Using measurementInvariance

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Version 0.3.2

Package overview

measurementInvariance is an R package dedicated to sound measurement invariance (MI) analysis, focusing on issues of establishing partial MI. It subsumes SEM and IRT models by importing from lavaan and mirt respectively.

Imported packages:

- lavaan
- mirt
- Ckmeans.1d.dp
- reshape2
- msm
- plvr
- blavaan (only needed in Bayesian part)
- rstan (only needed in Bayesian part)

Function overview

There are 4 main functions:

- testMI(): Global MI tests
- clusterItems(): Under violations of MI, find clusters (subsets) of items, for which MI holds
- partialMI(): Use a chosen item cluster as anchor
- modelAveraging(): When not choosing an item cluster, apply Bayesian model averaging to reflect information from several competing partial MI models.

All functions deal with unidimensional models only. The typical workflow is intended to be testMI() -> clusterItems() -> either partialMI() or modelAveraging(). However, the functions can also be used independently.

Continuous data (& partial MI)

Here we are taking data from the Holzinger-Swinefort (1939) example on cognitive tests. We will use the "Speed" items with gender as a grouping variable, for which MI is to be tested.

Assume, we are interested in establishing strong MI for the purpose of group comparison. The summary function gives an overview over model fit of sequentially tested MI models as well as their comparison.

```
speed <- c("t10", "t11", "t12", "t13")</pre>
testMIspeed <- testMI(items = speed,</pre>
                      group = "sex",
                      data = Data,
                      MIlevel = "strong")
summary(testMIspeed)
#> Two group model with:
  Female Male total
#>
      155 146 301
#>
#> MI level
                     configural
                                  weak strong
#> chi2
                          17.26 26.24 51.09
#> df
                              4
                                            10
#> p
                           0.002 0.000 0.000
                           0.950 0.928 0.846
#> CFI
#> RMSEA
                           0.148 0.135 0.165
#> RMSEA 90% lower
                          0.084
                                 0.084 0.122
#> SRMR
                           0.038 0.065 0.086
                                  8.796 26.244
#> diff chi2
#> diff df
                                      3
                                             .3
#> diff p
                                  0.032
                                             0
#> diff CFI
                                 -0.022 -0.082
#> diff RMSEA
                                 -0.013 0.03
#> diff SRMR
                                 0.027 0.021
#> Effect (DIF range)
                                 0.688 0.565
#>
#> package
                       lavaan
#> estimator
                         MLR
#> item type
                 continuous
#> item missings
                        none
#> standardized
                          yes
#>
#> Use getModel() to access parameter estimates or to further process the results.
```

We identify (borderline) issues with weak and definite problems with strong MI (for cut-offs see Chen, 2007). We proceed to identify item clusters for which MI holds. Most importantly, we need to tell the clusterItem()

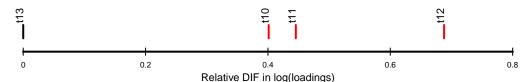
function, for which parameter types there were issues with MI. In this case it's both loadings and difficulties (aka intercepts).

First, item clustering is done by setting a threshold in loading difference that is not to be surpassed by the items of a specific cluster. The smaller the threshold, the more homogeneous the items of a cluster become when compared across groups.

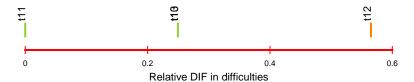
```
clusterItemsSpeed <- clusterItems(res_testMI = testMIspeed,</pre>
                                   clusterWhat = c("loadings", "difficulties"),
                                   method = "threshold",
                                   loadThreshold = 0.3,
                                   intThreshold = 0.5)
summary(clusterItemsSpeed,
        order = "clusters")
#> Clustering by threshold criterion with load threshold 0.5 and intercept threshold NA.
#>
#> 3 clusters found after clustering loadings and difficulties
#>
       cluster
#> t13
            1
             2
#> t10
#> t11
             2
#> t12
```

Three clusters are found. In order to better understand the clustering process, which takes two steps by first clustering item loadings and then item difficulties, a plot can be requested.

