Title

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sem option method() — Specifying method and calculation of VCE

Description Syntax Options Remarks and examples Also see

Description

`sem` option `method()` specifies the method used to obtain the estimated parameters.

`sem` option `vce()` specifies the technique used to obtain the variance–covariance matrix of the estimates (VCE), which includes the reported standard errors.

Syntax

`sem ... [ , ... method(`*method*`) vce(`*vcetype*`) ... ]`

method	Description
`ml`	maximum likelihood; the default
`mlmv`	`ml` with missing values
`adf`	asymptotic distribution free

vcetype	Description
`oim`	observed information matrix; the default
`eim`	expected information matrix
`opg`	outer product of gradients
`sbentler`	Satorra–Bentler estimator
`robust`	Huber/White/sandwich estimator
`cluster` *clustvar*	generalized Huber/White/sandwich estimator
`bootstrap [ ,` *bootstrap_options* `]`	bootstrap estimation
`jackknife [ ,` *jackknife_options* `]`	jackknife estimation

`pweights` and `iweights` are not allowed with `sbentler`.

The following combinations of `method()` and `vce()` are allowed:

	`oim`	`eim`	`opg`	`sbentler`	`robust`	`cluster`	`bootstrap`	`jackknife`
`ml`	x	x	x	x	x	x	x	x
`mlmv`	x	x	x		x	x	x	x
`adf`	x	x					x	x

Options

`method(`*method*`)` specifies the method used to obtain parameter estimates. `method(ml)` is the default.

`vce(`*vcetype*`)` specifies the technique used to obtain the VCE. `vce(oim)` is the default.

Remarks and examples

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See [SEM] **Intro 4**, [SEM] **Intro 8**, and [SEM] **Intro 9**.

Also see

[SEM] **sem** — Structural equation model estimation command

[SEM] **Intro 4** — Substantive concepts

[SEM] **Intro 8** — Robust and clustered standard errors

[SEM] **Intro 9** — Standard errors, the full story

[SEM] **Example 26** — Fitting a model with data missing at random