Package 'semTools'

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Type Package

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Suggests parallel, Amelia, mice	
Description This package provide useful tools for structural equation modeling analysis.	
License GPL (>= 2)	
LazyLoad yes	
LazyData yes	
URL https://github.com/simsem/semTools/wiki	
R topics documented:	
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2 kurtosis

kurtosis

Finding excessive kurtosis

Description

Finding excessive kurtosis (g2) of an object

Usage

kurtosis(object, population=FALSE)

Arguments

object A vector used to find a excessive kurtosis

population TRUE to compute the parameter formula. FALSE to compute the sample statistic

formula.

Details

The excessive kurtosis computed is g2. The parameter excessive kurtosis γ_2 formula is

$$\gamma_2 = \frac{\mu_4}{\mu_2^2} - 3,$$

where μ_i denotes the *i* order central moment.

The excessive kurtosis formula for sample statistic g_2 is

$$g_2 = \frac{k_4}{k_2^2},$$

where k_i are the i order k-statistic.

The standard error of the excessive kurtosis is

$$Var(\hat{g}_2) = \frac{24}{N}$$

where N is the sample size.

Value

A value of an excessive kurtosis with a test statistic if the population is specified as TRUE

Author(s)

Sunthud Pornprasertmanit (University of Kansas; <psunthud@ku.edu>)

References

Weisstein, Eric W. (n.d.). *Kurtosis*. Retrived from MathWorld–A Wolfram Web Resource http://mathworld.wolfram.com/Kurtosis.html

Examples

kurtosis(1:5)

measurementInvariance 3

measurementInvariance Measurement Invariance Tests

Description

Testing measurement invariance across groups using a typical sequence of model comparison tests.

Usage

```
measurementInvariance(..., strict = FALSE, quiet = FALSE)
```

Arguments

... The same arguments as for any lavaan model. See cfa for more information.

strict If TRUE, the sequence requires 'strict' invariance. See details for more informa-

tion.

quiet If TRUE, a summary is printed out containing an overview of the different models

that are fitted, together with some model comparison tests.

Details

If strict = FALSE, the following four models are tested in order:

- 1. Model 1: configural invariance. The same factor structure is imposed on all groups.
- 2. Model 2: weak invariance. The factor loadings are constrained to be equal across groups.
- 3. Model 3: strong invariance. The factor loadings and intercepts are constrained to be equal across groups.
- 4. Model 4: The factor loadings, intercepts and means are constrained to be equal across groups.

Each time a more restricted model is fitted, a chi-square difference test is reported, comparing the current model with the previous one, and comparing the current model to the baseline model (Model 1). In addition, the difference in cfi is also reported (delta.cfi).

If strict = TRUE, the following five models are tested in order:

- 1. Model 1: configural invariance. The same factor structure is imposed on all groups.
- 2. Model 2: weak invariance. The factor loadings are constrained to be equal across groups.
- 3. Model 3: strong invariance. The factor loadings and intercepts are constrained to be equal across groups.
- 4. Model 4: strict invariance. The factor loadings, intercepts and residual variances are constrained to be equal across groups.
- 5. Model 5: The factor loadings, intercepts, residual variances and means are constrained to be equal across groups.

Note that if the chi-square test statistic is scaled (eg. a Satorra-Bentler or Yuan-Bentler test statistic), a special version of the chi-square difference test is used as described in http://www.statmodel.com/chidiff.shtml

Value

Invisibly, all model fits in the sequence are returned as a list.

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Author(s)

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References

Vandenberg, R. J., and Lance, C. E. (2000). A review and synthesis of the measurement invariance literature: Suggestions, practices, and recommendations for organizational research. *Organizational Research Methods*, *3*, 4-70.

Examples

```
HW.model <- ' visual =~ x1 + x2 + x3

textual =~ x4 + x5 + x6

speed =~ x7 + x8 + x9 '
```

measurementInvariance(HW.model, data=HolzingerSwineford1939, group="school")

miPowerFit

Modification indices and their power approach for model fit evaluation

Description

The model fit evaluation approach using modification indices and their power proposed by Saris, Satorra, and van der Veld (2009, pp. 570-573).