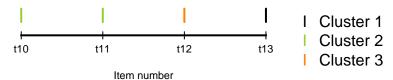
1st step: loading clusters



2ndclustering step: difficulties



Cluster summary



Alternatively to the threshold criterion, a significance test can be used as stopping criterion in the clustering.

```
clusterItemsSpeed_p <- clusterItems(res_testMI = testMIspeed,</pre>
                                     clusterWhat = c("loadings", "difficulties"),
                                     method = "sigTest",
                                     alphaValue = 0.05)
summary(clusterItemsSpeed p,
        order = "clusters")
#> Clustering by sign. test with p of 0.05.
#>
#> 4 clusters found after clustering loadings and difficulties
       cluster
#>
#> t13
#> t10
             2
#> t11
             3
#> t12
```

Here, four clusters are found. The items differ strong enough that they do not pair up at all according to the significance test.

After inspection of the items we might decide for going with cluster 2 of the threshold analysis as anchor items. Hence we call the partialMI() function. It directly displays the model estimates.

```
Optimization method
                                                  NLMINB
#>
    Number of model parameters
                                                      26
#>
    Number of equality constraints
                                                       4
#>
#>
    Number of observations per group:
#>
      Male
                                                     146
#>
      Female
                                                     155
#>
#> Model Test User Model:
#>
                                                 Standard
                                                               Robust
    Test Statistic
#>
                                                   22.273
                                                               20.489
#>
    Degrees of freedom
                                                       6
                                                                    6
   P-value (Chi-square)
                                                    0.001
                                                                0.002
#>
    Scaling correction factor
                                                                1.087
#>
#>
         Yuan-Bentler correction (Mplus variant)
#>
    Test statistic for each group:
#>
     Male
                                                  12.298
                                                              11.313
#>
      Female
                                                   9.975
                                                               9.176
#>
#> Model Test Baseline Model:
#>
#>
    Test statistic
                                                 293.094
                                                             278.690
#>
    Degrees of freedom
                                                     12
                                                                  12
                                                   0.000
                                                               0.000
#>
   P-value
    Scaling correction factor
                                                               1.052
#>
#>
#> User Model versus Baseline Model:
#>
    Comparative Fit Index (CFI)
                                                   0.942
#>
                                                               0.946
#>
    Tucker-Lewis Index (TLI)
                                                   0.884
                                                               0.891
#>
#> Robust Comparative Fit Index (CFI)
                                                               0.944
#>
    Robust Tucker-Lewis Index (TLI)
                                                               0.888
#>
#> Loglikelihood and Information Criteria:
#>
#>
    Loglikelihood user model (HO)
                                     -1551.952
                                                           -1551.952
#>
    Scaling correction factor
                                                               0.894
#>
        for the MLR correction
                                                           -1540.816
#>
    Loglikelihood unrestricted model (H1)
                                               -1540.816
#>
    Scaling correction factor
                                                               1.063
#>
       for the MLR correction
#>
#>
    Akaike (AIC)
                                                3147.905
                                                            3147.905
#>
    Bayesian (BIC)
                                                3229.461
                                                            3229.461
#>
    Sample-size adjusted Bayesian (BIC)
                                                3159.690
                                                            3159.690
#>
#> Root Mean Square Error of Approximation:
#>
#>
   RMSEA
                                                   0.134
                                                               0.127
                                                               0.072
#> 90 Percent confidence interval - lower
                                                   0.078
#>
    90 Percent confidence interval - upper
                                                   0.196
                                                               0.186
#> P-value RMSEA <= 0.05
                                                   0.010
                                                               0.014
```

```
#>
#>
   Robust RMSEA
                                                          0.132
    90 Percent confidence interval - lower
                                                          0.072
                                                         0.197
    90 Percent confidence interval - upper
#>
#>
#> Standardized Root Mean Square Residual:
#>
#>
    SRMR
                                               0.045
                                                         0.045
#>
#> Parameter Estimates:
#>
   Standard errors
                                            Sandwich
#> Information bread
                                            Observed
#>
    Observed information based on
                                            Hessian
#>
#>
#> Group 1 [Male]:
#> Latent Variables:
#>
                   Estimate Std.Err z-value P(>|z|)
#>
   Factor =~
#>
     t10 \qquad (.p1.)
                      0.608
