Subject index

Symbols

`#delimit` command 285

A

alpha 2
`alpha` command 7
alpha formula 2
asymptotically distribution free estimator 15
auxiliary variables 81–82

B

`bmiworking.dta` 158, 166

C

case
    change variable name case 269
casewise deletion 10
`center` command 187
centering 187
CFA . . . *see* confirmatory factor analysis
CFI . . . . . *see* comparative fit index
`chi2tail()` option 178
`clonevar` command 14
`codebook, compact` command 4
comparative fit index 23
comparisons of models 225
composite latent variables 115, 139–148
confirmatory factor analysis
    advantages 14
    estimation of two-factor model 36–44
    interpreting results 17–20, 32
    `sem` command 14
constraints 99–101
    equality 127–129
    fixed error variance 141, 144
conventions . . . . . xxii–xxiii
correlated errors 70–81, 123
    growth curves 178
    spurious effects 123
correlated residuals 70–81
correlation comparisons 236–238
covariance comparisons 236–238
covariates 78–81
cross-lagged panel design 84–87
cumulative disadvantage 154

D

data . . . . . xx–xxi
    entering correlations, means, and standard deviations . . 283–293
    entering summary statistics . . . 285
defaults
    restoring SEM Builder defaults 281
degrees of freedom . . . 21, 24, 33, 42–43, 69, 71, 73, 81, 155, 170, 241
direct effects 58–63
    testing 71–78
`display chi2tail()` command . . . 136, 178
`display` command 5
do-files xxi
drawing 265–281

E

effect size 231

effects
direct 71–78
indirect 71–78
total 71–78
`egen` command 8
eigenvalue 5
endogeneity 58
endogenous mediator variables . . . 58–59
endogenous outcome variables . . . 58–59
equal loadings
multiple-group comparison 222
equality constraints . . . 99–101, 127–129
SEM Builder 138
error terms
changing order 116
correlated 70–81
equality constraints 138
naming 125
normally distributed 12
`estat`
`eqgof` postestimation command 56, 67, 111
`framework` postestimation command 21–22
`ggof` postestimation command 241
`ginvariant` postestimation command 221, 223, 243
`gof` postestimation command . . 21–32, 55, 111
`icc` postestimation command . . 165
`mindices` postestimation command 25–26
`stable` postestimation command 99
`stdize:` postestimation command 76–78, 83, 87
`teffects` postestimation command 71–78, 126–127
`estimates store` command . . 136, 221
estimation
asymptotically distribution free 15
maximum variance 15
methods 14
exogenous variables 58–59
covariance structure 80
explained variance 67

F

`factor, pcf` command 4
factor score 9
fixed effects 151
fixed error variance 141, 144
formative construct 140
formative indicators 139–148
formative measurement model 139–148

G

`ginvariant()` option 215
goodness of fit
CFI 23
growth curves 171
RMSEA 24
SRMR 24
graphs
individual trajectories 159–163
moderation effects 91
greek letters
adding in SEM Builder 280
group comparisons 207–261
as an additive effect 207
equal loadings 222
equivalent form 213
full SEM model 210–211
`ginvariant()` option 215
group means 231
invariant loadings 217–222
means 215, 228–236
measurement model 211–238
model fit 247
path analysis 238–252
R-squared 246
reference group 228
unequal N's 244
variances and covariances 236–238
`group()` option 215, 241

growth curves
correlated errors 173, 178
equal error variances 201–204
estimation 165–175
fixed effect 151
goodness of fit 171
identification 155–157
individual trajectories 159–163
interpreting intercept and slope with covariates 191
interpreting mean intercept and slope 170
modification indices 178
purpose of 151
quadratic 179
random effects 185
random intercept 151, 185
random slope 152, 185
time-invariant covariates . . 199–201
time-varying covariates . . . 192–201
trajectory 151

H

`help sem` command xxii
`histogram` command 8

I

ICC . . . . . *see* intraclass correlation
identification 22, 42–44
composite latent variable . . 141–145
formative indicators 141–145
growth curves 155–157
intercept 154
structural equation model 115–117
indirect effects 59–63, 126–127
testing 71–78
interaction 87–93
traditional approach 207–209
intercept
interpreting with covariates . . . 191
intercept constraints 224–225
internal consistency 2
intraclass correlation 163–165
invariance
equal loadings 217–222
measurement model 129

L

latent variable 11–14
reliability of measurement scale 20
variance of 17
likelihood-ratio test 221
listwise deletion 10
loadings 5
long format 160
lowercase
change to uppercase 269
`lrtest` command 136, 221