Usage

```
miPowerFit(lavaanObj, stdLoad=0.4, cor=0.1, stdBeta=0.1, intcept=0.2, stdDelta=NULL, delta=NULL)
```

Arguments

lavaanObj	The lavaan model object used to evaluate model fit
stdLoad	The amount of standardized factor loading that one would like to be detected (rejected). The default value is 0.4, which is suggested by Saris and colleagues (2009, p. 571).
cor	The amount of factor or error correlations that one would like to be detected (rejected). The default value is 0.1, which is suggested by Saris and colleagues (2009, p. 571).
stdBeta	The amount of standardized regression coefficients that one would like to be detected (rejected). The default value is 0.1, which is suggested by Saris and colleagues (2009, p. 571).
intcept	The amount of standardized intercept (similar to Cohen's d that one would like to be detected (rejected). The default value is 0.2, which is equivalent to a low effect size proposed by Cohen (1988, 1992).
stdDelta	The vector of the standardized parameters that one would like to be detected (rejected). If this argument is specified, the value here will overwrite the other arguments above. The order of the vector must be the same as the row order from modification indices from the lavaan object. If a single value is specified,

the value will be applied to all parameters.

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delta

The vector of the unstandardized parameters that one would like to be detected (rejected). If this argument is specified, the value here will overwrite the other arguments above. The order of the vector must be the same as the row order from modification indices from the lavaan object. If a single value is specified, the value will be applied to all parameters.

Details

In the lavaan object, one can inspect the modification indices and expected parameter changes. Those values can be used to evaluate model fit by the method proposed by Saris and colleagues (2009). First, one should evaluate whether the modification index of each parameter is significant. Second, one should evaluate whether the power to detect a target expected parameter change is high enough. If the modification index is not significant and the power is high, there is no misspecification. If the modification index is significant and the power is low, the fixed parameter is misspecified. If the modification index is significant and the power is high, the expected parameter change is investigated. If the expected parameter change is large (greater than the the target expected parameter change), the parameter is not misspecificied. If the modification index is not significant and the power is low, the decision is inconclusive.

Value

A data frame with these variables:

- 1. lhs The left-hand side variable (with respect to the lavaan operator)
- 2. op The lavaan syntax operator: "~~" represents covariance, "=~" represents factor loading, "~" represents regression, and "~1" represents intercept.
- 3. rhs The right-hand side variable (with respect to the lavaan operator)
- 4. group The group of the parameter
- 5. mi The modification index of the fixed parameter
- 6. epc The expected parameter change if the parameter is freely estimated
- 7. target.epc The target expected parameter change that represents the minimum size of misspecification that one would like to be detected by the test with a high power
- 8. std.epc The standardized expected parameter change if the parameter is freely estimated
- 9. std.target.epc The standardized target expected parameter change
- 10. significant.mi Represents whether the modification index value is significant
- 11. high.power Represents whether the power is enough to detect the target expected parameter change
- 12. decision The decision whether the parameter is misspecified or not: "M" represents the parameter is misspecified, "NM" represents the parameter is not misspecified, "EPC:M" represents the parameter is misspecified decided by checking the expected parameter change value, "EPC:NM" represents the parameter is not misspecified decided by checking the expected parameter change value, and "I" represents the decision is inconclusive.

Author(s)

Sunthud Pornprasertmanit (University of Kansas; <psunthud@ku.edu>)

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References

Cohen, J. (1988). Statistical power analysis for the behavioral sciences (2nd ed.). Hillsdale, NJ: Erlbaum.

Cohen, J. (1992). A power primer. Psychological Bulletin, 112, 155-159.

Saris, W. E., Satorra, A., & van der Veld, W. M. (2009). Testing structural equation models or detection of misspecifications? *Structural Equation Modeling*, 16, 561-582.

Examples

```
library(lavaan)
HS.model \leftarrow 'visual = x1 + x2 + x3
              textual =~ x4 + x5 + x6
              speed = ^{\sim} x7 + x8 + x9 '
fit <- cfa(HS.model, data=HolzingerSwineford1939, group="sex", meanstructure=TRUE)</pre>
miPowerFit(fit)
model <- '
  # latent variable definitions
     ind60 = x1 + x2 + x3
     dem60 = y1 + a*y2 + b*y3 + c*y4
     dem65 = y5 + a*y6 + b*y7 + c*y8
  # regressions
    dem60 \sim ind60
    dem65 \sim ind60 + dem60
  # residual correlations
    y1 ~~ y5
    y2 ~~ y4 + y6
    y3 ~~ y7
    y4 ~~ y8
    y6 ~~ y8
fit2 <- sem(model, data=PoliticalDemocracy, meanstructure=TRUE)</pre>
miPowerFit(fit2, stdLoad=0.3, cor=0.2, stdBeta=0.2, intcept=0.5)
```

moreFitIndices

Calculate more fit indices

Description

Calculate more fit indices that are not already provided in lavaan.

