Beyond Regression

Ross Jacobucci March 27, 2015

The goal of this demonstration is to look at techniques that go beyond linear regression for testing measurment invariance and searching for groups.

One of the main methods we will be covering is SEM Trees, see this Psych Methods publication: http://psycnet.apa.org/journals/met/18/1/71/

Firest, lets load some of the important packages:

```
library(lavaan) # SEM

library(OpenMx) # SEM -- need for semtree -- can't install through R

# source('http://openmx.psyc.virginia.edu/getOpenMx.R')

library(semtree) # SEM Trees & Forests -- can't install through R

#source('http://www.brandmaier.de/semtree/getsemtree.R')

library(pROC) # for roc
```

Neither the OpenMx nor semtree packages are on CRAN, have to download from their respective websites. (see links above)

Note: to install semtree, OpenMx has to already be installed!

SEM Trees Prereq's

We will use the Holzinger-Swineford 1939 data from the lavaan package

```
HS <- HolzingerSwineford1939[,-c(1,4)] # make shorter dataset name colnames(HS)
```

```
## [1] "sex" "ageyr" "school" "grade" "x1" "x2" "x3" ## [8] "x4" "x5" "x6" "x7" "x8" "x9"
```

So we have 9 variables that will comprise the CFA model (x1-x9), and five covariates ("sex", "ageyr", "school", "grade"). Note, we could combine "ageyr" and "agemo", but this is just a demo.

For the semtree package, you can specify any SEM that either OpenMx or lavaan can fit. The demonstration on the website uses a Latent Growth Curve model:

http://brandmaier.de/semtree/user-guide/using-openmx-with-semtree/

For our purposes, we will just use a simple one-factor CFA model. Note— the proper factor structure is 3 factors, but the more misfit, the more potential to split on covariates.

At the time this script was created, the semtree package works with both OpenMx and lavaan, but with varying degrees of effectiveness. It tends to work across a wider number of conditions with OpenMx (yet much much slower than lavaan), so therefore we will use OpenMx here.

One factor model in lavaan just for demonstration

```
model1.lav <- '
F1 =~ x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9
'
lav.fit <- cfa(model1.lav, HS,meanstructure=T)
#summary(lav.fit,fit=T)</pre>
```

OpenMx

Note – OpenMx is a little touchy when it comes to starting values, as they are more important to properly specify than lavaan or Mplus in my experience. Therefore, I usually run the model first in lavaan and just copy the parameter estimates. If you have a larger model and don't want to type parameters, you could make it quicker and pull directly from lavaan:

```
# just factor loadings
lav.load <- parameterestimates(lav.fit)$est[parameterestimates(lav.fit)$op == "=~"]
lav.load

## [1] 1.0000000 0.5075919 0.4928142 1.9301032 2.1230068 1.7959249 0.3846012

## [8] 0.3984500 0.6055726

# just covariances (residual)
lav.resids <- parameterestimates(lav.fit)$est[parameterestimates(lav.fit)$op == "~~"]
lav.resids</pre>
## [1] 1.0978452 1.3146610 1.2115889 0.3801255 0.4855457 0.3560649 1.1446042

## [8] 0.9806184 0.9194656 0.2605274
```

Could assign vector to an object, and specify the object directly in the mxModel() OpenMx

```
model1.openmx <- mxModel("Model 1",
                      type="RAM",
                      mxData(
                        observed=HS,
                        type="raw"
                      ),
                      manifestVars=c("x1","x2","x3","x4","x5","x6","x7","x8","x9"),
                      latentVars="F1",
                      # residual variances
                      mxPath(
                        from=c("x1","x2","x3","x4","x5","x6","x7","x8","x9"),
                        arrows=2,
                        free=TRUE,
                        values=c(1.1,1.3,1.2,.4,.5,.35,1.1,1,.9),
                        labels=c("e1","e2","e3","e4","e5","e6","e7","e8","e9")
                      ),
                      # latent variance
                      mxPath(
                        from="F1",
                        arrows=2,
                        free=TRUE,
                        values=0.26,
                        labels ="varF1"
```

```
# factor loadings
                       mxPath(
                         from="F1",
                         to=c("x1","x2","x3","x4","x5","x6","x7","x8","x9"),
                         arrows=1,
                         free=c(FALSE,T,T,T,T,T,T,T,T),
                         values=c(1,0.5,0.5,1.9,2.1,1.8,0.4,0.4,0.6),
                         labels =c("11","12","13","14","15","16","17","18","19")
                       ),
                       # means
                       mxPath(
                         from="one",
                         to=c("x1","x2","x3","x4","x5","x6","x7","x8","x9","F1"),
                         free=c(TRUE, TRUE, TRUE, TRUE, T, T, T, T, T, FALSE),
                         values=c(4.93,6,2.2,3,4.3,2.1,4.1,5.5,5.3,0),
                         labels =c("meanx1","meanx2","meanx3","meanx4","meanx5",
                                    "meanx6", "meanx7", "meanx8", "meanx9", NA)
                      ),
                     #mxExpectationNormal(),
                     mxFitFunctionML()#,
                     #mxTryHard()
)
fit.openmx <- mxRun(model1.openmx)</pre>
factorSat <- mxRefModels(fit.openmx,run=T)</pre>
#summary(fit.openmx,refModels=factorSat)
fit.openmx$output$est
```

```
##
                               14
                                          15
                                                    16
                                                                          18
          12
                     13
                                                               17
## 0.5075915 0.4928121 1.9300901 2.1229996 1.7959205 0.3845915 0.3984575
##
          19
                               e2
                                          e3
                                                               e5
                                                                          e6
                     e1
                                                    e4
## 0.6055671 1.0978431 1.3146576 1.2115908 0.3801267 0.4855452 0.3560638
          e7
##
                     e8
                               e9
                                       varF1
                                                meanx1
                                                           meanx2
                                                                     meanx3
## 1.1446037 0.9806182 0.9194641 0.2605292 4.9357682 6.0880390 2.2504143
                           {\tt meanx6}
      meanx4
                meanx5
                                      meanx7
                                                meanx8
                                                           meanx9
## 3.0609059 4.3405292 2.1855698 4.1859013 5.5270756 5.3741223
```

Couple observations from OpenMx –

- 1. warnings are generally not a problem will still run (except RED)
- 2. covariates not in the factor model will still affect run time. It is this fact that causes the much slower run time of OpenMx with semtree in comparison to lavaan w/ semtree

Traditional Multiple Groups

Important thing to remember is that it can only really handle categorical grouping variables * If you want an example of how to specify model in OpenMx let me know * Note that this corresponds to configural invariance

```
model1.lav <- '
F1 = x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9
lav.Group1 <- cfa(model1.lav, HS,meanstructure=T,group="sex")</pre>
anova(lav.fit,lav.Group1)
## Chi Square Difference Test
##
##
              Df
                    AIC
                           BIC Chisq Chisq diff Df diff Pr(>Chisq)
## lav.fit
              27 7756.4 7856.5 312.26
## lav.Group1 54 7747.8 7947.9 347.92
                                           35.658
                                                       27
                                                                0.123
\#summary(lav.Group1,fit=T)
# Metric
#lav.Group2 <- cfa(model1.lav, HS, meanstructure=T, group="sex",
                group.equal="loadings")
# Strong
#lav.Group3 <- cfa(model1.lav, HS, meanstructure=T, group="sex",
```

We could continue this process by constraining the loadings to be equal (Metric), intercepts (Strong), and finally residuals (Strict).

group.equal="loadings, intercepts")

group.equal="loadings,intercepts,residuals")

#lav.Group4 <- cfa(model1.lav, HS, meanstructure=T, group="sex",

also could use measurementInvariance() from semTools package

But this only really works for categorical variables.

Using covariates

#

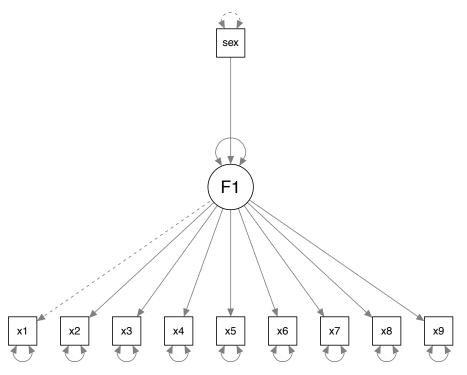
Strict

```
library(semPlot)
model11.lav <- '
F1 =~ x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9
F1 ~ sex
'
lav.Cov1 <- cfa(model11.lav, HS,meanstructure=T)
#summary(lav.Cov1, fit=T)
parameterEstimates(lav.Cov1)[10,]

## lhs op rhs est se z pvalue ci.lower ci.upper
## 1 F1 ~ sex 0.062 0.063 0.984 0.325 -0.061 0.185</pre>
```

```
What does this model look like?
```

```
semPaths(lav.Cov1,intercepts=F)
```



So now with adding a covariate, we are no longer only affecting the likelihood, we are changing the parameter estimates (loadings).

Are they nested? I don't think so...

This procedure should be somewhat similar to using linear regression with an estimated factor score.

```
# create factor score
fscor.lav = predict(lav.fit)
lm(fscor.lav ~ HS$sex)

##
## Call:
## lm(formula = fscor.lav ~ HS$sex)
##
## Coefficients:
## (Intercept) HS$sex
## -0.08244 0.05442
```

Pretty close estimates, but now the covariate has no relationship to factor loadings residuals etc...

How about summed score?

```
# first scale variables
indicators <- scale(HS[,5:13])
sum <- rowSums(indicators)
lm(sum ~ HS$sex)</pre>
```

Very different estimates, which is to be expected. Creating factor scores can be though of as a weighted form of summed scores, where the weight corresponds to the factor loading.

We can do the same things with continuous covariates, but we can use continuous covariates in the sense of assessing invariance. Further, if we enter a continuous variable to assess invariance, it splits the sample into groups based on each value of the covariate. This is infeasible unless there are a large number of cases (people) per value of the covariate.

Later, we will look at if the covariate is ordinal. Traditional multiple groups treat them as nominal, not ordinal.

SEM Trees

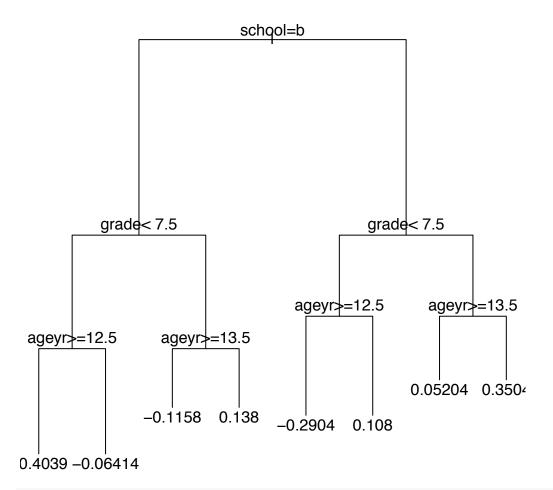
http://brandmaier.de/semtree/

Now that we have this model, we can use the model object for semtree()

But before we try out SEM Trees, lets compare it to two alternative, but very similar methods: The use of Decision Trees with factor scores and summed scores. In some situations, it may be interesting to compare the resulting tree structure across methods.