M

MAR . . . . . *see* missing at random
maximum likelihood estimation 14
MCAR . . . . . *see* missing completely at random
means
group comparisons 228–236
`means()` option 168, 215
measurement invariance 129
measurement models
and group comparisons 210
mediation 58–59, 61–63
`method(adf)` option 15
`method(mlmv)` option 15
methods factor 45
MIMIC model . . *see* multiple indicators, multiple causes models
missing at random 15, 81–82, 200
missing completely at random . . 81–82, 200
missing values 8, 10, 35–36, 165
auxiliary variables 81–82
missing at random 81–82
missing completely at random . . 81–82
`method(mlmv)` option 15

model comparison 225
nested models 178, 179
model fit
`estat gof` command 21–32
models
constraints 99–103
cross-lagged panel design . . . 84–87
interaction 87–93
MIMIC 145–148
moderation 87–93
nonrecursive 93–103
reciprocal relations 94
moderation 87–93
traditional approach 207–209
modification indices 21–32, 123, 178
`multgrp_cfa.dta` 211
`multgrp_path.dta` 238
multiple groups
`ginvariant(none)` option 215
invariant loadings 217–222
multiple indicators, multiple causes models 145–148, 209–210
multiple-group analysis 207–261
measurement model 211–238
multiple-group comparisons
equal loadings 222
equivalent form 213
path analysis 238–252

N

National Longitudinal Survey of Youth, 1997 . . . . . 3, 157, 211
`nlsy97cfa.dta` 3
`noconstant` option 168
`nodirect` option 126
nonrecursive models 93–103

O

ordering error terms 116

P

parceling 44
path analysis 57–111
multiple-group comparisons . . 238–252
postestimation commands
`estat eqgof` 56, 67
`estat framework` 21–22
`estat ggof` 241
`estat ginvariant` . . 221, 223, 243
`estat gof` 55
`estat icc` 165
`estat mindices` 25–26
`estat stable` 99
`estat stdize:` 83, 87
`estat teffects` . . 71–78, 126–127
`predict` 10, 91
`predict` postestimation command . . 10, 91
principal component factor analysis . . 3–6

Q

quadratic graph 183
quadratic growth curve identification 156–157

R

R-squared 67
random effects 151
random intercept 151
random slope 152, 163
recursive model 116
reference group
group comparisons 228
reference indicator 17
selection of 120
reflective indicators 114, 139
reliability
scale reliability in CFA 20
scale reliability with correlated errors 20, 28
scale reliability without correlated errors 20
`rename (*), lower` command 269
reordering labels 116
`reshape` command 160
RMSEA . . . . *see* root mean squared error of approximation
robust estimator 14

root mean squared error of approximation 24
`rowmean()` option 8

S

saving estimates 221
scale score 8
SEM Builder . . . . . xx, 265–281
adding special characters 280
adding text 280
CFA model 12–14, 48–51
copy figure to Word document 277
custom reporting 232
equality constraints 138, 269
equality constraints on errors . . 138
fixing error variance at 0 144
group comparisons
same form of model 216
model fitting 277–279
postestimation commands 280–281
restore defaults 281
restricting results shown 278
`sembuilder` command 12, 48, 106, 266
`sem` command 14–20, 35–36
SEM reference manual . . . . . xxi–xxii
`sem, coeflegend` command 75–76, 131
`sem, standardized` command 18
`sem_sm2.dta` 265
`sembuilder` command 12, 48, 106, 266
`set obs` command 285
significance
for chi-squared 136
not reported for variances 31
slope 152, 154
Small Stata xxii
spurious effects
and correlated errors 123
SRMR . . . . . *see* standardized root mean squared residual
`ssd`
command limitations 293
`describe` command 266
`list` command 286
`set correlations` command 285
`ssdmath.dta` 286
standardized coefficients 227–228
standardized root mean squared residual 24
standardized solution 18
storing estimates 221
Structural Equation Modeling Reference Manual . . . . xxi–xxii
structural model 57–111
`summarize` command 8
summary data xx
summary statistics
entering 283–293
limitations 293

T

t test 228
tables
comparison of models 225–228
mean comparison 234
testing equality of coefficients 82–84
tests
equality constraints . . . 99–103, 133
indirect effects 71–78
invariance 138
nonlinear 76–78
significance of chi-squared 136
total effects 71–78
total score 8
trajectory
fixed effect 151
random effect 151
`twoway` command 183

U

unequal *N*'s 244
unidimensional 1
unique variance 11

unstandardized coefficients 227–228
uppercase
    change to lowercase 269

V
variance comparisons 236–238
`vce(bootstrap)` option 15

W
wide format 166

X
`xtmixed` command 201