Subject and author index

This is the subject and author index for the Structural Equation Modeling Reference Manual. Readers interested in topics other than structural equation modeling should see the combined subject index (and the combined author index) in the Quick Reference and Index.

A
addgroup, subcommand, [SEM] ssd
ADF, see asymptotic distribution free
AIC, see Akaike information criterion
Akaike, H., [SEM] References
Akaike information criterion, [SEM] estat gof, [SEM] example 4, [SEM] methods and formulas
allmissing option, see sem option allmissing
Alwin, D. F., [SEM] References
anchoring, [SEM] Glossary, see constraints, normalization

B
baseline comparisons, [SEM] estat gof, [SEM] example 4
baseline model, [SEM] estat gof, [SEM] example 4, [SEM] methods and formulas
baseopts option, see sem option baseopts()
Bayesian information criterion, [SEM] estat gof, [SEM] example 4, [SEM] methods and formulas
Bentler, P. M., [SEM] References
Bentler–Raykov squared multiple-correlation coefficient, [SEM] estat eggof
BIC, see Bayesian information criterion
Bollen, K. A., [SEM] References
bootstrap, [SEM] Glossary
Brown, T. A., [SEM] References
Browne, M. W., [SEM] References
build, subcommand, [SEM] ssd

C
Campbell, D. T., [SEM] References
CD, see coefficient of determination
CFA, see models, confirmatory factor analysis
CFI, see comparative fit index
chi-squared test, [SEM] methods and formulas
CI, see confidence interval
cluster, see sem option vce()
estimation options, [SEM] estat teffects, [SEM] example 7,
[SEM] methods and formulas, [SEM] Glossary
indirect, [SEM] estat teffects, [SEM] example 7,
[SEM] methods and formulas, [SEM] Glossary
total, [SEM] estat teffects, [SEM] example 7,
[SEM] methods and formulas, [SEM] Glossary
eigenvalue stability index, [SEM] estat stable
EIM, see expected information matrix
eim, see sem option vce()
endogenous variable, [SEM] intro 3, [SEM] Glossary
eigof, estat subcommand, [SEM] estat eqgof
eqtest, estat subcommand, [SEM] estat eqtest
error, [SEM] Glossary
variable, [SEM] intro 3, [SEM] Glossary
estat
eigof command, [SEM] intro 6, [SEM] estat
eigof, [SEM] example 3
eqtest command, [SEM] intro 6, [SEM] estat
eqtest, [SEM] example 13
framework command, [SEM] intro 6, [SEM] estat
framework, [SEM] example 11
ggof command, [SEM] intro 6, [SEM] estat ggof,
[SEM] example 21
ginvariant command, [SEM] intro 6, [SEM] estat
ginvariant, [SEM] example 22
gof command, [SEM] estat gof, [SEM] example 4
mindices command, [SEM] intro 6, [SEM] estat
mindices, [SEM] example 5, [SEM] example 9
residuals command, [SEM] intro 6, [SEM] estat
residuals, [SEM] example 10
scoretests command, [SEM] intro 6, [SEM] estat
scoretests, [SEM] example 8
stable command, [SEM] intro 6, [SEM] estat
stable, [SEM] example 7
stdize: prefix command, [SEM] estat stdize,
[SEM] example 16
summarize command, [SEM] estat summarize
tefffects command, [SEM] estat teffects,
[SEM] example 7
estimation method, [SEM] Glossary
estimation options, [SEM] sem estimation options
_ex, [SEM] sem option construe() exogenous variable, [SEM] intro 3, [SEM] Glossary
expected information matrix, [SEM] Glossary

factor analysis, see models, confirmatory factor analysis
factor scores, [SEM] intro 6, [SEM] example 14,
[SEM] methods and formulas, [SEM] predict
feedback loops, [SEM] estat stable, [SEM] estat
tefffects
fictional data, [SEM] Glossary
first-order latent variables, [SEM] Glossary
Fiske, D. W., [SEM] References

