints
- Default covariance assumptions
- How to solve convergence problems

Default normalization constraints

sem applies the following rules as necessary to identify the model:

1. means(1: LatentExogenous@0)
   sem constrains all latent exogenous variables to have mean 0. When the group() option is specified, this rule is applied to the first group only.

2. (LatentEndogenous <- _cons@0)
   sem sets all latent endogenous variables to have intercept 0.

3. (first <- Latent@1)
   If latent variable Latent is measured by observed endogenous variables, then sem sets the path coefficient of (first<-Latent) to be 1; first is the first observed endogenous variable.

4. (First<-Latent@1)
   If item 3 does not apply—if latent variable Latent is measured by other latent endogenous variables only—then sem sets the path coefficient of First<-Latent to be 1; First is the first latent variable.

The above constraints are applied as needed. Here are the available overrides:

1. To override the normalization constraints, specify your own constraints. Most normalization constraints are added by sem as needed. See How sem (gsem) solves the problem for you under Identification 2: Normalization constraints (anchoring) in [SEM] Intro 4.
2. To override `means()` constraints, you must use the `means()` option to free the parameter. To override that the mean of latent exogenous variable `MyLatent` has mean 0, specify the `means(MyLatent)` option. See [SEM] `sem` and `gsem` path notation.

3. To override constrained path coefficients from `_cons`, such as `(LatentEndogenous <- `_cons`)`, you must explicitly specify the path without a constraint `(LatentEndogenous <- _cons)`. See [SEM] `sem` and `gsem` path notation.

**Default covariance assumptions**

`sem` assumes the following covariance structure:

1. `covstructure(_Ex, unstructured)`
   All exogenous variables (observed and latent) are assumed to be correlated with each other.

2. `covstructure(e._En, diagonal)`
   The error variables associated with all endogenous variables are assumed to be uncorrelated with each other.

You can override these assumptions by

1. Constraining or specifying the relevant covariance to allow `e.y` and `e.Ly` to be correlated (specify the `covariance(e.y*e.Ly)` option); see [SEM] `sem` model description options.
2. Using the `covstructure()` option; see [SEM] `sem` and `gsem` option covstructure().

**How to solve convergence problems**

See [SEM] Intro 12.

**Stored results**

`sem` stores the following in `e()`:

Scalars

- `e(N)` number of observations
- `e(N_clust)` number of clusters
- `e(N_groups)` number of groups
- `e(N_missing)` number of missing values in the sample for method(mlmv)
- `e(ll)` log likelihood of model
- `e(df_m)` model degrees of freedom
- `e(df_b)` baseline model degrees of freedom
- `e(df_s)` saturated model degrees of freedom
- `e(chi2_ms)` test of target model against saturated model
- `e(df_ms)` degrees of freedom for `e(chi2_ms)`
- `e(p_ms)` p-value for `e(chi2_ms)`
- `e(chi2sb_ms)` Satorra–Bentler scaled test of target model against saturated model
- `e(psb_ms)` p-value for `e(chi2sb_ms)`
- `e(sbc_ms)` Satorra–Bentler correction factor for `e(chi2sb_ms)`
- `e(chi2_bs)` test of baseline model against saturated model
- `e(df_bs)` degrees of freedom for `e(chi2_bs)`
- `e(p_bs)` p-value for `e(chi2_bs)`
- `e(chi2sb_bs)` Satorra–Bentler scaled test of baseline model against saturated model
- `e(psb_bs)` p-value for `e(chi2sb_bs)`
- `e(sbc_bs)` Satorra–Bentler correction factor for `e(chi2_bs)`
- `e(rank)` rank of `e(V)`
- `e(ic)` number of iterations
- `e(rc)` return code
sem — Structural equation model estimation command

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<td>e(sample)</td>
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References


Also see

[SEM] Intro 1 — Introduction
[SEM] sem and gsem path notation — Command syntax for path diagrams
[SEM] sem path notation extensions — Command syntax for path diagrams
[SEM] sem model description options — Model description options
[SEM] sem group options — Fitting models on different groups
[SEM] sem ssd options — Options for use with summary statistics data
[SEM] sem estimation options — Options affecting estimation
[SEM] sem reporting options — Options affecting reporting of results
[SEM] sem and gsem syntax options — Options affecting interpretation of syntax
[SEM] sem postestimation — Postestimation tools for sem
[SEM] Methods and formulas for sem — Methods and formulas for sem
[SVY] svy estimation — Estimation commands for survey data