Factor scores:

```
# append to HS
HS.run <- HS
HS.run$fscor <- fscor.lav
rpart.fscor <- rpart(fscor ~ sex + ageyr + school + grade,data=HS.run)
plot(rpart.fscor,compress=T);text(rpart.fscor)</pre>
```



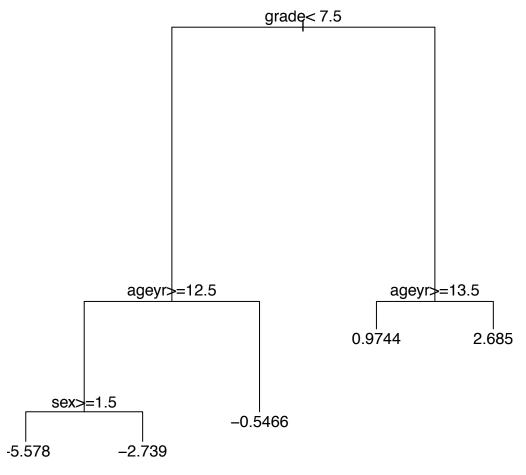
rpart.fscor # first split is school

```
## n= 301
##
## node), split, n, deviance, yval
         * denotes terminal node
##
##
   1) root 301 69.559770 -1.635827e-16
##
##
     2) school=Pasteur 156 33.592340 -1.136381e-01
##
        4) grade< 7.5 78 11.634410 -2.383839e-01
##
          8) ageyr>=12.5 40 5.454160 -4.039130e-01 *
##
          9) ageyr< 12.5 38 3.930578 -6.414269e-02 *
##
       5) grade>=7.5 78 19.530330 1.110760e-02
##
         10) ageyr>=13.5 39 10.128040 -1.157839e-01 *
##
         11) ageyr< 13.5 39 8.146379 1.379991e-01 *
##
      3) school=Grant-White 145 31.785560 1.222590e-01
##
        6) grade< 7.5 79 18.999410 2.230835e-02
##
         12) ageyr>=12.5 17 3.143776 -2.903905e-01 *
##
        13) ageyr< 12.5 62 13.737580 1.080484e-01 *
##
        7) grade>=7.5 66 11.052250 2.418968e-01
         14) ageyr>=13.5 24 4.145247 5.204243e-02 *
##
##
         15) ageyr< 13.5 42 5.547606 3.503850e-01 *
```

Summed Scores:

```
# note, if you have missing data and want to impute it
# one of the easiest procedures I know of uses caret
# uses k-nearest neighbors imputation -- quick and easy
library(caret)
sub1 = HS.run[,5:13]
HS.run$sum <- sum
proc = preProcess(sub1,method=c("center","scale","knnImpute"))
model1.proc = predict(proc,sub1)
# HS$sum <- rowSums(model1.proc)

rpart.sumscor <- rpart(sum ~ sex + ageyr + school + grade,data=HS.run)
plot(rpart.sumscor);text(rpart.sumscor)</pre>
```



rpart.sumscor # first split is grade

```
## n= 301
##
## node), split, n, deviance, yval
## * denotes terminal node
##
## 1) root 301 8331.0980 -9.530951e-16
```

```
##
     2) grade< 7.5 157 3801.0330 -1.776429e+00
##
       4) ageyr>=12.5 57 1250.2310 -3.934017e+00
##
         8) sex>=1.5 24 441.2898 -5.577617e+00 *
         9) sex< 1.5 33 696.9555 -2.738673e+00 *
##
##
      5) ageyr< 12.5 100 2134.2090 -5.466037e-01 *
##
     3) grade>=7.5 144 3494.4470 1.936801e+00
       6) ageyr>=13.5 63 1558.1790 9.744001e-01 *
##
##
       7) ageyr< 13.5 81 1832.5320 2.685335e+00 *
```

Interesting that there are very different structure based on whether factor scores or summed scores are used.

In this case, what do we gain using DT's over just linear regression?

```
lm.out1 <- lm(fscor ~ sex + ageyr + school + grade,data=HS.run)
summary(lm.out1)</pre>
```

```
##
## Call:
## lm(formula = fscor ~ sex + ageyr + school + grade, data = HS.run)
##
## Residuals:
                      Median
       Min
                 1Q
                                    3Q
## -1.14217 -0.28923 -0.01292 0.23975 1.30340
## Coefficients:
                Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                -0.81175
                          0.41294 -1.966 0.05026 .
## sex
                 0.01296
                            0.05054
                                     0.256 0.79781
## ageyr
                -0.17060
                            0.02899 -5.885 1.08e-08 ***
## schoolPasteur -0.16413
                            0.05166 -3.177 0.00164 **
                                      7.106 9.02e-12 ***
## grade
                 0.41373
                            0.05822
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.4297 on 295 degrees of freedom
     (1 observation deleted due to missingness)
## Multiple R-squared: 0.215, Adjusted R-squared: 0.2044
## F-statistic: 20.2 on 4 and 295 DF, p-value: 1.016e-14
lm.out2 <- lm(sum ~ sex + ageyr + school + grade,data=HS.run)</pre>
summary(lm.out2)
##
## Call:
## lm(formula = sum ~ sex + ageyr + school + grade, data = HS.run)
## Residuals:
##
       Min
               1Q Median
                               3Q
## -14.531 -3.005 -0.180
                            2.647
                                   19.634
## Coefficients:
```

Estimate Std. Error t value Pr(>|t|)

##

```
## (Intercept)
                -19.38280
                             4.59902 -4.215 3.33e-05 ***
## sex
                 -0.49610
                             0.56291 -0.881
                                               0.379
                 -1.50044
## ageyr
                             0.32287 -4.647 5.08e-06 ***
                             0.57532 -0.029
## schoolPasteur -0.01643
                                               0.977
## grade
                  5.30065
                             0.64846
                                      8.174 8.89e-15 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 4.785 on 295 degrees of freedom
     (1 observation deleted due to missingness)
## Multiple R-squared: 0.1876, Adjusted R-squared: 0.1765
## F-statistic: 17.03 on 4 and 295 DF, p-value: 1.42e-12
```

Gain a little predictive power using factor scores. But is the R-squared higher in DT?

```
cor(predict(rpart.fscor), HS.run$fscor)**2

## F1
## [1,] 0.2203343
```

```
## [1] 0.2002056
```

Almost identical

How about for which predictors are important/significant?

cor(predict(rpart.sumscor), HS.run\$sum)**2

summary(lm.out1)

```
##
## lm(formula = fscor ~ sex + ageyr + school + grade, data = HS.run)
##
## Residuals:
##
       Min
                1Q
                     Median
                                  3Q
## -1.14217 -0.28923 -0.01292 0.23975 1.30340
##
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
               -0.81175 0.41294 -1.966 0.05026 .
## (Intercept)
                ## sex
               -0.17060
                           0.02899 -5.885 1.08e-08 ***
## ageyr
## schoolPasteur -0.16413
                           0.05166 -3.177 0.00164 **
                                   7.106 9.02e-12 ***
## grade
                0.41373
                           0.05822
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.4297 on 295 degrees of freedom
    (1 observation deleted due to missingness)
## Multiple R-squared: 0.215, Adjusted R-squared: 0.2044
## F-statistic: 20.2 on 4 and 295 DF, p-value: 1.016e-14
```

summary(lm.out2)

```
##
## Call:
## lm(formula = sum ~ sex + ageyr + school + grade, data = HS.run)
##
## Residuals:
##
      Min
                1Q Median
                               3Q
                                      Max
  -14.531 -3.005 -0.180
                             2.647
                                   19.634
##
## Coefficients:
##
                 Estimate Std. Error t value Pr(>|t|)
                             4.59902 -4.215 3.33e-05 ***
## (Intercept)
                -19.38280
                                      -0.881
## sex
                 -0.49610
                             0.56291
                                                0.379
                 -1.50044
                             0.32287
                                      -4.647 5.08e-06 ***
## ageyr
## schoolPasteur -0.01643
                             0.57532 -0.029
                                                0.977
## grade
                  5.30065
                             0.64846
                                       8.174 8.89e-15 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 4.785 on 295 degrees of freedom
     (1 observation deleted due to missingness)
## Multiple R-squared: 0.1876, Adjusted R-squared: 0.1765
## F-statistic: 17.03 on 4 and 295 DF, p-value: 1.42e-12
```

For both, "ageyr" and "grade" seem to be the best predictors

First split in rpart with factor score was 'school"

First split in rpart with sum score is "grade"

All methods agree that "sex" isn't important

3.784 24.313

The most important distinction is the DT or CART "automatically" search for interactsion, where linear regression you have to manually create interaction variables.

SEM Trees Run

28.533

It is worth noting that there are inherent problems with estimating factor scores – better to not have to estimate and keep as part of SEM. This is exactly what SEM Trees do – no explicit estimation of factor scores.

SEM Trees – just with defaults

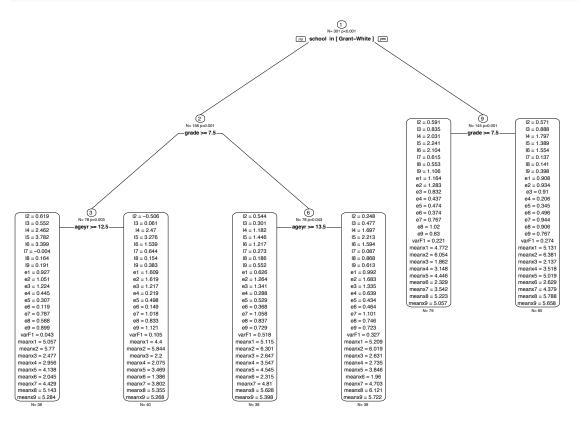
```
#control <- semtree.control()
#control$method <- "naive"
system.time(semtree_model1 <- semtree(fit.openmx))
### user system elapsed</pre>
```

#warnings()

semtree_model1

```
SEMtree with numbered nodes
##
##
    |-[1] school in [ Grant-White ] [N=301 LR=121.42, df=27]
##
        |-[2] grade >= 7.5 [N=156 LR=71.94, df=27]
            |-[3] ageyr >= 12.5 [N=78 LR=51.91, df=27]
##
##
                |-[4] TERMINAL [N=38]
                 |-[5] TERMINAL [N=40]
##
##
            I-[6] ageyr >= 13.5 [N=78 LR=40.76, df=27]
                |-[7] TERMINAL [N=39]
##
                |-[8] TERMINAL [N=39]
##
            1
        |-[9] grade >= 7.5 [N=145 LR=67.31, df=27]
##
##
            |-[10] TERMINAL [N=79]
            |-[11] TERMINAL [N=65]
##
```

plot(semtree_model1)



lavaan doesn't work
#system.time(semtree_model11 <- semtree(lav.fit,HS)) # still problem with lavaan</pre>

So same first split as with factor scores, but not near the depth. Now the Decision Tree algorithm may be slightly different in rpart and semtree, but the bigger difference is in the splitting criterion. semtree uses the likelihood ratio test, which you can think of in relation to a multiple group model. For each split, the data is split into two subgroups. The fit of subgroup1 + subgroup2 is compared to the fit of no groups (all cases). It searches for subgroups with similar model parameters, that are more similar to each other and disimilar from other groups.