                              0.067
                                      9.015
                                               0.000
#>
     t11
            (.p2.) 0.666 0.087 7.698
                                              0.000
#>
      t12
                      0.815 0.115
                                    7.086
                                               0.000
      t13
                      0.517
#>
                              0.078
                                      6.622
                                               0.000
#>
#> Intercepts:
#>
                   Estimate Std.Err z-value P(>|z|)
            (.10.) -0.168
#>
     .t10
                            0.070
                                     -2.391
                                              0.017
    .t11 (.11.) -0.200
#>
                            0.077 -2.588
                                              0.010
                            0.091 0.478
                                             0.633
#>
    .t12
                     0.043
#>
     .t13
                     -0.047
                              0.073 -0.642
                                              0.521
#>
     Factor
                      0.000
#>
#> Variances:
#>
                  Estimate Std.Err z-value P(>|z|)
#>
    .t10
                     0.469
                             0.068
                                    6.878
                                            0.000
    .t11
                     0.507 0.090 5.620
#>
                                              0.000
#>
    .t12
                     0.533 0.130 4.090 0.000
     .t13
#>
                      0.521 0.073 7.158 0.000
     Factor
                      1.000
#>
#>
#>
#> Group 2 [Female]:
#> Latent Variables:
#>
                   Estimate Std.Err z-value P(>|z|)
#>
    Factor =~
#>
     t10 (.p1.)
                      0.608
                            0.067
                                      9.015
                                              0.000
                      0.666 0.087
#>
     t11 \qquad (.p2.)
                                      7.698
                                              0.000
#>
     t12
                      0.635
                              0.113
                                      5.601
                                              0.000
#>
      t13
                      0.797
                              0.158
                                      5.056
                                               0.000
#>
```

```
#> Intercepts:
#>
                       Estimate Std.Err z-value P(>|z|)
#>
      .t10
               (.10.)
                         -0.168
                                   0.070
                                            -2.391
                                                      0.017
               (.11.)
                         -0.200
                                   0.077
                                            -2.588
                                                      0.010
#>
      .t11
#>
                         -0.407
      .t12
                                   0.110
                                            -3.717
                                                      0.000
#>
      .t13
                         -0.416
                                   0.145
                                            -2.870
                                                      0.004
#>
       Factor
                          0.577
                                   0.167
                                             3.449
                                                      0.001
#>
#> Variances:
                                          z-value P(>|z|)
#>
                      Estimate Std.Err
#>
      .t10
                          0.736
                                   0.092
                                             7.985
                                                      0.000
#>
      .t11
                          0.552
                                   0.092
                                             6.020
                                                      0.000
#>
      .t12
                          0.427
                                                      0.000
                                   0.064
                                             6.648
#>
      .t13
                          0.593
                                   0.105
                                             5.636
                                                      0.000
                          0.938
#>
       Factor
                                   0.320
                                             2.930
                                                      0.003
#> lavaan 0.6-8 ended normally after 32 iterations
#>
#>
     Estimator
                                                         ML
#>
     Optimization method
                                                     NLMINB
#>
     Number of model parameters
                                                         26
     Number of equality constraints
#>
                                                           4
#>
#>
     Number of observations per group:
#>
       Male
                                                        146
       Female
                                                         155
#>
#>
#> Model Test User Model:
#>
                                                    Standard
                                                                   Robust
#>
     Test Statistic
                                                      22.273
                                                                   20.489
#>
     Degrees of freedom
                                                                        6
                                                           6
#>
     P-value (Chi-square)
                                                       0.001
                                                                    0.002
                                                                    1.087
#>
     Scaling correction factor
#>
          Yuan-Bentler correction (Mplus variant)
#>
     Test statistic for each group:
#>
       Male
                                                     12.298
                                                                  11.313
#>
       Female
                                                      9.975
                                                                   9.176
```

