test — Wald test of linear hypotheses

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Description

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

test performs the Wald test of the hypothesis or hypotheses that you specify. In the case of sem and gsem, you must use the _b[] coefficient notation.

See [R] test. Also documented there is testparm. testparm cannot be used after sem or gsem because its syntax hinges on use of shortcuts for referring to coefficients.

Menu

Statistics > SEM (structural equation modeling) > Testing and CIs > Wald tests of linear hypotheses

Syntax

```
test coeflist

test exp = exp [= ...]

test [eqno] [: coeflist]

test [eqno = eqno [= ...]] [: coeflist]

test (spec) [(spec) ...] [, test_options]
```

Options

See Options for test in [R] test.

Remarks and examples

```
See [SEM] Example 8 and [SEM] Example 16.
```

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

Stored results

See Stored results in [R] test.

Also see

- [SEM] Example 8 Testing that coefficients are equal, and constraining them
- [SEM] Example 16 Correlation
- [R] test Test linear hypotheses after estimation
- [SEM] estat stdize Test standardized parameters
- [SEM] estat egtest Equation-level tests that all coefficients are zero
- [SEM] **lincom** Linear combinations of parameters
- [SEM] **lrtest** Likelihood-ratio test of linear hypothesis

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