Now, there are many different options for modifying the default semtree. These are changed in the semtree.control() function. Example:

```
control <- semtree.control()</pre>
# get all options and see what they need to be called
str(control)
## List of 16
## $ verbose
                       : logi FALSE
                       : num 5
## $ num.folds
## $ exclude.heywood : logi TRUE
## $ min.N
                       : num 20
## $ method
                       : chr "naive"
                      : logi NA
## $ max.depth
## $ alpha
                        : num 0.05
## $ alpha.invariance : logi NA
## $ progress.bar : logi TRUE
## $ bonferroni : logi FALSE
## $ bonferroni
## $ use.all
                       : logi FALSE
## $ exclude.code : logi NA
## $ seed
                       : logi NA
## $ mtry
                       : logi NA
## $ custom.stopping.rule: logi NA
## $ report.level : num 0
## - attr(*, "class")= chr "semtree.control"
control$min.N = 50 # important for numerical stability
control$method <- "fair"</pre>
control # shows all options
## SEM-Tree control:
## -----
## Splitting Method:
                     fair
## Alpha Level: 0.05
## Bonferroni Correction: FALSE
## Minimum Number of Cases:
## Maximum Tree Depth: NA
## Number of CV Folds: 5
## Exclude Heywood Cases: TRUE
## Test Invariance Alpha Level: NA
## Use all Cases: FALSE
## Verbosity: FALSE
## Progress Bar: TRUE
## Seed: NA
semtree_model2 <- semtree(fit.openmx,control=control)</pre>
plot(semtree_model2)
```

```
13 = 0.401
                                                              13 = 0.877
   14 = 1.658
                                                              14 = 1.809
   15 = 1.925
                                                              15 = 1.826
                               N= 301 p<0.001
   16 = 1.475
                                                              16 = 1.75
                   no -school in [Grant-White] - yes
   17 = 0.453
                                                              17 = 0.59
   18 = 0.376
                                                              18 = 0.529
   19 = 0.422
                                                              19 = 0.902
  e1 = 1.073
                                                             e1 = 1.046
  e2 = 1.468
                                                             e2 = 1.122
  e3 = 1.294
                                                             e3 = 0.864
  e4 = 0.435
                                                             e4 = 0.365
  e5 = 0.516
                                                             e5 = 0.433
  e6 = 0.274
                                                             e6 = 0.445
  e7 = 1.104
                                                             e7 = 0.967
  e8 = 0.906
                                                             e8 = 1.018
   e9 = 0.92
                                                             e9 = 0.829
 varF1 = 0.322
                                                            varF1 = 0.273
meanx1 = 4.941
                                                            meanx1 = 4.93
meanx2 = 5.984
                                                            meanx2 = 6.2
meanx3 = 2.487
                                                           meanx3 = 1.996
meanx4 = 2.823
                                                           meanx4 = 3.317
meanx5 = 3.995
                                                           meanx5 = 4.712
meanx6 = 1.922
                                                           meanx6 = 2.469
```

In this, we changed the splitting criterion method. The default is "naive" which has no correction for the number of response options for each covariate. The "fair" option is very similar to that in the ctree() from party, where it is an unbiased splitting criterion. By unbiased I am referring to the default CART programs give an implicit preference to splitting on covariates that have a large number of response options. By chance, these covariates are more likely to be chosen for splitting simply due to the large number of response options.

the method options are "naive", "fair", and "cv"

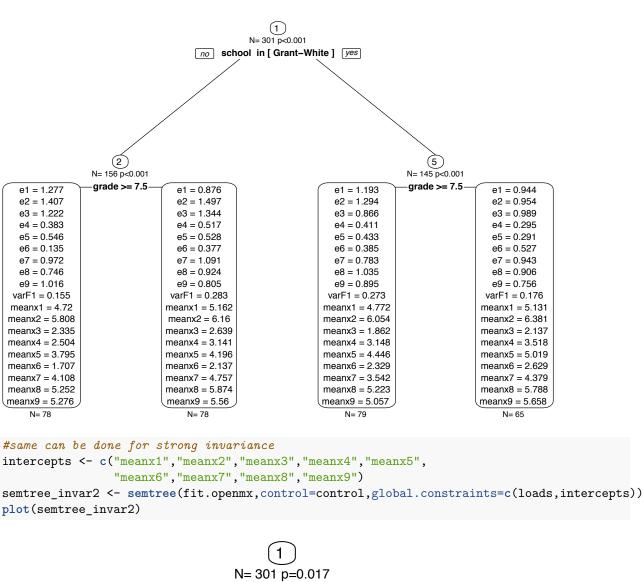
An easy way to ensure measurement invariance. Comparing subgroups without constraining the model and testing for measurement invariance does not ensure that you are measuring the same thing in each potential subgroup that results from a semtree model.

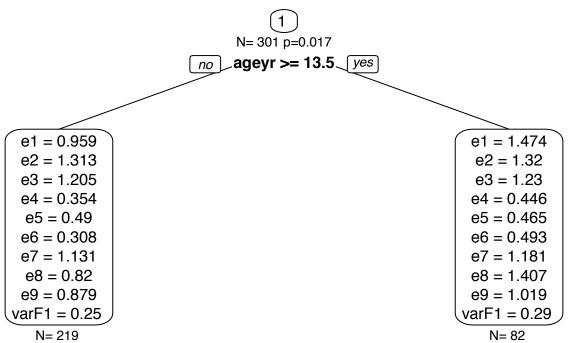
SEM Trees makes it very easy to add invariance constraints w/o having to go back and modify the OpenMx or lavaan models.

Note:invariance only implemented for "naive"

In this model, I am forcing the loadings to be the exact same across each tested subgroup. Note that this can result in very different model results.

```
# Metric Invariance
control$alpha.invariance <- 0.01
control$method <- "naive"
loads <- c("12","13","14","15","16","17","18","19") # "l1" already the same
semtree_invar <- semtree(fit.openmx,control=control,global.constraints=loads)
plot(semtree_invar)</pre>
```





```
# change LRT alpha parameter -- default = 0.05
```

Note: if doing with lavaan, make sure meanstructure=T is used, otherwise hard to get intercept (mean) parameters for each indicator variable.

Other options:

```
control$max.depth <- 5 # how many levels to tree structure
control$min.N <- 50 # minimum number of cases per leaf node
control$num.folds <- 10 # number of cross-validation folds
control$bonferroni <- T # corrects for multiple-testing
control$verbose <- F # show what split is it on
control$progress.bar <- FALSE # annoying messages for parallelizing
```

SEM Forests

Not out in publication yet, but available through the semtree package.

SEM Forests compared to SEM Trees is analogous to Decision Trees compared to Random Forests. With SEM Forests, we are losing interpretability: **no single tree**, **instead hundreds or thousands**. Even though we lose our ability to explicitly see the relationship between the covariates and the SEM model, we gain much higher predictive power. By using hundreds (thousands) of trees and choosing a subset of predictors to create each tree, we are able to fit the relationship between covariates and SEM to a much higher degree.

With having to create hundreds or thousands of trees it is predictably much much slower than creating a single tree. So similar to using random forests, it becomes advantageous to set up your R session and models to be run in parallel.

Important: different packages in R using different packages for parallelization, and these different packages work differently across Macs and Windows OS's (and Linux)

```
library(snowfall)
sfInit(parallel=T,cpus=4) # cluster of 4 CPUs created, in parallel

## R Version: R version 3.1.2 (2014-10-31)

# not sure how many on your machine?
detectCores()

## [1] 4

# Sys.getenv('NUMBER_OF_PROCESSORS') # Windows

sfLibrary(OpenMx)# using OpenMx package in the cluster
```

Library OpenMx loaded.

```
sfLibrary(semtree) # using semtree package in the cluster
```

Library semtree loaded.

Now that we are maxing out our computer, we are ready to run SEM Forests using the same OpenMx model as before.

```
control <- semforest.control()

# needed for transferring same controls from semtree() to semforest()
control$semtree.control <- semtree.control()

control$num.trees <- 50 # number of trees to fit
control$sampling <- "subsample" # sampling process
#control$sampling <- "bootstrap"
control$mtry <- 2 # number of variables compared per node
print(control)</pre>
```

```
## $num.trees
## [1] 50
##
## $sampling
## [1] "subsample"
## $premtry
## [1] 0
##
## $mtry
## [1] 2
## $semtree.control
## SEM-Tree control:
## -----
## Splitting Method: naive
## Alpha Level: 0.05
## Bonferroni Correction: FALSE
## Minimum Number of Cases:
## Maximum Tree Depth: NA
## Number of CV Folds: 5
## Exclude Heywood Cases: TRUE
## Test Invariance Alpha Level: NA
## Use all Cases: FALSE
## Verbosity: FALSE
## Progress Bar: TRUE
## Seed: NA
## attr(,"class")
## [1] "semforest.control"
```