Alternatively, we might have some source other than the clustering for finding anchor candidates. partialMI() also takes item names as anchors and does not only rely on clusterItems(). We can also put in all model information.

```
partialMI(items = speed,
          group = "sex",
          data = Data,
          MIlevel = "strong",
          partialMIwhat = c("loadings", "difficulties"), # equivalent to clusterWhat above
          anchor = c("t10", "t11")) # item names
#> lavaan 0.6-8 ended normally after 32 iterations
#>
#>
     Estimator
                                                        ML
#>
     Optimization method
                                                    NLMINB
#>
     Number of model parameters
                                                        26
#>
     Number of equality constraints
                                                         4
#>
```

```
Number of observations per group:
#>
     Male
                                                     146
#>
      Female
                                                     155
#>
#> Model Test User Model:
#>
                                                Standard
                                                              Robust
#>
    Test Statistic
                                                   22.273
                                                              20.489
#> Degrees of freedom
                                                    6
#> P-value (Chi-square)
                                                   0.001
                                                              0.002
                                                               1.087
   Scaling correction factor
#>
#>
        Yuan-Bentler correction (Mplus variant)
#>
    Test statistic for each group:
#>
     Male
                                                  12.298
                                                             11.313
      Female
#>
                                                  9.975
                                                              9.176
#>
#> Model Test Baseline Model:
#>
#>
    Test statistic
                                                293.094
                                                            278.690
   Degrees of freedom
#>
                                                     12
                                                                 12
   P-value
                                                   0.000
                                                              0.000
    Scaling correction factor
                                                              1.052
#>
#> User Model versus Baseline Model:
#>
                                                              0.946
#>
    Comparative Fit Index (CFI)
                                                  0.942
    Tucker-Lewis Index (TLI)
#>
                                                  0.884
                                                              0.891
#>
#> Robust Comparative Fit Index (CFI)
                                                              0.944
   Robust Tucker-Lewis Index (TLI)
#>
                                                              0.888
#>
#> Loglikelihood and Information Criteria:
#>
   Loglikelihood user model (HO)
                                            -1551.952
                                                          -1551.952
#>
   Scaling correction factor
                                                              0.894
#>
       for the MLR correction
#> Loglikelihood unrestricted model (H1) -1540.816
                                                           -1540.816
    Scaling correction factor
                                                              1.063
#>
        for the MLR correction
#>
#>
    Akaike (AIC)
                                               3147.905
                                                           3147.905
#>
    Bayesian (BIC)
                                               3229.461
                                                           3229.461
    Sample-size adjusted Bayesian (BIC)
                                               3159.690
                                                           3159.690
#>
#>
#> Root Mean Square Error of Approximation:
#>
#>
    RMSEA
                                                  0.134
                                                              0.127
#>
    90 Percent confidence interval - lower
                                                  0.078
                                                              0.072
                                                  0.196
#>
    90 Percent confidence interval - upper
                                                              0.186
#>
    P-value RMSEA <= 0.05
                                                  0.010
                                                              0.014
#>
#> Robust RMSEA
                                                              0.132
#> 90 Percent confidence interval - lower
                                                              0.072
#> 90 Percent confidence interval - upper
                                                              0.197
```

```
#> Standardized Root Mean Square Residual:
    SRMR
#>
                                              0.045
                                                        0.045
#>
#> Parameter Estimates:
#>
    Standard errors
                                           Sandwich
#>
#>
   Information bread
                                           Observed
#>
   Observed information based on
                                           {\it Hessian}
#>
#>
#> Group 1 [Male]:
#> Latent Variables:
#>
                   Estimate Std.Err z-value P(>|z|)
#>
   Factor =~
     t10 (.p1.)
t11 (.p2.)
                      0.608
                             0.067
                                      9.015
                                              0.000