Usage

```
moreFitIndices(object, nPrior = 1)
```

Arguments

object The lavaan model object provided after running the cfa or the sem functions.

nPrior The sample size on which prior is based. This argument is used to compute

The sample size on which prior is based. This argument is used to compute BIC*.

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Details

Normed Fit Index (nfi; West, Taylor, & Wu, 2012) is one of the relative fit indices which can be computed by

$$nfi = \frac{\chi_0^2 - \chi_k^2}{\chi_0^2},$$

where χ_k^2 is the chi-square test statistic value of the target model, χ_0^2 is the chi-square test statistic value of the null model.

Incremental Fit Index (ifi; West, Taylor, & Wu, 2012) is one of the relative fit indices which can be computed by

$$ifi = \frac{\chi_0^2 - \chi_k^2}{\chi_0^2 - df_k},$$

where df_k is the degree of freedom when fitting the target model

Gamma Hat (gfi*; West, Taylor, & Wu, 2012) is one of the relative fit indices which can be computed by

$$gfi* = \frac{p}{p + 2 \times \frac{\chi_k^2 - df_k}{N - 1}},$$

where N is the sample size, p is the number of variables in the model.

Adjusted Gamma Hat (agfi*; West, Taylor, & Wu, 2012) is one of the relative fit indices which can be computed by

$$agfi* = \left(1 - \frac{p \times (p+1)}{2 \times df_k}\right) \times (1 - gfi*),$$

Corrected Akaike Information Criterion (AICc; Burnham & Anderson, 2003) is the corrected version of aic for small sample size:

$$aicc = f + \frac{2k(k+1)}{N-k-1},$$

where f is the minimized discrepancy function, which is the product of the log likelihood and -2, and k is the number of parameters in the target model.

Expected Value of Cross-Validation Index (ECVI; West, Taylor, & Wu, 2012) is the average discrepancy in the fitted covariance matrices between two samples of equal sample size across all possible combinations of two samples from the same population:

$$ecvi = f + \frac{2 \times k}{N},$$

Stochastic information criterion (sic; Preacher, 2006) is similar to aic or bic. This index will account for model complexity in the model's function form, in addition to the number of free parameters. sic can be computed by

$$sic = \frac{1}{2} \left(f - \log \det I(\hat{\theta}) \right),$$

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where $I(\hat{\theta})$ is the information matrix of the parameters.

Corrected Bayesian Information Criterion (BIC*; Kuha, 2004) is similar to bic but explicitly specifying the sample size on which the prior is based (N_{prior}) .

$$bicc = f + k \log (1 + N/N_{prior}),$$

Hannan-Quinn Information Criterion (hqc; Hannan & Quinn, 1979) is used for model selection similar to aic or bic.

$$hqc = f + 2k\log(\log N),$$

Value

- 1. nfi Normed Fit Index
- 2. ifi Incremental Fit Index
- 3. gfi* Gamma Hat
- 4. agfi* Adjusted Gamma Hat
- 5. aicc Corrected Akaike Information Criterion
- 6. ecvi Expected Value of Cross-Validation Index
- 7. sic Stochastic Information Criterion
- 8. bic* Bayesian Information Criterion with specifying the prior sample size
- 9. hqc Hannan-Quinn Information Criterion

Author(s)

Sunthud Pornprasertmanit (University of Kansas; <psunthud@ku.edu>) Aaron Boulton (University of Kansas; <aboulton@ku.edu>)

References

Burnham, K., & Anderson, D. (2003). *Model selection and multimodel inference: A practical-theoretic approach*. New York, NY: Springer-Verlag.

Kuha, J. (2004). AIC and BIC: Comparisons of assumptions and performance. *Sociological Methods Research*, 33, 188-229.

Preacher, K. J. (2006). Quantifying parsimony in structural equation modeling. *Multivariate Behavioral Research*, 43, 227-259.

West, S. G., Taylor, A. B., & Wu, W. (2012). Model fit and model selection in structural equation modeling. In R. H. Hoyle (Ed.), *Handbook of Structural Equation Modeling*. New York: Guilford.

Examples

orthogonalize 9

orthogonalize Orthogonalize data for 2-way interaction in SEM

Description

Orthogonalize indicators of a 2-way interaction between latent variables

Usage

```
orthogonalize(dat, xvars, zvars)
```

Arguments

dat	Matrix or data frame of item level data.
xvars	A vector of column numbers corresponding to indicators of the focal predictor (x) .
zvars	A vector of column numbers corresponding to indicators of the moderator (z).

