lincom — Linear combinations of parameters

Syntax

    lincom exp [, options ]

Menu

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

Description

    lincom is a postestimation command for use after sem, 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 sem and gsem, you must use the _b[ ] coefficient notation; you cannot refer to variables by using shortcuts to obtain coefficients on variables.

    See [R] lincom.

Options

    See Options in [R] 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 sem, not gsem, then prefix lincom with estat stdize; see [SEM] estat stdize.

Stored results

    See Stored results in [R] lincom.

Also see

    [R] lincom — Linear combinations of estimators

    [SEM] estat stdize — Test standardized parameters

    [SEM] nlcom — Nonlinear combinations of parameters

    [SEM] test — Wald test of linear hypotheses