forcecorrelations option, see sem option
forcecorrelations
forcenoanchor option, see sem option
forcenoanchor
framework, estat subcommand, [SEM] estat
framework
Freeman, E. H., [SEM] References
from() option, see sem option from()

generalized least squares, [SEM] intro 3
generalized method of moments, [SEM] Glossary
ggof, estat subcommand, [SEM] estat ggof
ginvariant, estat subcommand, [SEM] estat
ginvariant
ginvariant() option, see sem option ginvariant()
GMM, see generalized method of moments
gof, estat subcommand, [SEM] estat gof
goodness-of-fit statistics and tests, [SEM] intro 6,
[SEM] estat eigof, [SEM] estat ggof,
[SEM] estat gof, [SEM] example 3,
[SEM] example 4, [SEM] Glossary
graphical user interface, see GUI
group invariance test, [SEM] methods and formulas
group() option, see sem option group()
GUI, [SEM] GUI, [SEM] Glossary

Haller, A. O., [SEM] References
Hancock, G. R., [SEM] References
Hausman, J. A., [SEM] References
hierarchical models, see models, confirmatory factor analysis
higher-order models, see models, confirmatory factor analysis
Hocevar, D., [SEM] References
hypothesis tests, [SEM] test, [SEM] testnl

identification, [SEM] Glossary, see model identification
indicator variables, [SEM] Glossary
information criteria, see Akaike information criterion,
see Bayesian information criterion
init, ssd subcommand, [SEM] ssd
initial values, [SEM] Glossary, see starting values
intercept, [SEM] intro 3, [SEM] Glossary, also see
constraints, specifying

jackknife, [SEM] Glossary
joint normality, see normality, joint
J¨ oreskog, K. G., [SEM] References
K
Kenny, D. A., [SEM] References
Kline, R. B., [SEM] References
Klugel, J. R., [SEM] References

L
Lagrange multiplier tests, [SEM] estat ginvariant,
[SEM] estat mindices, [SEM] estat scoretests,
[SEM] Glossary
latent growth models, see models, latent growth
latent() option, see sem option latent()
latent variable, [SEM] intro 3, [SEM] Glossary
level() option, see sem option level()

Ex. [SEM] sem option construt() likelihood-ratio tests, [SEM] lrtest
methods and formulas
lincom command, [SEM] intro 6, [SEM] estat stdize,
[SEM] lincom
linear regression, [SEM] Glossary, also see models,
linear regression
list, and subcommand, [SEM] std
log likelihood, [SEM] methods and formulas
lrtest command, [SEM] example 10

M
manifest variables, [SEM] Glossary
MAR, see missing values
Marsh, H. W., [SEM] References
maximize(options), see sem option maximize
maximum likelihood, [SEM] intro 3, [SEM] methods
and formulas, [SEM] Glossary
with missing values, [SEM] example 26,
[SEM] Glossary
means() option, see sem option means()
measurement component, [SEM] Glossary
error models, see models, measurement error
models, [SEM] Glossary, also see models,
measurement variables, [SEM] Glossary
method, [SEM] Glossary
method() option, see sem option method()
MIMIC models, see models, multiple indicators and
multiple causes
mindices, estat subcommand, [SEM] estat mindices
missing values, [SEM] example 26
ML, see maximum likelihood
ml, see sem option method()
MLMV, see maximum likelihood with missing values
mlmv, see sem option method()
model identification, [SEM] intro 3
model-implied covariances and correlations,
[SEM] example 11
model simplification tests, [SEM] example 8,
[SEM] example 10
models,
CFA, see models, confirmatory factor analysis
confirmatory factor analysis, [SEM] example 15,
[SEM] intro 4,
[SEM] example 17, [SEM] Glossary
correlated uniqueness, [SEM] intro 4,
correlation, [SEM] intro 4, [SEM] example 16,
[SEM] Glossary
latent growth, [SEM] intro 4, [SEM] example 18,
[SEM] Glossary
linear regression, [SEM] example 24
measurement, [SEM] intro 4, [SEM] example 1,
[SEM] example 3, [SEM] example 20
measurement error, [SEM] intro 4,
[SEM] example 1
MIMIC, see models, multiple indicators and multiple
causes
multiple indicators and multiple causes,
[SEM] intro 4, [SEM] example 10,
[SEM] Glossary
multivariate regression, [SEM] example 12, also see
models, seemingly unrelated regression
nonrecursive, [SEM] example 7
reliability, [SEM] intro 4, [SEM] example 24
replaying, [SEM] intro 6
seemingly unrelated regression, [SEM] intro 4,
[SEM] example 12, [SEM] Glossary
structural, [SEM] intro 4, [SEM] example 7,
[SEM] example 9, [SEM] Glossary
modification indices, [SEM] estat mindices,
[SEM] example 5, [SEM] methods and formulas
[SEM] Glossary
moments (of a distribution), [SEM] Glossary
MTMM, see multitrait–multimethod data and matrices
Mueller, R. O., [SEM] References
multiple correlation, [SEM] Glossary
multitrait–multimethod data and matrices,
[SEM] intro 4, [SEM] example 17
multivariate regression, [SEM] Glossary, see models,
multivariate regression
Muthén, B., [SEM] References