Details

This functions will take a data frame or matrix and create orthogonalized product terms to compute latent variable interactions based on the method proposed by Little, Bovaird, & Widaman. The orthogonalized product terms can be entered into a SEM as indicators of a latent interaction variable. This function will compute all possible orthogonalized product terms (e.g., x has 3 indicators and z has 4 indicators, the function will return 3*4=12 new orthogonalized product terms)

Value

1. data Original data with orthogonalized product terms appended.

Author(s)

Alexander M. Schoemann (University of Kansas; <schoemann@ku.edu>)

References

Little, T. D., Bovaird, J. A., & Widaman, K. F. (2006). On the merits of orthogonalizing powered and product terms: Implications for modeling interactions among latent variables. *Structural Equation Modeling*, *13* 497-519.

Examples

```
library(MASS)

n <- 500
means <- c(0,0)
covmat <- matrix(c(1, 0.3, 0.3, 1),nrow=2)

data <- mvrnorm(n,means,covmat)

x<-as.vector(data[,1])</pre>
```

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```
z<-as.vector(data[,2])
y < -rnorm(n, 0, 1) + .4 \times x + .4 \times z + .2 \times x \times z
x1 < -rnorm(n, 0.2, .2) + .7 * x
x2 < -rnorm(n, 0.2, .2) + .7 * x
x3 < -rnorm(n, 0.2, .2) + .7 * x
z1 < -rnorm(n, 0.2, .2) + .7 * z
z2 < -rnorm(n, 0.2, .2) + .7 * z
z3 < -rnorm(n, 0.2, .2) + .7 * z
y1<-rnorm(n,0.2,.2)+.7*y
y2 < -rnorm(n, 0.2, .2) + .7 * y
y3 < -rnorm(n, 0.2, .2) + .7 * y
dat<-data.frame(cbind(x1,x2,x3,z1,z2,z3,y1,y2,y3))</pre>
datOrth <-orthogonalize(dat,(1:3), (4:6))</pre>
#Fit model in Lavaan
library(lavaan)
syntax <- '
x = x1 + x2 + x3
z = 21 + z2 + z3
xz = x1z1 + x1z2 + x1z3 + x2z1 + x2z2 + x2z3 + x3z1 + x3z2 + x3z3
y = y1 + y2 + y3
x ~~ z
x ~~ 0*xz
z ~~ 0*xz
y \sim x + z + xz
fit <- sem(model = syntax, data=datOrth, std.lv=TRUE)</pre>
summary(fit, fit.measures=TRUE)
```

parcelAllocation

Random Allocation of Items to Parcels in a Structural Equation Model

Description

This function generates a given number of randomly generated item-to-parcel allocations, fits a model to each allocation, and provides averaged results over all allocations.

Usage

```
parcelAllocation(nPerPar, facPlc, nAlloc=100, syntax, dataset, names='default', leaveout=0, ...)
```

Arguments

nPerPar

A list in which each element is a vector corresponding to each factor indicating sizes of parcels. If variables are left out of parceling, they need not be accounted for here (i.e., parcels of size "1").

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facPlc A list in which each element is a vector corresponding to each factor indicating manifest variables in respective factor. Either variable names or column numbers. Variables not included listed will not be included in output datasets. nAlloc The number of random allocations of items to parcels to generate. lavaan syntax. If substituted with a file name, parcelAllocation will print outsyntax put data sets to a specified folder rather than analyzing using lavaan (note for Windows users: file path must be specified using forward slashes). dataset Data set. Can be file path or R object (matrix or dataframe). If the data has missing values multiple imputation before parceling is recommended. (Optional) A character vector containing the names of parceled variables. names A vector of variables to be left out of randomized parceling. Either variable leaveout names or column numbers are allowed.

Details

This function implements the random item to parcel allocation procedure described in Sterba (2011) and Sterba and MccCallum (2010). The function takes a single data set with item level data, randomly assigns items to parcels, fits a structural equation model to the parceled data (using lavaan), and repeats this process for a user specified number of random allocations. Results from all fitted models are summarized and output. For further details on the benefits of the random allocation of itesm to parcels see Sterba (2011) and Sterba and MccCallum (2010).

Additional arguments to be passed to lavaan

Value

Estimates A data frame containing results related to parameter estimates with columns corresponding to parameter names, average parameter estimates across allocations, the standard deviation of parameter estimates across allocations, the minimum parameter estimate across allocations, the maximum parameter estimate across allocations, the range of parameter estimates across allocations, and the proportions of allocations in which the parameter estimate is significant. SE A data frame containing results related to standard errors with columns corresponding to parameter names, average standard errors across allocations, the standard deviation of standard errors across allocations, the minimum standard error across allocations, the maximum standard error across allocations, and the range of standard errors across allocations. Fit A data frame containing results related to model fit with columns corresponding to fit index names, the average of each index across allocations, the standard deviation of each fit index across allocations, the minimum of each fit index across allocations, the maximum of each fit index across allocations, and the range of each fit index across allocations.

Author(s)

Corbin Quick (University of Kansas; <corbinq@ku.edu>) Alexander M. Schoemann (University of Kansas; <schoemann@ku.edu>)

References

Sterba, S.K. (2011). Implications of parcel-allocation variability for comparing fit of item-solutions and parcel-solutions. *Structural Equation Modeling*, 18, 554-577. Sterba, S.K. & MacCallum,

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R.C. (2010). Variability in parameter estimates and model fit across random allocations of items to parcels. *Multivariate Behavioral Research*, 45, 322-358.

Examples

plotRMSEApower

Plot power curves for RMSEA

Description

Plots power of RMSEA over a range of sample sizes

Usage

