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estat sd — Display variance components as standard deviations and correlations

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Description

estat sd is for use after gsem but not sem.

estat sd displays the fitted variance components as standard deviations and correlations.

Menu

Statistics > SEM (structural equation modeling) > Other > Display standard deviations and correlations

Syntax

```
estat sd \left[\text{, verbose post } \frac{\texttt{coefl}}{\texttt{egend}}\right]
```

collect is allowed; see [U] 11.1.10 Prefix commands.

Options

verbose specifies that the full estimation table be displayed. By default, only the variance components are displayed. This option is implied when post is specified.

post causes estat sd to behave like a Stata estimation (e-class) command. estat sd posts the vector of calculated standard deviation and correlation parameters along with the corresponding variance—covariance matrix to e(), so that you can treat the estimated parameters just as you would results from any other estimation command. For example, you could use test to perform simultaneous tests of hypotheses on the parameters, or you could use lincom to create linear combinations.

The following option is not shown in the dialog box:

coeflegend specifies that the legend of the coefficients and how to specify them in an expression be displayed rather than displaying the statistics for the coefficients. This option is allowed only if post is also specified.

Remarks and examples

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See [SEM] Example 31g.

Stored results

estat sd stores the following in r():

Matrices

r(b) coefficient vector

r(V) variance-covariance matrix of the estimators

r(table) table of results

If post is specified, estat sd stores the following in e():

Matrices

e(b) coefficient vector

e(V) variance-covariance matrix of the estimators

Also see

```
[SEM] gsem — Generalized structural equation model estimation command
[SEM] gsem postestimation — Postestimation tools for gsem
[SEM] Example 31g — Two-factor measurement model (generalized response)
```

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