Note: subsampling seems to be preferred: http://www.biomedcentral.com/1471-2105/8/25 Let's run it

```
## Job 1 : 1 -> 4 jobs: 4
## Job 2 : 1 -> 4
                   jobs: 4
                   jobs: 4
## Job 3 : 1 -> 4
## Job 4 : 1 -> 4
                   jobs: 4
## Job 1 : 5 -> 8
                   jobs: 4
## Job 2 : 5 -> 8 jobs: 4
## Job 3 : 5 -> 8 jobs: 4
## Job 4 : 5 -> 8
                   jobs: 4
## Job 1:9 -> 12 jobs: 4
## Job 2 : 9 -> 12 jobs: 4
## Job 3 : 9 -> 12 jobs: 4
## Job 4 : 9 -> 12
                    jobs: 4
## Job 1 : 13 -> 16 jobs: 4
## Job 2: 13 -> 16 jobs: 4
## Job 3 : 13 -> 16 jobs: 4
## Job 4 : 13 -> 16 jobs: 4
## Job 1 : 17 -> 20
                    jobs: 4
## Job 2 : 17 -> 20
                    jobs: 4
## Job 3 : 17 -> 20
                    jobs: 4
## Job 4 : 17 -> 20
                     jobs: 4
## Job 1 : 21 -> 24
                     jobs: 4
## Job 2 : 21 -> 24
                     jobs: 4
## Job 3 : 21 -> 24
                     jobs: 4
## Job 4 : 21 -> 24
                     jobs: 4
## Job 1 : 25 -> 28
                     jobs: 4
                    jobs: 4
## Job 2 : 25 -> 28
## Job 3 : 25 -> 28
                    jobs: 4
## Job 4 : 25 -> 28
                     jobs: 4
## Job 1 : 29 -> 32
                     jobs: 4
## Job 2 : 29 -> 32
                    jobs: 4
                     jobs: 4
## Job 3 : 29 -> 32
## Job 4 : 29 -> 32
                     jobs: 4
                    jobs: 4
## Job 1 : 33 -> 36
## Job 2 : 33 -> 36
                    jobs: 4
## Job 3 : 33 -> 36
                     jobs: 4
## Job 4 : 33 -> 36
                     jobs: 4
## Job 1 : 37 -> 40
                     jobs: 4
## Job 2 : 37 -> 40
                     jobs: 4
## Job 3 : 37 -> 40
                     jobs: 4
## Job 4 : 37 -> 40
                     jobs: 4
       1 : 41 -> 44
## Job
                     jobs: 4
## Job 2 : 41 -> 44
                     jobs: 4
## Job 3 : 41 -> 44
                     jobs: 4
## Job 4 : 41 -> 44
                     jobs: 4
## Job 1 : 45 -> 48
                    jobs: 4
## Job 2 : 45 -> 48
                     jobs: 4
## Job 3 : 45 -> 48
                     jobs: 4
## Job 4 : 45 -> 48
                    jobs: 4
## Job 1: 49 -> 50 jobs: 2
## Job 2: 49 -> 50 jobs: 2
```

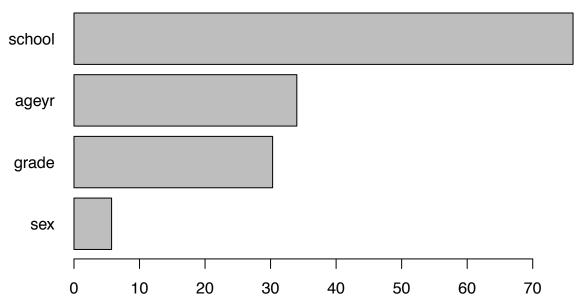
Not much for summary() or print. Instead, other functions for extracting results. Variable importance is the one of the best ways to get a feel for which variables impacted the prediction the most. This is when there isn't a single tree to visualize.

```
set.seed(1234)
vim.subsample <- varimp(forest.subsample,parallel=T)</pre>
```

```
## Job
        1 : 1 -> 4
                     jobs: 4
##
  Job
        2:
            1 -> 4
                     jobs: 4
##
   Job
        3 : 1 \rightarrow 4
                     jobs: 4
   Job
        4 : 1 -> 4
                     jobs: 4
        1 : 5 -> 8
##
  Job
                     jobs: 4
        2:5->8
##
   Job
                     jobs: 4
        3 : 5 -> 8
##
   Job
                     jobs: 4
   Job
        4 : 5 -> 8
                     jobs: 4
        1:
            9 -> 12
                      jobs: 4
##
   Job
   Job
        2:9->12
                      jobs: 4
##
  Job
        3 : 9 -> 12
                      jobs: 4
##
  Job
        4 : 9 -> 12
                      jobs: 4
##
## Job
        1 : 13 -> 16
                       jobs: 4
        2 : 13 -> 16
## Job
                       jobs: 4
## Job
        3 : 13 -> 16
                       jobs: 4
##
  Job
        4 : 13 -> 16
                       jobs: 4
        1:
            17 -> 20
                       jobs: 4
##
   Job
##
   Job
        2:17 -> 20
                       jobs: 4
   Job
        3 : 17 -> 20
                       jobs: 4
  Job
        4 : 17 -> 20
                       jobs: 4
        1:
            21 -> 24
##
   Job
                       jobs: 4
   Job
        2 : 21 -> 24
                       jobs: 4
##
   Job
        3 : 21 -> 24
                       jobs: 4
   Job
        4 : 21 -> 24
                       jobs: 4
##
   Job
        1 : 25 -> 28
                       jobs: 4
##
##
   Job
        2 : 25 -> 28
                       jobs: 4
  Job
        3 : 25 -> 28
                       jobs: 4
            25 -> 28
        4:
                       jobs: 4
## Job
##
  Job
        1 : 29 ->
                  32
                       jobs: 4
  Job
        2 : 29 -> 32
                       jobs: 4
##
        3 : 29 -> 32
  Job
                       jobs: 4
        4:
            29 -> 32
                       jobs: 4
##
   Job
        1 : 33 -> 36
##
   Job
                       jobs: 4
##
  Job
        2 : 33 -> 36
                       jobs: 4
## Job
        3 : 33 -> 36
                       jobs: 4
        4:
            33 -> 36
                       jobs: 4
## Job
##
   Job
        1 : 37 -> 40
                       jobs: 4
        2 : 37 -> 40
##
   Job
                       jobs: 4
        3 : 37 -> 40
##
   Job
                       jobs: 4
##
   Job
        4 : 37 -> 40
                       jobs: 4
        1 : 41 -> 44
##
   Job
                       jobs: 4
                       jobs: 4
  Job
        2:41 -> 44
        3 : 41 -> 44
## Job
                       jobs: 4
## Job
        4 : 41 -> 44
                       jobs: 4
## Job
        1 : 45 -> 48
                       jobs: 4
## Job
        2 : 45 -> 48
                       jobs: 4
        3 : 45 -> 48
## Job
                       jobs: 4
```

```
## Job 4 : 45 -> 48 jobs: 4
## Job 1 : 49 -> 50 jobs: 2
## Job 2 : 49 -> 50 jobs: 2
```

plot(vim.subsample)



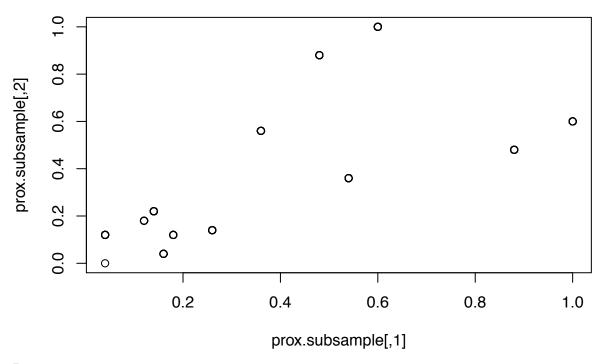
Similar to the semtree results, school seems to be most important (first split)

Variable importance can be thought of the number of times each variable was chosen to be split on across all of the trees that were created. Gives an idea of which variables are necessary if you wanted to run the study again in the future and had to make a choice at which variables to keep from one study to the future study.

Case Proximity Plots. This is a way to a form of clustering of cases (individuals) that tend to have similar values or fit across trees.

analogous to randomForest(...,proximity=TRUE)\$proximity from randomForest package

```
prox.subsample <- proximity(forest.subsample)
plot(prox.subsample)</pre>
```



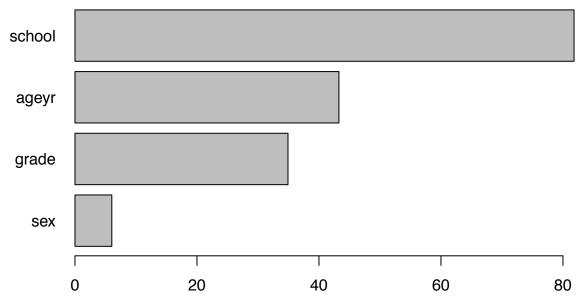
Pruning.

Once a forest is created, you can go back and prune the individual trees in an attempt to make the results more generalizeable.

```
pforest.subsample <- prune.semforest(forest.subsample, max.depth=1)
plot(varimp(pforest.subsample))</pre>
```

```
## Job
        1 : 1 -> 4
## Job
        2 : 1 \rightarrow 4
                    jobs: 4
  Job
        3:
            1 -> 4
                     jobs: 4
##
  Job
        4 : 1 -> 4
                     jobs: 4
  Job
        1 : 5 -> 8
                     jobs: 4
## Job
        2 : 5 -> 8
                    jobs: 4
  Job
        3 : 5 -> 8
##
                     jobs: 4
##
  Job
        4 : 5 -> 8
                     jobs: 4
   Job
        1 : 9 -> 12
                      jobs: 4
   Job
        2 : 9 -> 12
                      jobs: 4
   Job
        3 : 9 -> 12
                      jobs: 4
##
        4 : 9 -> 12
   Job
                      jobs: 4
## Job
        1 : 13 -> 16
                       jobs: 4
        2 : 13 -> 16
                       jobs: 4
## Job
## Job
        3 : 13 -> 16
                       jobs: 4
                       jobs: 4
## Job
        4 : 13 -> 16
        1 : 17 -> 20
## Job
                       jobs: 4
        2 : 17 -> 20
  Job
                       jobs: 4
## Job
        3 : 17 -> 20
                       jobs: 4
## Job
        4 : 17 -> 20
                       jobs: 4
## Job
        1 : 21 -> 24
                       jobs: 4
        2 : 21 -> 24
## Job
                       jobs: 4
        3 : 21 -> 24
## Job
                       jobs: 4
## Job
        4 : 21 -> 24
                       jobs: 4
       1 : 25 -> 28
                       jobs: 4
## Job
```

```
## Job
        2 : 25 -> 28
                       jobs: 4
  Job
        3 : 25 -> 28
                      jobs: 4
        4 : 25 -> 28
  Job
                      jobs: 4
            29 -> 32
##
  Job
        1:
                      jobs: 4
##
   Job
        2:
            29 -> 32
                       jobs: 4
   Job
        3 : 29 -> 32
                       jobs: 4
##
  Job
        4:
            29 -> 32
                      jobs: 4
        1:
            33 -> 36
                      jobs: 4
## Job
                       jobs: 4
##
   Job
        2 : 33 -> 36
##
   Job
        3 : 33 -> 36
                       jobs: 4
   Job
        4 : 33 -> 36
                      jobs: 4
        1 : 37 -> 40
##
   Job
                       jobs: 4
        2 : 37 -> 40
##
   Job
                       jobs: 4
   Job
        3 : 37 -> 40
                      jobs: 4
##
##
  Job
        4 : 37 -> 40
                      jobs: 4
   Job
        1 : 41 -> 44
                       jobs: 4
##
   Job
        2 : 41 -> 44
                       jobs: 4
   Job
        3 : 41 -> 44
                      jobs: 4
##
  Job
        4 : 41 -> 44
                      jobs: 4
   Job
        1 : 45 -> 48
                       jobs: 4
##
   Job
        2 : 45 -> 48
                      jobs: 4
  Job
        3 : 45 -> 48
                      jobs: 4
        4 : 45 -> 48
                      jobs: 4
## Job
## Job
        1 : 49 -> 50
                       jobs: 2
## Job
        2 : 49 -> 50
                      jobs: 2
```



This can change our interpretation of variable importance. Note that grade now becomes the most important variable instead of school.