                      0.666 0.087 7.698
                                              0.000
#>
#>
     t12
                      0.815 0.115 7.086
                                             0.000
#>
      t13
                      0.517 0.078 6.622
                                            0.000
#>
#> Intercepts:
                  Estimate Std.Err z-value P(>|z|)
#>
           (.10.) -0.168
                            0.070 -2.391
#>
    .t10
                                            0.017
           (.11.) -0.200 0.077 -2.588
                                            0.010
#>
    .t11
#>
    .t12
                     0.043 0.091 0.478
                                            0.633
#>
    .\,t13
                    -0.047 0.073 -0.642
                                            0.521
                     0.000
#>
     Factor
#>
#> Variances:
#>
                  Estimate Std.Err z-value P(>|z|)
#>
    .t10
                    0.469
                            0.068
                                    6.878
                                            0.000
    .t11
                     0.507 0.090 5.620
                                            0.000
#>
#>
    .t12
                    0.533 0.130 4.090 0.000
#>
    .t13
                     0.521 0.073 7.158 0.000
#>
     Factor
                     1.000
#>
#>
#> Group 2 [Female]:
#> Latent Variables:
#>
                   Estimate Std.Err z-value P(>|z|)
#>
    Factor =~
                      0.608
                              0.067
                                      9.015
                                              0.000
#>
     t10 \qquad (.p1.)
            (.p2.)
#>
      t11
                      0.666
                            0.087
                                     7.698
                                              0.000
                      0.635
#>
      t12
                             0.113
                                    5.601
                                             0.000
                      0.797
#>
      t13
                              0.158
                                      5.056
                                              0.000
#> Intercepts:
                   Estimate Std.Err z-value P(>|z|)
#>
#>
     .t10
            (.10.) -0.168
                            0.070
                                    -2.391
                                            0.017
           (.11.) -0.200
                              0.077 -2.588
                                              0.010
    .t11
```

```
#>
      .t12
                         -0.407
                                   0.110
                                            -3.717
                                                       0.000
#>
                         -0.416
                                            -2.870
                                                       0.004
      .t13
                                    0.145
                          0.577
#>
       Factor
                                    0.167
                                             3.449
                                                       0.001
#>
#> Variances:
#>
                       Estimate Std.Err z-value P(>|z|)
#>
      .t10
                          0.736
                                   0.092
                                             7.985
                                                       0.000
                                    0.092
                                             6.020
#>
      .t11
                          0.552
                                                       0.000
                                    0.064
#>
      .t12
                          0.427
                                             6.648
                                                       0.000
#>
      .t13
                          0.593
                                    0.105
                                             5.636
                                                       0.000
#>
       Factor
                          0.938
                                    0.320
                                             2.930
                                                       0.003
#> lavaan 0.6-8 ended normally after 32 iterations
#>
#>
     Estimator
                                                          ML
#>
                                                      NLMINB
     Optimization method
#>
     Number of model parameters
                                                          26
#>
     Number of equality constraints
                                                           4
#>
#>
     Number of observations per group:
#>
       Male
                                                         146
#>
       Female
                                                         155
#>
#> Model Test User Model:
#>
                                                     Standard
                                                                    Robust
     Test Statistic
#>
                                                       22.273
                                                                    20.489
     Degrees of freedom
#>
                                                            6
                                                                         6
#>
     P-value (Chi-square)
                                                        0.001
                                                                     0.002
#>
     Scaling correction factor
                                                                     1.087
#>
          Yuan-Bentler correction (Mplus variant)
#>
     Test statistic for each group:
#>
       Male
                                                      12.298
                                                                   11.313
#>
       Female
                                                       9.975
                                                                    9.176
```