N
nlcom command, [SEM] intro 6, [SEM] estat stdize,
[SEM] nlcom
nl1 option, see sem option nl1
noanchor option, see sem option noanchor
capalatent option, see sem option ncapalatent
nocapsreport option, see sem option nocapsreport
nonconstant option, see sem option nonconstant
nodefine option, see sem option nodefine
nofootnote option, see sem option nofootnote
noheader option, see sem option noheader
noivstart option, see sem option noivstart
noheader option, see sem option noheader
nolabel option, see sem option nolabel
name option, see sem option name
noncursive models, see nonrecursive models
nonnormed fit index, see Tucker–Lewis index
nonrecursive (structural) model (system),
[SEM] Glossary
nonrecursive models, [SEM] estat stable
stability of, [SEM] estat stable, [SEM] example 7
normality,
conditional, [SEM] intro 3
joint, [SEM] intro 3
normalization constraints, [SEM] Glossary, see
constraints, normalization
normalized residuals, [SEM] estat residuals,
[SEM] methods and formulas, [SEM] Glossary
notable option, see sem option notable
noxconditional option, see sem option noxconditional

O
observed information matrix, [SEM] Glossary
observed variables, [SEM] intro 3, [SEM] Glossary

OIM, see observed information matrix

Oim, see sem option vce()
OPG, see outer product of gradients
outer product of gradients, [SEM] Glossary

P
p-value, [SEM] Glossary
parameter constraints, [SEM] estat ginvariant,
[SEM] Glossary
parameters, [SEM] Glossary
combinations of, [SEM] lincom, [SEM] nlcom
path, [SEM] Glossary
adding, [SEM] intro 5
coefficients, [SEM] Glossary
constraining, [SEM] intro 3
diagrams, [SEM] intro 2, [SEM] Glossary
notation, [SEM] intro 2, [SEM] sem path notation,
[SEM] Glossary
pclose, [SEM] example 4
population error, [SEM] estat gof, [SEM] example 4
Portes, A., [SEM] References
postestimation commands, [SEM] intro 6, [SEM] sem postestimation
postestimation, predicted values, [SEM] intro 6,
[SEM] example 14, [SEM] predict
predict command, [SEM] intro 6, [SEM] example 14,
[SEM] predict
predicted values, see postestimation, predicted values