So would we get similar results if we used randomForest() with factor scores?

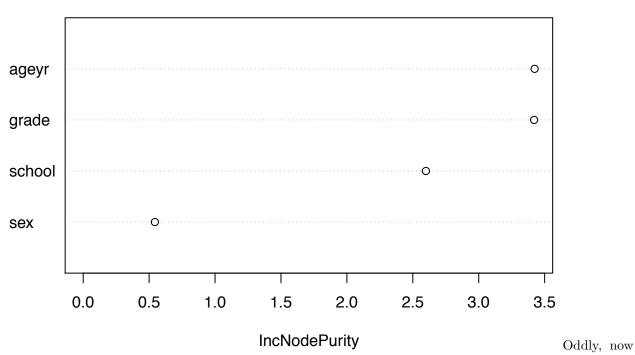
Note: randomForest has to have complete cases

- we could impute, but for example we just use remove cases

```
library(psych)
#describe(HS.run)
```

```
HS.comp <- HS.run[complete.cases(HS.run),]
library(randomForest)
rf.fscor <- randomForest(fscor ~ sex + ageyr + school + grade,data=HS.comp)
varImpPlot(rf.fscor)</pre>
```

rf.fscor



ageyr becomes the most important

Strucchange

Easier to understand article:

http://journal.frontiers in.org/article/10.3389/fpsyg.2014.00438/abstract

More papers at Edgar Merkle's site:

http://semtools.r-forge.r-project.org/

estimation method depends on what type of covariate you have.

Need two new packages

```
library(psychotools)
library(strucchange)
```

```
## Loading required package: zoo
##
## Attaching package: 'zoo'
##
## The following objects are masked from 'package:base':
##
```

```
## as.Date, as.Date.numeric
##
## Loading required package: sandwich
```

The One Factor Model from before

```
model1.lav <- '
F1 =~ x1 + x2 + x3 + x4 + x5 + x6 + x7 + x8 + x9
'
lav.fit <- cfa(model1.lav, HS, meanstructure=T)
#summary(lav.fit, fit=T)</pre>
```

Has problems with missing data, so can only use complete cases (BTW, no missing in HS, but for demo purposes)

```
comp <- complete.cases(HS)
HS.comp <- HS[comp,]</pre>
```

Test for continuous covariates:

```
1. "DM" 2. "CvM" 3. "maxLM"
```

Test for ordinal covariates: (note, takes much much longer – similar to semtree with ordinal) 1. "maxLMo" 2. "WDMo"

Lets run it – starting with no restrictions and searching

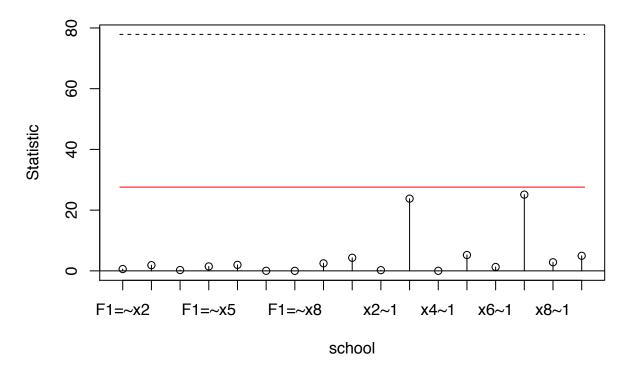
```
# what are offending parameters
mod <- modindices(lav.fitGroup2)
mod[mod$op == "~1" & mod$mi > 10,]
```

```
##
     lhs op rhs group
                                epc sepc.lv sepc.all sepc.nox
                          mi
     x3 ~1
                    1 25.389
                              0.320
                                       0.320
                                                0.263
                                                         0.263
## 2
                              0.306
                                       0.306
                                                0.275
                                                         0.275
     x7 ~1
                    1 24.437
## 3
     x3 ~1
                    2 25.389 -0.320
                                     -0.320
                                               -0.311
                                                        -0.311
## 4 x7 ~1
                    2 24.437 -0.306
                                    -0.306
                                               -0.289
                                                        -0.289
```

2 Intercepts seem to be big problem

Do we get same answer with strucchange

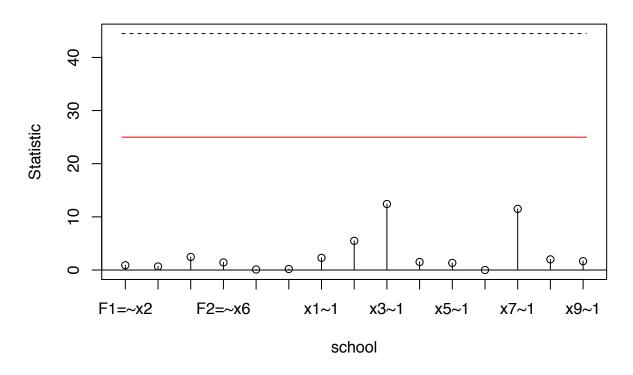
M-fluctuation test



```
##
## M-fluctuation test
##
## data: lav.fitGroup2
## f(efp) = 77.877, p-value = 9.115e-10
```

```
# what if we change the model
model5.lav <- '
F1 = x1 + x2 + x3 # + x7 + x9
F2 = x4 + x5 + x6 # + x1
F3 = x7 + x8 + x9
lav.fitGroup5 <- cfa(model5.lav, HS,meanstructure=T,group="school",group.equal=c("loadings","intercepts</pre>
coef(lav.fitGroup5)
##
      F1=~x2
                F1=~x3
                           F2=~x5
                                      F2=~x6
                                                F3=~x8
                                                           F3=~x9
                                                                     x1~~x1
##
       0.576
                  0.798
                            1.120
                                       0.932
                                                 1.130
                                                            1.009
                                                                      0.555
##
      x2~~x2
                x3~~x3
                           x4~~x4
                                      x5~~x5
                                                x6~~x6
                                                           x7~~x7
                                                                     x8~~x8
##
       1.296
                  0.944
                            0.445
                                       0.502
                                                 0.263
                                                            0.888
                                                                      0.541
##
      x9~~x9
                F1~~F1
                           F2~~F2
                                      F3~~F3
                                                F1~~F2
                                                           F1~~F3
                                                                     F2~~F3
##
       0.654
                  0.796
                            0.879
                                       0.322
                                                 0.410
                                                            0.178
                                                                      0.180
##
        x1~1
                   x2~1
                             x3~1
                                        x4~1
                                                  x5~1
                                                             x6~1
                                                                       x7~1
##
       5.001
                  6.151
                            2.271
                                       2.778
                                                 4.035
                                                            1.926
                                                                      4.242
##
        x8~1
                  x9~1 x1~~x1.g2 x2~~x2.g2 x3~~x3.g2 x4~~x4.g2 x5~~x5.g2
       5.630
                  5.465
                            0.654
                                       0.964
                                                 0.641
                                                            0.343
                                                                       0.376
##
   x6~~x6.g2 x7~~x7.g2 x8~~x8.g2 x9~~x9.g2 F1~~F1.g2 F2~~F2.g2 F3~~F3.g2
       0.437
                  0.625
                            0.434
                                       0.522
                                                 0.708
                                                            0.870
                                                                      0.505
                                               F2~1.g2
## F1~~F2.g2 F1~~F3.g2 F2~~F3.g2
                                     F1~1.g2
                                                          F3~1.g2
       0.427
                  0.329
                            0.236
                                      -0.148
                                                 0.576
                                                           -0.177
sctest(lav.fitGroup5, order.by = HS.comp$school,
                             parm = c(1:6,22:30), vcov = "info",
                             functional = "LMuo",plot=T)
```

M-fluctuation test



```
##
## M-fluctuation test
##
## data: lav.fitGroup5
## f(efp) = 44.4879, p-value = 0.0000922
#sctest(lav.fitGroup5, order.by = HS.comp$school,
#
                             parm = c(1:9,25:33), vcov = "info",
#
                             functional = "LMuo", plot=T)
lav.fitGroup55 <- cfa(model5.lav, HS,meanstructure=T,group="school",group.equal=c("loadings"))</pre>
lav.fitGroup555 <- cfa(model5.lav, HS,meanstructure=T,group="school")</pre>
lavTestLRT(lav.fitGroup555,lav.fitGroup55,lav.fitGroup5) # intercepts are prob
## Chi Square Difference Test
##
##
                               BIC Chisq Chisq diff Df diff
                                                                Pr(>Chisq)
                   Df
                         AIC
## lav.fitGroup555 48 7484.4 7706.8 115.85
## lav.fitGroup55 54 7480.6 7680.8 124.04
                                                                    0.2244
                                               8.192
## lav.fitGroup5
                   60 7508.6 7686.6 164.10
                                              40.059
                                                            6 0.0000004435
##
## lav.fitGroup555
## lav.fitGroup55
## lav.fitGroup5
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
mod2 <- modificationIndices(lav.fitGroup5)</pre>
mod2[mod2$p == "~1" & mod2$mi > 10,]
##
    lhs op rhs group
                         mi
                               epc sepc.lv sepc.all sepc.nox
## 1 x3 ~1
                  1 17.717 0.248
                                    0.248
                                              0.206
                                                        0.206
## 2 x7 ~1
                   1 13.681 0.205
                                    0.205
                                              0.186
                                                        0.186
## 3 x3 ~1
                   2 17.717 -0.248 -0.248
                                              -0.238
                                                       -0.238
## 4 x7 ~1
                   2 13.681 -0.205 -0.205
                                             -0.193
                                                      -0.193
```

Rasch Trees

SEM Trees, but for binary variables (rasch model) http://cran.r-project.org/web/packages/psychotree/vignettes/raschtree.pdf

