This paper examines self-esteem and its dimensions using the Revised Janis-Field Feelings of Inadequacy Scale (RJFFIS) and the Rosenberg Self-Esteem Scale (RSES) in a sample comprising mostly university undergraduates ($n = 826$). We analyzed their relationship with social anxiety (SA) and social skills (SS), assessed with the Social Anxiety Questionnaire for adults (SAQ), the Social Skills Questionnaire (CHASO) and the Rathus Assertiveness Schedule (RAS). The heptafactorial solution for the RJFFIS explains 59.65% of the common variance and supports a multifactorial concept of self-esteem, including facets that have to do with physical appearance and abilities, social relationships, and academic or work skills. The moderate correlations with the RSES support the convergent validity of the RJFFIS. On the other hand, we found that self-esteem is moderately related to SA and SS. Subjects with high SA show significantly lower self-esteem than those with low SA and the opposite occurs regarding SS. There are gender differences in terms of self-esteem, with men showing higher scores than women. These results support the multidimensional nature of self-esteem and the need to investigate its role in the areas of both SA and SS.