```
plotRMSEApower(rmsea0, rmseaA, df, nlow, nhigh, steps, alpha=.05)
```

Arguments

rmsea0	Null RMSEA
rmseaA	Alternative RMSEA
df	Model degrees of freedom
nlow	Lower sample size
nhigh	Upper sample size
steps	Increase in sample size for each iteration. Smaller values of steps will lead to more precise plots. However, smaller step sizes means a longer run time.
alpha	Alpha level used in power calculations

Details

This function creates plot of power for RMSEA against a range of sample sizes. The plot places sample size on the horizontal axis and power on the vertical axis. The user should indicate the lower and upper values for sample size and the sample size between each estimate ("step size") We strongly urge the user to read the sources below (see References) before proceeding. A web version of this function is available at: http://quantpsy.org/rmsea/rmseaplot.htm.

Value

1. plot Plot of power for RMSEA against a range of sample sizes

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Author(s)

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References

MacCallum, R. C., Browne, M. W., & Cai, L. (2006). Testing differences between nested covariance structure models: Power analysis and null hypotheses. *Psychological Methods*, *11*, 19-35.

MacCallum, R. C., Browne, M. W., & Sugawara, H. M. (1996). Power analysis and determination of sample size for covariance structure modeling. *Psychological Methods*, *1*, 130-149.

MacCallum, R. C., Lee, T., & Browne, M. W. (2010). The issue of isopower in power analysis for tests of structural equation models. *Structural Equation Modeling*, 17, 23-41.

Preacher, K. J., Cai, L., & MacCallum, R. C. (2007). Alternatives to traditional model comparison strategies for covariance structure models. In T. D. Little, J. A. Bovaird, & N. A. Card (Eds.), *Modeling contextual effects in longitudinal studies* (pp. 33-62). Mahwah, NJ: Lawrence Erlbaum Associates.

Steiger, J. H. (1998). A note on multiple sample extensions of the RMSEA fit index. *Structural Equation Modeling*, *5*, 411-419.

Steiger, J. H., & Lind, J. C. (1980, June). *Statistically based tests for the number of factors*. Paper presented at the annual meeting of the Psychometric Society, Iowa City, IA.

Examples

```
plotRMSEApower(.025, .075, 23, 100, 500, 10)
```

for imputation.

runMI

Multiply impute and analyze data using lavaan

Description

This function takes data with missing observations, multiple imputes the data, runs a SEM using lavaan and combines the results using Rubin's rules.

Usage