You have to set up the dataset a certain way – its a little wonky

```
library(psychotree)

## Loading required package: partykit

## Loading required package: grid

library(colorspace)
```

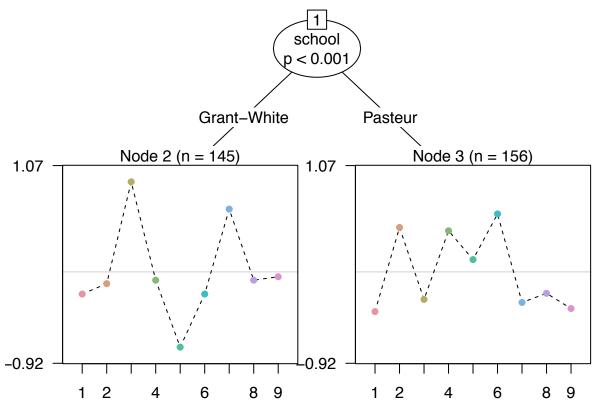
```
##
## Attaching package: 'colorspace'
## The following object is masked from 'package:pROC':
##
##
      coords
HS.xs \leftarrow HS[,5:13]
for(i in 1:9){
HS.xs[,i] = ifelse(HS.xs[,i] < mean(HS.xs[,i]), 0, 1)
summary(HS.xs)
##
         x1
                         x2
                                         xЗ
                                                        x4
                                   Min. :0.000
## Min. :0.0000
                         :0.0000
                                                          :0.0000
                   Min.
                                                   Min.
## 1st Qu.:0.0000
                   1st Qu.:0.0000
                                  1st Qu.:0.000
                                                   1st Qu.:0.0000
## Median :1.0000
                   Median :0.0000 Median :0.000
                                                   Median :0.0000
## Mean :0.5282
                   Mean :0.4286 Mean :0.412
                                                   Mean :0.4286
## 3rd Qu.:1.0000
                   3rd Qu.:1.0000
                                    3rd Qu.:1.000
                                                   3rd Qu.:1.0000
## Max. :1.0000
                   Max. :1.0000 Max. :1.000
                                                          :1.0000
                                                   Max.
##
         x5
                         x6
                                         x7
                                                          x8
## Min.
        :0.0000
                   Min.
                          :0.0000 Min.
                                          :0.0000
                                                    Min.
                                                           :0.000
                   1st Qu.:0.0000
                                                    1st Qu.:0.000
## 1st Qu.:0.0000
                                   1st Qu.:0.0000
                   Median :0.0000
## Median :1.0000
                                   Median :0.0000
                                                    Median : 0.000
## Mean :0.5216
                   Mean :0.4252
                                    Mean :0.4385
                                                    Mean :0.495
                                                    3rd Qu.:1.000
## 3rd Qu.:1.0000
                   3rd Qu.:1.0000
                                    3rd Qu.:1.0000
## Max. :1.0000
                   Max. :1.0000
                                    Max. :1.0000
                                                    Max. :1.000
##
         x9
## Min.
         :0.0000
## 1st Qu.:0.0000
## Median :1.0000
## Mean :0.5083
## 3rd Qu.:1.0000
## Max. :1.0000
mydata = data.frame(HS[,1:3])
mydata$scale <- as.matrix(HS.xs)</pre>
Run it
RT_out <- raschtree(scale ~ sex + ageyr + school, data = mydata)
RT_out
## Rasch tree
## Model formula:
## scale ~ sex + ageyr + school
##
## Fitted party:
## [1] root
      [2] school in Grant-White: n = 145
## |
                 scalex2
                               scalex3
                                               scalex4
                                                               scalex5
```

```
## |
           0.104475881014 1.129595373087 0.139293790258 -0.534529834172
## |
                  scalex6
                                  scalex7
                                                  scalex8
                                                                  scalex9
## |
          -0.000008612114 0.855078077702 0.139293790258 0.174070393554
## |
       [3] school in Pasteur: n = 156
## |
             scalex2
                        scalex3
                                   scalex4
                                              scalex5
                                                         scalex6
## |
          0.84676450 0.12235959 0.81343399 0.52340945 0.98301944 0.09179353
## |
             scalex8
                        scalex9
## |
          0.18349732 0.03062488
##
## Number of inner nodes:
## Number of terminal nodes: 2
## Number of parameters per node: 8
## Objective function (negative log-likelihood): 1060.886
summary(RT out)
## $^2`
##
## Rasch model
##
## Difficulty parameters:
                         Std. Error z value Pr(>|z|)
              Estimate
## scalex2 0.104475881 0.263968123 0.396
                                              0.69226
                                      4.082 0.0000447 ***
## scalex3 1.129595373 0.276733410
## scalex4 0.139293790 0.263983684 0.528
                                             0.59773
## scalex5 -0.534529834 0.268376603 -1.992 0.04640 *
## scalex6 -0.000008612 0.264082411 0.000
                                             0.99997
## scalex7
           0.855078078
                        0.270597048
                                      3.160
                                              0.00158 **
## scalex8 0.139293790 0.263983684
                                      0.528
                                              0.59773
## scalex9 0.174070394 0.264026194
                                      0.659
                                              0.50971
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Log-likelihood: -497.3 (df = 8)
## Number of iterations in BFGS optimization: 11
##
##
## $\3\
##
## Rasch model
##
## Difficulty parameters:
##
          Estimate Std. Error z value Pr(>|z|)
## scalex2 0.84676
                      0.25397
                                3.334 0.000856 ***
## scalex3 0.12236
                      0.24742
                                0.495 0.620919
## scalex4 0.81343
                      0.25338
                                3.210 0.001326 **
## scalex5 0.52341
                      0.24946
                                2.098 0.035888 *
## scalex6 0.98302
                      0.25668
                                3.830 0.000128 ***
## scalex7 0.09179
                    0.24742
                                0.371 0.710635
                      0.24748
                                0.741 0.458410
## scalex8 0.18350
## scalex9 0.03062
                      0.24749
                                0.124 0.901521
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
```

```
## Log-likelihood: -563.6 (df = 8)
## Number of iterations in BFGS optimization: 13
```

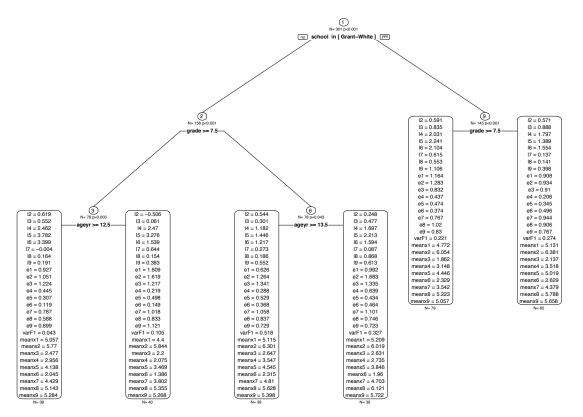
Plot it

plot(RT_out,col = rainbow_hcl(9))



Compare back to first semtree run:

plot(semtree_model1)



More output from raschtree

##

##

0.104475881014

scalex6

1.129595373087

scalex7

-0.000008612114 0.855078077702 0.139293790258 0.174070393554

```
itempar(RT_out,node=1) # what would it be if no split
##
      scalex1
                 scalex2
                             scalex3
                                         scalex4
                                                    scalex5
                                                                scalex6
               0.1784891
                           0.2614789
                                      0.1784891 -0.2759642
##
  -0.3082635
                                                              0.1950127
##
      scalex7
                 scalex8
                             scalex9
##
    0.1291150 -0.1469228 -0.2114342
itempar(RT_out, node = 2)
##
                                scalex3
       scalex1
                    scalex2
                                             scalex4
                                                          scalex5
                                                                      scalex6
##
   -0.22302987 -0.11855399
                             0.90656550 -0.08373608 -0.75755971 -0.22303849
##
       scalex7
                    scalex8
                                scalex9
    0.63204820 -0.08373608 -0.04895948
itempar(RT_out, node=3)
##
      scalex1
                  scalex2
                             scalex3
                                         scalex4
                                                    scalex5
                                                                scalex6
##
   -0.3994336
               0.4473309 -0.2770740
                                      0.4140004 0.1239758
                                                              0.5835858
##
      scalex7
                 scalex8
                             scalex9
  -0.3076401 -0.2159363 -0.3688088
coef(RT_out, node = 2)
##
           scalex2
                            scalex3
                                             scalex4
                                                              scalex5
```

scalex8

0.139293790258 -0.534529834172

scalex9

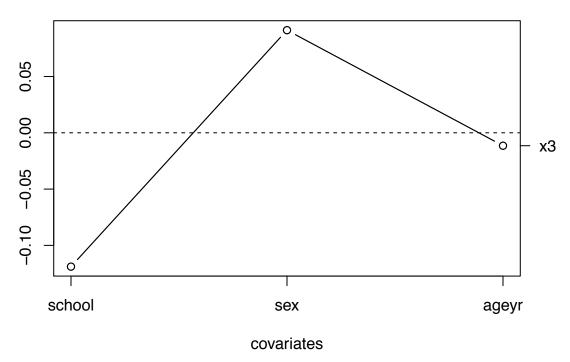
DIFlasso

• this section causes problem

```
library(DIFlasso)
```

```
## Loading required package: grplasso
## Loading required package: penalized
## Loading required package: survival
## Loading required package: splines
## Attaching package: 'survival'
## The following object is masked from 'package:caret':
##
##
      cluster
##
## Welcome to penalized. For extended examples, see vignette("penalized").
## Loading required package: miscTools
Y <- data.frame(mydata$scale)
X <- sapply(HS[,1:3],as.numeric)</pre>
X.std <- data.frame(scale(X))</pre>
mlas1 <- DIFlasso(Y,X.std)</pre>
print(mlas1)
## Number of (valid) persons: P = 274
## Number of items: I = 9
## DIF Items: 3
## Matrix of estimated item-specific coefficients:
       ## sex 0 0 0.09115441 0 0 0 0 0
## ageyr 0 0 -0.01146781 0 0 0 0 0
## school 0 0 -0.11887027 0 0 0 0 0
plot(mlas1)
```

Item-specific parameter estimates



Can re-fit (Problem?)

```
mlas2 <- refitDIFlasso(mlas1)
mlas2
plot(mlas2)</pre>
```

Magis procedure: first load lasso DIF.R script and run functions http://jeb.sagepub.com/content/early/2014/12/16/1076998614559747.abstract

Have to reformat dataset – kinda weird (this is common with some IRT packages – particularly using mixed models for IRT) * each row is one item response with columns corresponding to:

