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mvtest — Multivariate tests

Description Syntax References Also see

Description

mvtest performs multivariate tests on means, covariances, and correlations and tests of univariate, bivariate, and multivariate normality. The tests of means, covariances, and correlations assume multivariate normality (Mardia, Kent, and Bibby 1979). Both one-sample and multiple-sample tests are provided. All multiple-sample tests provided by mvtest assume independent samples.

Structural equation modeling provides a more general framework for estimating means, covariances, and correlations and testing for differences across groups; see [SEM] Intro 5 and [SEM] Example 16.

Syntax

mvtest subcommand ... [, ...]

subcommand	Description	See
means	test means	[MV] mvtest means
covariances	test covariances	[MV] mvtest covariances
correlations	test correlations	[MV] mvtest correlations
normality	test multivariate normality	[MV] mvtest normality

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Also see

- [MV] canon Canonical correlations
- [MV] **hotelling** Hotelling's T^2 generalized means test
- [MV] manova Multivariate analysis of variance and covariance
- [R] **correlate** Correlations of variables
- [R] **mean** Estimate means
- [R] sdtest Variance-comparison tests
- [R] **sktest** Skewness and kurtosis tests for normality
- [R] swilk Shapiro-Wilk and Shapiro-Francia tests for normality
- [R] **ttest** t tests (mean-comparison tests)
- [SEM] **Intro 5** Tour of models
- [SEM] Example 16 Correlation

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