```
runMI(data.mat,data.model, m, miPackage="Amelia", digits=3, seed=12345,
    std.lv = FALSE, estimator = "ML", group = NULL, group.equal = "", ...)
```

Arguments

data.mat	Data frame with missing observations or a list of data frames where each data frame is one imputed data set (for imputed data generated outside of the function). If a list of data frames is supplied, then other options can be left at the default.
data.model	lavaan syntax for the the model to be analyzed.
m	Number of imputations wanted.
miPackage	Package to be used for imputation. Currently runMI only uses Amelia or mice

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digits Number of digits to print in the results.

seed Random number seed to be used in imputations.

std.1v lavaan option. If TRUE, the metric of each latent variable is determined by

fixing their variances to 1.0. If FALSE, the metric of each latent variable is

determined by fixing the factor loading of the first indicator to 1.0.

estimator lavaan option. The estimator to be used. Can be one of the following: "ML" for

maximum likelihood, "GLS" for generalized least squares, "WLS" for weighted least squares (sometimes called ADF estimation), "MLM" for maximum likelihood estimation with robust standard errors and a Satorra-Bentler scaled test statistic, "MLF" for maximum likelihood estimation with standard errors based on first-order derivatives and a conventional test statistic, "MLR" for maximum likelihood estimation with robust 'Huber-White' standard errors and a scaled test statistic which is asymptotically equivalent to the Yuan-Bentler T2-star test statistic. Note that the "MLM", "MLF" and "MLR" choices only affect the stan-

dard errors and the test statistic.

group lavaan option. A variable name in the data frame defining the groups in a multi-

ple group analysis.

group . equal lavaan option. A vector of character strings. Only used in a multiple group anal-

ysis. Can be one or more of the following: "loadings", "intercepts", "means", "regressions", "residuals", "residual.covariances", "lv.variances" or "lv.covariances",

specifying the pattern of equality constraints across multiple groups.

. . . Other arguments to be passed to the imputation package

Value

runMI returns a list with pooled fit indices, estimates, standard errors and fraction missing information.

fit Pooled fit information. The first set of fit information are simply averaged across

imputations and are not trustworthy. The second set of fit information, is a pooled Chi-square statistic based on Li, Meng, Raghunathan, & Rubin (1991)

parameters Pooled parameter estimates and standard errors. Wald statistics and p values

are computed from the pooled estimates and standard errors. Also contains two estimates of Fraction of Missing Information (FMI). The first estimate of FMI (FMI.1) is asymptotic FMI and the second estimate of FMI (FMI.2) is corrected

for small numbers of imputation

Author(s)

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References

Li, K.H., Meng, X.-L., Raghunathan, T.E. and Rubin, D.B. (1991). Significance Levels From Repeated p-values with Multiply-Imputed Data. Statistica Sinica, 1, 65-92. Rubin, D.B. (1987) Multiple Imputation for Nonresponse in Surveys. J. Wiley & Sons, New York.

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Examples

No Example

simParcel

Simulated Data set to Demonstrate Random Allocations of Parcels

Description

A simulated data set with 2 factors with 9 indicators for each factor

Usage

data(simParcel)

Format

A data frame with 800 observations of 18 variables.

```
flitem1 Item 1 loading on factor 1
```

flitem2 Item 2 loading on factor 1

flitem3 Item 3 loading on factor 1

flitem4 Item 4 loading on factor 1

flitem5 Item 5 loading on factor 1

flitem6 Item 6 loading on factor 1

flitem7 Item 7 loading on factor 1

flitem8 Item 8 loading on factor 1

flitem9 Item 9 loading on factor 1

f2item1 Item 1 loading on factor 2

f2item2 Item 2 loading on factor 2

f2item3 Item 3 loading on factor 2

f2item4 Item 4 loading on factor 2

f2item5 Item 5 loading on factor 2

f2item6 Item 6 loading on factor 2

f2item7 Item 7 loading on factor 2

f2item8 Item 8 loading on factor 2

f2item9 Item 9 loading on factor 2

Source

Data was generated using the simsem package.

Examples

head(simParcel)

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skew

Finding skewness

Description

Finding skewness (g1) of an object

Usage

skew(object, population=FALSE)

Arguments

object A vector used to find a skewness

population TRUE to compute the parameter formula. FALSE to compute the sample statistic

formula.

Details

The skewness computed is g1. The parameter skewness γ_2 formula is

$$\gamma_2 = \frac{\mu_3}{\mu_2^{3/2}},$$

where μ_i denotes the *i* order central moment.

The excessive kurtosis formula for sample statistic g_2 is

$$g_2 = \frac{k_3}{k_2^2},$$

where k_i are the i order k-statistic.

The standard error of the skewness is

$$Var(\hat{g}_2) = \frac{6}{N}$$

where N is the sample size.

Value

A value of a skewness with a test statistic if the population is specified as TRUE

Author(s)

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References

Weisstein, Eric W. (n.d.). *Skewness*. Retrived from MathWorld–A Wolfram Web Resource http://mathworld.wolfram.com/Skewness.html

Examples

skew(1:5)

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