- * item number
- * id number
- * values on covariates

First reshape data

```
HS$grade[is.na(HS$grade)] <- 7
library(reshape2)
# have to add ID variable that is a factor
hs.wide <- data.frame(HS[,1:4],HS.xs)
hs.wide$sum <- rowSums(HS.xs)
hs.wide$id <- as.factor(1:301)
HS$id <- as.factor(1:301)
xs <- c("x1","x2","x3","x4","x5","x6","x7","x8","x9")
hs.long <- melt(hs.wide, id.vars=c("id"),measure.vars =xs,variable.name="ITEM")
hs.long$school <- NA
hs.long$grade <- NA
hs.long$sex <- NA</pre>
```

```
hs.long$SCORE <- NA

for(i in 1:301){
    hs.long[hs.long$id == i,]$school <- HS[HS$id == i,]$school
    hs.long[hs.long$id == i,]$ageyr <- HS[HS$id == i,]$ageyr
    hs.long[hs.long$id == i,]$grade <- HS[HS$id == i,]$grade
    hs.long[hs.long$id == i,]$sex <- HS[HS$id == i,]$sex
    hs.long[hs.long$id == i,]$SCORE <- hs.wide[hs.wide$id == i,]$sum
}
names(hs.long)[3] <- "Y"
```

Dataset is set up, now have to change variable names in lassoDIF.R

- right now, only can use one covariate at a time

Change lines 7 and 63 to reflect covariate names

```
## Loading required package: Matrix
##
## Attaching package: 'Matrix'
##
## The following object is masked from 'package:OpenMx':
##
##
       expm
##
## Loaded glmnet 1.9-8
##
##
## Attaching package: 'glmnet'
##
## The following object is masked from 'package:pROC':
##
##
       auc
## $DIFitems
## [1] 3 4 7
## $DIFpars
##
               [,1]
## Item1 0.0000000
## Item2 0.0000000
## Item3 -0.8685773
## Item4 0.3229705
## Item5 0.0000000
## Item6 0.000000
## Item7
         0.3584199
## Item8 0.000000
## Item9 0.0000000
##
## $crit.value
  [1] 2925.450 2923.210 2921.330 2919.765 2918.463 2917.385 2916.485
  [8] 2915.736 2916.754 2917.343 2916.072 2915.015 2914.136 2913.405
## [15] 2912.803 2912.298 2911.878 2911.528 2911.238 2910.997 2910.797
```

```
## [22] 2910.630 2912.473 2912.321 2912.194 2912.088 2913.979 2919.852
## [29] 2919.733 2919.637 2921.549 2921.472 2921.408 2921.380 2921.094
##
## $crit.type
##
  [1] "AIC"
##
## $lambda
    [1] 0.0100153500 0.0091256139 0.0083149195 0.0075762450 0.0069031922
    [6] 0.0062899317 0.0057311515 0.0052220118 0.0047581026 0.0043354059
## [11] 0.0039502604 0.0035993302 0.0032795756 0.0029882271 0.0027227613
## [16] 0.0024808787 0.0022604842 0.0020596690 0.0018766937 0.0017099734
## [21] 0.0015580641 0.0014196500 0.0012935322 0.0011786184 0.0010739131
  [26] 0.0009785097 0.0008915816 0.0008123759 0.0007402067 0.0006744488
  [31] 0.0006145326 0.0005599392 0.0005101958 0.0004648714 0.0000000000
##
## $opt.lambda
## [1] 0.00141965
## $DIFitems
## [1] 3 4 7
##
   $DIFpars
##
                     factor(data$ITEM)x1
##
                              -2.2686262
                     factor(data$ITEM)x2
##
##
                              -2.8212874
                     factor(data$ITEM)x3
##
                              -2.5221092
##
##
                     factor(data$ITEM)x4
##
                              -2.9516382
##
                     factor(data$ITEM)x5
##
                              -2.3052810
##
                     factor(data$ITEM)x6
##
                              -2.8400125
##
                     factor(data$ITEM)x7
##
                              -2.9136920
##
                     factor(data$ITEM)x8
##
                              -2.4518250
##
                     factor(data$ITEM)x9
##
                              -2.3785474
##
                              data$SCORE
                                0.5840389
## factor(data$ITEM)x1:factor(data$sex)2
##
                                0.0000000
  factor(data$ITEM)x2:factor(data$sex)2
                                0.0000000
## factor(data$ITEM)x3:factor(data$sex)2
                              -0.8025671
## factor(data$ITEM)x4:factor(data$sex)2
##
                                0.2588679
## factor(data$ITEM)x5:factor(data$sex)2
##
                                0.0000000
  factor(data$ITEM)x6:factor(data$sex)2
##
                                0.0000000
```

```
## factor(data$ITEM)x7:factor(data$sex)2
##
                                 0.2945876
## factor(data$ITEM)x8:factor(data$sex)2
                                 0.0000000
##
## factor(data$ITEM)x9:factor(data$sex)2
##
                                 0.0000000
##
## $opt.lambda
## [1] 0.002058448
Mixture models with rasch models
http://www2.uaem.mx/r-mirror/web/packages/psychomix/vignettes/raschmix.pdf
http://epm.sagepub.com/content/early/2014/06/20/0013164414536183
library(psychomix)
## Loading required package: flexmix
hs.mat <- as.matrix(HS.xs)</pre>
m1 <- raschmix(hs.mat,k=1); BIC(m1)</pre>
## 1 : * * *
## [1] 3607.675
m2 <- raschmix(hs.mat,k=2); BIC(m2) # best BIC</pre>
## 2 : * * *
## [1] 3558.929
m3 <- raschmix(hs.mat,k=3); BIC(m3)
## 3 : * * *
## [1] 3524.402
m4 <- raschmix(hs.mat,k=4); BIC(m4)</pre>
## 4 : * * *
## [1] 3664.704
# won't give class for people with all wrong or right
hs.mat2 <- data.frame(hs.mat)</pre>
hs.mat2$sum <- rowSums(hs.mat)
hs.mat3 <- HS[hs.mat2$sum != 0 & hs.mat2$sum != 9,]
```

How do our derived classes correspond to covariates

```
library(psych)
cor(hs.mat3$ageyr,m2@cluster)
## [1] -0.1987088
tetrachoric(data.frame(hs.mat3$sex,m2@cluster))
## Loading required package: mvtnorm
## Call: tetrachoric(x = data.frame(hs.mat3$sex, m2@cluster))
## tetrachoric correlation
               hs.3. m2.cl
## hs.mat3.sex 1.00
## m2.cluster -0.01 1.00
##
## with tau of
## hs.mat3.sex m2.cluster
##
        -0.037
                    -0.073
cor(hs.mat3$grade[1:273],m2@cluster[1:273])
## [1] 0.05036862
tetrachoric(data.frame(as.numeric(hs.mat3$school),m2@cluster)) # highest
## Call: tetrachoric(x = data.frame(as.numeric(hs.mat3$school), m2@cluster))
## tetrachoric correlation
##
                               a...3 m2.cl
## as.numeric.hs.mat3.school. 1.00
## m2.cluster
                               -0.35 1.00
##
## with tau of
## as.numeric.hs.mat3.school.
                                               m2.cluster
                       -0.055
                                                   -0.073
##
Do we get similar results using the original dataset (back to CFA model)?
Factor Mixture Models in OpenMx – only package to do it in R (I think?)
resVars <- mxPath(from=c("x1","x2","x3","x4","x5","x6","x7","x8","x9"),
                        arrows=2.
                        free=TRUE,
                        values=c(1.1,1.3,1.2,.4,.5,.35,1.1,1,.9),
                        labels=c("e1","e2","e3","e4","e5","e6","e7","e8","e9"))
latVars <- mxPath(from="F1",</pre>
                        arrows=2,
                        free=TRUE,
                        values=0.26,
                        labels ="varF1")
```

```
manMeans <- mxPath(from="one",</pre>
                         to=c("x1","x2","x3","x4","x5","x6","x7","x8","x9"),
                         arrows=1,
                         free=c(TRUE, TRUE, TRUE, TRUE, T, T, T, T, T),
                         values=c(4.93,6,2.2,3,4.3,2.1,4.1,5.5,5.3),
                         labels =c("meanx1","meanx2","meanx3","meanx4","meanx5",
                                    "meanx6","meanx7","meanx8","meanx9"))
loadings <- mxPath(from="F1",</pre>
                         to=c("x1","x2","x3","x4","x5","x6","x7","x8","x9"),
                         arrows=1,
                         free=c(FALSE,T,T,T,T,T,T,T,T),
                         values=c(1,0.5,0.5,1.9,2.1,1.8,0.4,0.4,0.6),
                         labels =c("11","12","13","14","15","16","17","18","19"))
latMeans <- mxPath(from="one", to="F1", arrows=1,</pre>
                     free=TRUE, values=0, labels="meanF1")
funML <- mxFitFunctionML(vector=TRUE)</pre>
class1 <- mxModel("Class1", type="RAM",</pre>
                   manifestVars=c("x1","x2","x3","x4","x5","x6","x7","x8","x9"),
                   latentVars="F1",resVars,loadings,manMeans,latVars,funML)
latVars2 <- mxPath(from="F1",</pre>
                         arrows=2.
                         free=TRUE,
                         values=2.
                         labels ="varF2")
# latent means
latMeans2 <- mxPath(from="one", to="F1", arrows=1,</pre>
                     free=TRUE, values=2, labels="meanF12")
class2 <- mxModel(class1, name="Class2", latVars2, latMeans2)</pre>
classP <- mxMatrix(type="Full", nrow=2, ncol=1,</pre>
                   free=c(TRUE, FALSE), values=1, lbound=0.001,
                   labels = c("p1","p2"), name="Props")
classS <- mxAlgebra( Props %x% (1/sum(Props)), name="classProbs" )</pre>
algFit <- mxAlgebra(-2*sum(log(classProbs[1,1] %x% Class1.fitfunction
                     + classProbs[2,1] %x% Class2.fitfunction)),
                     name="mixtureObj")
fit <- mxFitFunctionAlgebra("mixtureObj")</pre>
data <- mxData(observed=HS,type="raw")</pre>
fmm <- mxModel("Factor Mixture Model",</pre>
                 data, class1, class2, classP, classS, algFit, fit)
fmmFit <- mxRun(fmm, suppressWarnings=TRUE)</pre>
```