Q
QML, see quasimaximum likelihood
quasimaximum likelihood, [SEM] Glossary

R
Raftery, A. E., [SEM] References
raw residuals, [SEM] methods and formulas
Raykov, T., [SEM] References
recursive (structural) model (system), [SEM] Glossary
regression, [SEM] Glossary, see models
reliability, [SEM] intro 4, [SEM] sem model
description options, [SEM] sem option reliability()
reliability option, [SEM] Glossary
repair, see subcommand, [SEM] ssd
reporting options, [SEM] sem reporting options
residuals, [SEM] estat gof, [SEM] estat residuals,
[SEM] example 4, [SEM] Glossary
residuals, estat subcommand, [SEM] estat residuals
RMSEA, see root mean squared error of approximation
robust, [SEM] Glossary
robust, Huber/White/sandwich estimator of variance
RMSEA, [SEM] estat gof
R, see sem option vce()
root mean squared error of approximation, [SEM] estat
gof, [SEM] example 4, [SEM] methods and formulas

R², [SEM] estat egof

S
satopts() option, see sem option satopts()
saturated model, [SEM] estat gof, [SEM] example 4,
[SEM] methods and formulas, [SEM] Glossary
saved results, [SEM] intro 6
Schwarz, G., [SEM] References
Schwarz information criterion, see Bayesian information
criterion
score tests, [SEM] intro 6, [SEM] estat ginvariant,
[SEM] estat mindices, [SEM] estat scoretests,
[SEM] methods and formulas, [SEM] Glossary
scores, [SEM] Glossary
scoretests, estat subcommand, [SEM] estat scoretests
second-order latent variables, [SEM] Glossary
seemingly unrelated regression, see models, seemingly
unrelated regression
select() option, see sem option select()
SEM, [SEM] methods and formulas, [SEM] Glossary,
see structural equation modeling
sem command, [SEM] GUI, [SEM] methods and
formulas, [SEM] sem, [SEM] sem model
description options, [SEM] sem path notation,
[SEM] Glossary
missing values, [SEM] example 26
with constraints, [SEM] example 8
sem option
allmissing, [SEM] sem estimation options
baseopts(), [SEM] sem estimation options
coeflegend, [SEM] example 8,
[SEM] example 16, [SEM] sem reporting options
sem option, continued
  constraints(), [SEM] sem model description options, [SEM] sem option constraints()
  covariance(), [SEM] sem model description options, [SEM] sem path notation
  [SEM] example 17, [SEM] sem model description options, [SEM] sem option covstructure()
forcecorrelations, [SEM] sem ssd options
forceanchor, [SEM] sem model description options
forexconditional, [SEM] sem option
  noxconditional
from(), [SEM] sem model description options.
  [SEM] sem option from()
ginvvariant(), [SEM] intro 5, [SEM] example 23,
  [SEM] sem group options
group(), [SEM] intro 5, [SEM] example 20,
  [SEM] example 23, [SEM] sem group options,
  [SEM] sem option select(), [SEM] sem path notation
latent(), [SEM] sem syntax options
level(), [SEM] sem reporting options
maximizeoptions, [SEM] sem estimation options
means(), [SEM] intro 4, [SEM] example 18,
  [SEM] sem model description options,
  [SEM] sem path notation
method(), [SEM] intro 3, [SEM] intro 7,
  [SEM] intro 8, [SEM] sem estimation options,
  [SEM] sem option method()
  [SEM] Glossary
m1, [SEM] sem estimation options
noanchor, [SEM] sem model description options
nocapslatent, [SEM] sem syntax options
nocnsreport, [SEM] sem reporting options
noonconstant, [SEM] sem model description options
nodefine, [SEM] sem reporting options
nointerfootnote, [SEM] sem reporting options
nointerheader, [SEM] sem reporting options
noistart, [SEM] sem estimation options
noiweight, [SEM] sem reporting options
nomean, [SEM] sem model description options
noteable, [SEM] sem reporting options
noxconditional, [SEM] sem estimation options,
  [SEM] sem option noxconditional
reliability(), [SEM] example 24, [SEM] sem model description options,
  [SEM] sem option reliability()
setopts(), [SEM] sem estimation options
select(), [SEM] sem option select(), [SEM] sem ssd options
showginvariant, [SEM] sem ssd options
standardized, [SEM] sem reporting options
variance(), [SEM] sem model description options,
  [SEM] sem path notation
sem option, continued
vce(), [SEM] intro 3, [SEM] intro 7,
  [SEM] intro 8, [SEM] sem estimation options,
  [SEM] sem option method()
  [SEM] Glossary
wrap(), [SEM] sem reporting options
sem postestimation commands, [SEM] intro 6
set, ssd subcommand, [SEM] ssd
showginvariant option, see sem option showginvariant
  signing digitally data, see datasignature command
Singleton, R., Jr., [SEM] References
Sobel, M. E., [SEM] References
St˘rbom, D., [SEM] References
  squared multiple correlation, [SEM] methods and formulas
SRMR, see standardized, root mean squared residual
SSD, see summary statistics data
ssd
  addgroup command, [SEM] ssd
  build command, [SEM] ssd
  describe command, [SEM] ssd
  init command, [SEM] ssd
  list command, [SEM] ssd
  repair command, [SEM] ssd
  set command, [SEM] ssd
status command, [SEM] ssd
unaddgroup command, [SEM] ssd
  stability of nonrecursive models, see nonrecursive models, stability of
stable, estat subcommand, [SEM] estat stable
  standard errors, see sem option vce()
standardized
  coefficients, [SEM] example 3, [SEM] example 6,
  [SEM] Glossary, also see standardized parameters
covariance, [SEM] Glossary
covariance residual, [SEM] methods and formulas
  mean residual, [SEM] methods and formulas
option, [SEM] example 11
  parameters, [SEM] estat stdize, [SEM] methods and formulas
residuals, [SEM] estat residuals, [SEM] methods and formulas
  [SEM] Glossary
root mean squared residual, [SEM] estat
ggof, [SEM] estat ggf, [SEM] example 4,
  [SEM] example 21, [SEM] methods and formulas
standardized option, see sem option standardized
St˘rnæs, C. E., [SEM] References
starting values, [SEM] intro 3, [SEM] sem option from()
  [SEM] sem path notation,
  [SEM] Glossary
status, ssd subcommand, [SEM] ssd
stdize, estat subcommand, [SEM] estat stdize
structural
  equation model, [SEM] Glossary
  models, see models, structural
subject and author index