Dichotomous data (& Bayesian model averaging)

The package provides good support for dichotomous data models via categorical SEM models in lavaan and IRT models in mirt. Here we have a second example from the FIMS study testing mathematical ability where a 2PL IRT model is applied. Our goal is to compare the latent means of two countries (1 Australia - 2 Japan). We thus need to establish strong MI.

```
suppressMessages(library(TAM))
data("data.fims.Aus.Jpn.scored")
# choosing only a subset of items and a subset of the sample to keep a lid on
# the computation times of Bayesian analyses
dataDich \leftarrow data.fims.Aus.Jpn.scored[c(1:500, 5801:6300), c(2, 3, 4, 8, 9, 11, 15, 16)]
str(dataDich)
                    1000 obs. of 8 variables:
#> 'data.frame':
#> $ M1PTI1 : num 1 0 1 1 1 1 0 1 0 0 ...
   $ M1PTI2 : num 0 1 0 1 1 1 0 1 0 1 ...
   $ M1PTI3 : num
                   1 1 1 1 1 1 1 0 1 1 ...
#>
   $ M1PTI12: num 0 0 0 1 0 0 1 0 0 0 ...
#> $ M1PTI14: num 0 1 0 0 1 0 1 1 1 0 ...
#> $ M1PTI18: num 0 0 1 0 1 1 0 1 0 1 ...
```

```
#> $ M1PTI23: num 1 1 1 0 1 0 0 1 0 1 ...
#> $ country: int 1 1 1 1 1 1 1 1 1 ...
testMIfims <- testMI(items = colnames(dataDich[1:7]),</pre>
                    group = "country",
                    data = dataDich,
                    MIlevel = "strong",
                    itemType = "dichotomous",
                    dichModel = "2PL")
summary(testMIfims)
#> Two group model with:
#> group1 group2 total
             500 1000
#>
       500
#>
#>
#> MI level
                      configural
                                             strong
                                      weak
#> AIC
                        7503.048 7499.910 7593.687
#> SABIC
                        7551.536 7538.008 7621.394
#> BIC
                        7640.466 7607.881 7672.211
#> M2
                          44.040
                                    52.092 154.823
#> df
                               28
                                        35
                                                 42
                                     0.032
#> p
                           0.028
                                              0.000
#> RMSEA
                           0.024
                                     0.022
                                              0.052
#> RMSEA 90% lower
                           0.008
                                     0.007
                                              0.043
#> CFI
                           0.963
                                     0.961
                                              0.741
#> diff chi2
                                     8.862 105.776
#> diff df
                                         6
                                                  6
                                     0.181
                                                  0
#> diff p
#> diff RMSEA
                                    -0.002
                                               0.03
#> diff CFI
                                    -0.002
                                              -0.22
#> Effect (DIF range)
                                    1.158
                                              2.259
#> package
                      mirt.
#> estimator
                        EM
                       2PL
#> item type
#> item missings
                      none
#>
#> Use qetModel() to access parameter estimates or to further process the results.
```

Contrary to the first example, we find no issues with weak MI, but a clear violation of strong MI.

If we want to have a look at a specific model estimated by testMI(), we can use getModel(). This prints a model summary. Additionally, any method from the core package (in this case: mirt) can be applied to the resulting object (e.g. coef, itemfit). Here, the weak MI model is requested.

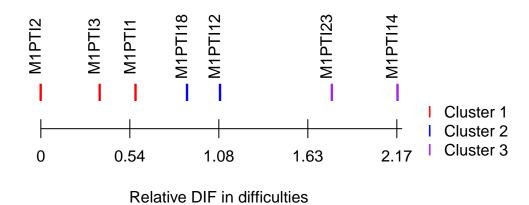
```
#> Number of rectangular quadrature: 61
#> Latent density type: Gaussian
#> Information matrix estimated with method: Oakes
#> Second-order test: model is a possible local maximum
#> Condition number of information matrix = 17.69478
#>
\# Log-likelihood = -3727.955
#> Estimated parameters: 29
#> AIC = 7499.91; AICc = 7500.946
#> BIC = 7607.881; SABIC = 7538.008
#>
               stats
#> M2
              52.092
              35.000
#> df
              0.032
#> p
#> RMSEA
              0.022
#> RMSEA_5
               0.007
#> RMSEA_95
                0.034
#> SRMSR.group1 0.045
#> SRMSR.group2 0.050
#> TLI
               0.953
#> CFI
                0.961
#>
#> Parameter Estimates:
#>
#> $group1
#> $items
#>
           a1 	 d q u
#> M1PTI1 1.029 0.970 0 1
#> M1PTI2 1.699 1.548 0 1
#> M1PTI3 1.190 1.950 0 1
#> M1PTI12 0.503 -0.787 0 1
#> M1PTI14 0.541 0.353 0 1
#> M1PTI18 1.128 0.487 0 1
#> M1PTI23 1.328 2.049 0 1
#>
#> $means
#> F1
#> 0
#>
#> $cov
#> F1
#> F1 1
#>
#>
#> $group2
#> $items
#>
           a1 d g u
#> M1PTI1 1.029 1.665 0 1
#> M1PTI2 1.699 2.821 0 1
#> M1PTI3 1.190 2.864 0 1
#> M1PTI12 0.503 -0.607 0 1
```

```
#> M1PTI14 0.541 -0.548 0 1
#> M1PTI18 1.128 0.869 0 1
#> M1PTI23 1.328 1.548 0 1
#> $means
#> F1
#> Cov
#> $cov
#> F1
#> F1 0.949
```

Applying clusterItems() with a threshold for difficulties (or thresholds in IRT terms), we find three item clusters.

```
clusterItemsFIMS <- clusterItems(res_testMI = testMIfims,</pre>
                                 clusterWhat = "difficulties",
                                 method = "threshold",
                                 intThreshold = 0.6)
summary(clusterItemsFIMS)
#> Clustering by threshold criterion with load threshold NA and intercept threshold NA.
#>
#> 3 clusters found after clustering difficulties
        cluster
#> M1PTI1
#> M1PTI2
#> M1PTI3
                 1
#> M1PTI12
                 2
                 2
#> M1PTI18
#> M1PTI14
                 3
#> M1PTI23
                 3
```

Again, the clusters can be plotted. In this case, it is only a single plot as only difficulties were clustered.



The relative DIF values which form the basis of the plot can be printed as well.

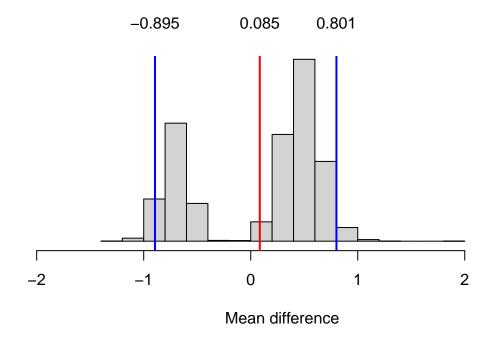
```
printDIF(clusterItemsFIMS)
#> Relative DIF of loadings in configural model, resulting in 1 cluster.
#> NULL
#>
#> Relative DIF of difficulties for loading cluster 1
                                          M1PTI12
            M1PTI1
                     M1PTI2
                                M1PTI3
                                                     M1PTI14
                                                                 M1PTI18
#> [1,] 0.0000000 0.5774560 0.2179689 -0.5153366 -1.5969640 -0.3141165
#> [2,] -0.5774560 0.0000000 -0.3594871 -1.0927925 -2.1744200 -0.8915725
#> [3,] -0.2179689 0.3594871 0.0000000 -0.7333055 -1.8149329 -0.5320854
#> [4,] 0.5153366 1.0927925 0.7333055 0.0000000 -1.0816274
                                                              0.2012201
#> [5,] 1.5969640 2.1744200 1.8149329 1.0816274 0.0000000
        0.3141165 0.8915725 0.5320854 -0.2012201 -1.2828475
                                                              0.0000000
#> [6,]
        1.1969269 1.7743829 1.4148958 0.6815903 -0.4000371
#>
          M1PTI23
#> [1,] -1.1969269
#> [2,] -1.7743829
#> [3,] -1.4148958
#> [4,] -0.6815903
#> [5,] 0.4000371
#> [6,] -0.8828104
#> [7,] 0.0000000
```

The three clusters can be subject to Bayesian model averaging which returns an averaged mean difference of the two countries. Here we will assume a completely naive weighting scheme by equal weights for all

clusters. The resulting averaged mean difference is shown in a plot which illustrates the vastly different results depending on the chosen anchor set. One cluster yields an inverse result compared to the other two clusters, leveling out a mean difference on average.

```
bma <- modelAveraging(clusterItemsFIMS,</pre>
                      weights = rep(1/3, 3),
                      iter = 40000) # Runs long. Reduce for tests, if needed.
#> ### Model for cluster 1. Total time is estimated...
#>
#> ### Model for cluster 2. Estimated time at finish: 00:09
#>
#> ### Model for cluster 3. Estimated time at finish: 01:55
#>
#> Maximum Rhat (aka PSR): 1 [recommended: < 1.05]</pre>
#> Minimum effective sample size (aka N_eff): 447 [recommended: > 400]
#>
#> Mean difference in the latent variable after Bayesian model averaging:
#>
#>
   2.5% cred. int. -0.895
#> mean
                     0.085
#> 97.5% cred. int.
                     0.801
plotAverage(bma)
```