structural equation modeling, see constraints structured, [SEM] Glossary
structured (correlation or covariance), [SEM] Glossary
substantive constraints, [SEM] Glossary, see constraints summarize, estat subcommand, [SEM] estat summarize
summary statistics, [SEM] estat summarize
Summers, G. F., [SEM] References
sureg command, see models, seemingly unrelated regression
survey data and estimation, [SEM] intro 9

t
technique, [SEM] Glossary
teffects, estat subcommand, [SEM] estat teffects
testnl command, [SEM] estat stdize, [SEM] testnl
testparm command, [SEM] test
tests,
  chi-squared, see chi-squared test
  goodness-of-fit, see goodness-of-fit statistics and tests
  group invariance, see group invariance test hypothesis, see hypothesis tests
  Lagrange multiplier, see Lagrange multiplier tests
  likelihood-ratio, see likelihood-ratio tests
  model simplification, see model simplification tests
  modification indices, see modification indices
  score, see score tests
  Wald, see Wald tests
  TLI, see Tucker–Lewis index
  Tucker–Lewis index, [SEM] estat gof, [SEM] methods and formulas

u
unaddgroup, ssd subcommand, [SEM] ssd
unit loading, [SEM] intro 3
unstandardized coefficient, [SEM] Glossary
unstructured, [SEM] Glossary

v
variable types, [SEM] intro 3
variance, [SEM] intro 3, also see constraints, specifying variance() option, see sem option variance()
  variance–covariance matrix (of the estimator),
  [SEM] Glossary, also see sem option vce()
VCE, see variance–covariance matrix (of the estimator)
  vce() option, see sem option vce()