Model averaging



A specific partial model from the Bayesian analysis can be accessed by getModel. We can see that it is cluster three whose items yield a negative mean difference.

```
getModel(bma, which = 3) # e.g. for cluster 3 as anchor
                                                                 n_eff Rhat
#>
                                                 2.5%
                                                       97.5%
                             mean se mean
                                            sd
#> mean_difference
                           -0.712
                                    0.003 0.123 -0.970 -0.484
                                                              1288.732 1.001
#> variance_ratio
                            0.577
                                    0.005 0.122 0.363 0.842
                                                               562.118 1.002
#> item_discrimination[1,1]
                            1.278
                                    0.002 0.235 0.866 1.793 21018.627 1.000
#> item_discrimination[1,2]
                            1.367
                                    0.013 0.459 0.639 2.426 1283.929 1.002
#> item_discrimination[2,1]
                                    0.003 0.351 1.131 2.494 11168.662 1.001
                            1.697
                                    0.029 1.009 1.694 5.628 1237.867 1.001
#> item discrimination[2,2]
                            3.227
                                    0.002 0.266 0.847 1.889 16693.808 1.000
#> item discrimination[3,1]
                            1.316
#> item_discrimination[3,2]
                           1.993
                                    0.018 0.668 0.944 3.554 1340.723 1.001
#> item_discrimination[4,1]
                                   0.001 0.153 0.233 0.833 26319.064 1.000
                           0.523
#> item_discrimination[4,2]
                           0.761
                                    0.006 0.308 0.230 1.453 3092.492 1.001
                                    0.001 0.123 0.560 1.039
#> item_discrimination[5,1]
                            0.788
                                                              7477.968 1.000
#> item_discrimination[5,2]
                            0.788
                                    0.001 0.123 0.560 1.039
                                                              7477.968 1.000
#> item_discrimination[6,1]
                            0.860
                                    0.001 0.172 0.543 1.220 27083.300 1.000
#> item_discrimination[6,2]
                           3.376
                                   0.040 1.222 1.667 6.385
                                                               914.668 1.001
#> item_discrimination[7,1]
                            1.533
                                   0.008 0.304 1.014 2.203
                                                              1473.445 1.001
#> item_discrimination[7,2] 1.533
                                   0.008 0.304 1.014 2.203 1473.445 1.001
#> item_difficulty[1,1]
                           -1.040
                                   0.001 0.146 -1.347 -0.773 26435.299 1.000
#> item_difficulty[1,2]
                           -2.536
                                   0.009 0.425 -3.509 -1.845 2075.289 1.002
#> item_difficulty[2,1]
                           -1.539
                                   0.002 0.218 -2.018 -1.168 10998.910 1.000
#> item_difficulty[2,2]
                           -5.234
                                   0.021 1.073 -7.750 -3.590 2675.669 1.001
#> item_difficulty[3,1]
                           -2.019
                                   0.001 0.214 -2.481 -1.643 23970.398 1.000
#> item_difficulty[3,2]
                                   0.013 0.699 -5.849 -3.118 2738.638 1.001
                           -4.254
#> item difficulty[4,1]
                            0.796
                                   0.000 0.106 0.595 1.007 59702.421 1.000
#> item_difficulty[4,2]
                           0.065
                                   0.004 0.239 -0.468 0.471 3273.539 1.001
#> item_difficulty[5,1]
                           -0.192
                                   0.001 0.095 -0.386 -0.010 4697.145 1.000
#> item_difficulty[5,2]
                           -0.192
                                   0.001 0.095 -0.386 -0.010 4697.145 1.000
#> item_difficulty[6,1]
                           -0.447
                                   0.001 0.108 -0.663 -0.238 39561.309 1.000
                                    0.031 1.067 -6.113 -1.980 1156.826 1.002
#> item_difficulty[6,2]
                           -3.494
#> item_difficulty[7,1]
                           -2.337
                                    0.004 0.237 -2.860 -1.933 3436.400 1.001
#> item_difficulty[7,2]
                           -2.337
                                  0.004 0.237 -2.860 -1.933 3436.400 1.001
```

Other weights can be applied fast to an already estimated model Averaging object:

Model averaging