Running Factor Mixture Model

```
## Warning in runHelper(model, frontendStart, intervals, silent,
## suppressWarnings, : Data[3] 'school' must be an ordered factor. Please use
## mxFactor()
## Warning in runHelper(model, frontendStart, intervals, silent,
## suppressWarnings, : Data[14] 'id' must be an ordered factor. Please use
## mxFactor()
summary(fmmFit)
## Summary of Factor Mixture Model
##
## The final iterate satisfies the optimality conditions to the accuracy requested, but the sequence of
##
## free parameters:
##
                                  Estimate Std.Error lbound ubound
        name
                matrix row col
          р1
## 1
                Props
                        1
                            1
                               0.06635980 0.08489885
## 2
          12 Class1.A
                       x2 F1
                               0.51386809 0.14935345
## 3
          13 Class1.A
                       xЗ
                           F1
                               0.50222219 0.14319373
## 4
          14 Class1.A
                       x4
                           F1
                               1.91210984 0.25552610
## 5
          15 Class1.A x5
                           F1
                               2.07753025 0.28224282
## 6
          16 Class1.A x6 F1
                               1.80529839 0.24094992
## 7
          17 Class1.A x7
                           F1
                               0.37836922 0.13658750
## 8
          18 Class1.A
                       x8
                           F1
                               0.39799560 0.12760302
## 9
          19 Class1.A x9
                           F1
                               0.60620162 0.13496820
## 10
          e1 Class1.S x1
                               1.09404236 0.09249306
                           x2
## 11
          e2 Class1.S x2
                               1.31197708 0.10774642
## 12
          e3 Class1.S x3
                           xЗ
                               1.20818632 0.09934191
                           x4
## 13
          e4 Class1.S
                       x4
                               0.38419233 0.05026125
## 14
          e5 Class1.S
                       x5
                               0.51885367 0.06197367
## 15
          e6 Class1.S
                       x6 x6 0.33484908 0.04588226
          e7 Class1.S
## 16
                       x7
                           x7
                               1.14529164 0.09380039
## 17
          e8 Class1.S
                       x8
                           8x
                               0.98011113 0.08039114
## 18
          e9 Class1.S
                       x9
                           x9
                               0.91786530 0.07601051
## 19
       varF1 Class1.S
                       F1 F1
                               0.09555741 0.12443066
## 20
      meanx1 Class1.M
                        1
                           x1
                               2.99393779 2.25750854
## 21
      meanx2 Class1.M
                        1 x2 5.09019349 1.19372265
## 22 meanx3 Class1.M
                       1 x3
                               1.27517696 1.16632559
## 23
      meanx4 Class1.M
                       1 x4 -0.65208866 4.34044734
                       1 x5
## 24
      meanx5 Class1.M
                               0.30631548 4.71458720
## 25 meanx6 Class1.M
                       1 x6 -1.32001657 4.09450651
## 26 meanx7 Class1.M
                       1 x7
                               3.45117730 0.89265394
## 27
      meanx8 Class1.M
                        1
                           x8
                               4.75423529 0.93424936
## 28
      meanx9 Class1.M
                        1
                           x9
                               4.19698140 1.39238097
## 29
      meanF1 Class1.M
                        1 F1
                               2.95915559 2.29404245
       varF2 Class2.S F1 F1
                               0.20230226 0.06537716
##
  31 meanF12 Class2.M
                        1 F1
                               1.87432208 2.25728364
##
## observed statistics: 2709
## estimated parameters: 31
## degrees of freedom: 2678
## -2 log likelihood: 7698.128
```

number of observations: 301

```
## Information Criteria:
##
        | df Penalty | Parameters Penalty | Sample-Size Adjusted
## AIC:
            2342.128
                                    7760.128
## BIC:
            -7585.513
                                     7875.048
                                                              7776.734
## CFI: NA
## TLI: 1
## RMSEA: 0 [95% CI (NA, NA)]
## Some of your fit indices are missing.
    To get them, fit saturated and independence models, and include them with
     summary(yourModel, SaturatedLikelihood=..., IndependenceLikelihood=...).
## timestamp: 2015-04-27 17:02:36
## Wall clock time (HH:MM:SS.hh): 00:00:02.60
## optimizer: NPSOL
## OpenMx version number: 2.0.1.4157
## Need help? See help(mxSummary)
fmmFit$classProbs
## mxAlgebra 'classProbs'
## $formula: Props %x% (1/sum(Props))
## $result:
              Γ.17
## [1,] 0.06223022
## [2,] 0.93776978
## dimnames: NULL
#str(fmmFit)
fmmFit$submodels$Class2$fitfunction$likelihoods
## NULL
comp <- fmmFit$output$algebras$Class1.fitfunction > fmmFit$output$algebras$Class2.fitfunction
sum(comp)/301
## [1] 0.1594684
# http://openmx.psyc.virginia.edu/thread/717
indClassProbs <- function(model, classProbs, round=NA){</pre>
  # this function takes a mixture model in OpenMx
    # and returns the posterior class probabilities
    # using Bayes rule, individual person-class likelihoods
    # and the model class probability matrix, as described in
    # Ramaswamy, Desarbo, Reibstein, and Robinson, 1993
    cp <- mxEval(classProbs, model)</pre>
    cp2 <- as.vector(cp)</pre>
   cps <- diag(length(cp2))</pre>
   diag(cps) <- cp2</pre>
   subs <- model@submodels
   if (min(dim(cp))!=1)stop("Class probabilities matrix must be a row or column vector.")
   if (max(dim(cp))==1)stop("Class probabilities matrix must contain two or more classes.")
   of <- function(num){
```

```
return(mxEval(objective, subs[[num]]))
   rl <- sapply(1:length(names(subs)), of)</pre>
   raw <- (rl%*%cps)
   tot <- 1/apply(raw, 1, sum)</pre>
   div <- matrix(rep(tot, length(cp2)), ncol=length(cp2))</pre>
   icp <- raw * div</pre>
   if (is.numeric(round)){icp <- round(icp, round)}</pre>
   return(icp)
   }
#indClassProbs(fmmFit,fmmFit$classProbs)
prbs <- indClassProbs(fmmFit,fmmFit$classProbs)[,1]</pre>
HS$prbs <- prbs
lmm = lm(prbs ~ sex + ageyr + school + grade, data=HS)
summary(lmm)
##
## Call:
## lm(formula = prbs ~ sex + ageyr + school + grade, data = HS)
## Residuals:
       \mathtt{Min}
                1Q Median
## -0.14913 -0.07936 -0.04227 -0.00244 0.81070
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) -0.15832 0.15328 -1.033 0.30251
                0.02034 0.01876 1.084 0.27909
## sex
               ## ageyr
## grade
                           0.02159 3.018 0.00277 **
                0.06516
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.1597 on 296 degrees of freedom
## Multiple R-squared: 0.06175,
                                 Adjusted R-squared: 0.04907
## F-statistic: 4.871 on 4 and 296 DF, p-value: 0.0008108
cor(prbs,HS$sex)
## [1] 0.07661222
cor(prbs,HS$ageyr)
## [1] -0.07827931
```

```
cor(prbs,as.numeric(HS$school))
## [1] -0.1605882
cor(prbs[1:300], HS$grade[1:300])
## [1] 0.1214811
# compare 2 derived classes from both mixture models
cor(m2@cluster,prbs[hs.mat2$sum != 0 & hs.mat2$sum != 9])
## [1] 0.3488794
Moderation Try
resVars <- mxPath(from=c("x1","x2","x3","x4","x5","x6","x7","x8","x9"),
                         arrows=2,
                         free=TRUE.
                         values=c(1.1,1.3,1.2,.4,.5,.35,1.1,1,.9),
                         labels=c("e1","e2","e3","e4","e5","e6","e7","e8","e9"))
latVars <- mxPath(from="F1",</pre>
                         arrows=2.
                         free=TRUE,
                         values=0.26,
                         labels ="varF1")
manMeans <- mxPath(from="one",</pre>
                         to=c("x1","x2","x3","x4","x5","x6","x7","x8","x9"),
                         arrows=1,
                        free=c(TRUE,TRUE,TRUE,T,T,T,T,T),
                         values=c(4.93,6,2.2,3,4.3,2.1,4.1,5.5,5.3),
                        labels =c("meanx1", "meanx2", "meanx3", "meanx4", "meanx5",
                                   "meanx6", "meanx7", "meanx8", "meanx9"))
loadings <- mxPath(from="F1",</pre>
                         to=c("x1","x2","x3","x4","x5","x6","x7","x8","x9"),
                         arrows=1,
                         free=c(FALSE,T,T,T,T,T,T,T,T),
                         values=c(1,0.5,0.5,1.9,2.1,1.8,0.4,0.4,0.6),
                         labels =c("11","12","13","14","15","16","17","18","19"))
latMeans <- mxPath(from="one", to="F1", arrows=1,</pre>
                    free=TRUE, values=0, labels="meanF1")
             <- mxPath( from="one", to="DefDummy", arrows=1,</pre>
defValues
                         free=FALSE, values=1, labels="data.sex" )
# beta weights
betaWeights <- mxPath( from="DefDummy", to=c("F1"), arrows=1,
                         free=TRUE, values=1, labels=c("beta_1") )
```

```
#LoadsDef
                                              <- mxAlgebra(expression= l2 + beta*ageyr, name="l22" )</pre>
funML <- mxFitFunctionML()</pre>
HS.def \leftarrow HS[,c(1,5:13)]
HS.def$sex <- mxFactor(HS.def$sex,levels=c(1,2))</pre>
data <- mxData(observed=HS.def,type="raw")</pre>
Onefac <- mxModel("One fac mod", type="RAM",
                                    manifestVars=c("x1","x2","x3","x4","x5","x6","x7","x8","x9"),data,
                                         latent Vars = c("F1", "DefDummy"), resVars, loadings, manMeans, latMeans, latVars, funML, latVars, loadings, manMeans, latVars, funML, latVars, l
                                    betaWeights, defValues)
MxOut <- mxTryHard(Onefac)</pre>
## Running One fac mod
## Running One fac mod
## [1] "0.61084016492646,0.469699206817465,2.16219927771292,1.72852442309078,2.15604316144469,0.3212899
summary(MxOut)
## Summary of One fac mod
##
## free parameters:
##
                                                                                                           Std.Error
                  name matrix row
                                                                  col
                                                                                  Estimate
## 1
                      12
                                        A x2
                                                                   F1 0.50567323 0.15079839
## 2
                      13
                                         A x3
                                                                    F1 0.48979858 0.14459008
## 3
                      14
                                                                    F1 1.93826953 0.26269494
                                        A x4
## 4
                      15
                                        A x5
                                                                    F1 2.12886991 0.29324678
## 5
                      16
                                        A x6
                                                                    F1 1.79831033 0.24456161
## 6
                      17
                                        A x7
                                                                    F1 0.38749212 0.13866252
## 7
                      18
                                        8x A
                                                                    F1 0.39806768 0.12936720
                                        A x9
                                                                    F1 0.60688151 0.13710170
## 8
                      19
## 9 beta_1
                                        A F1 DefDummy 0.06169918 0.06283746
                                                                    x1 1.09915545 0.09287309
## 10
                       е1
                                        S x1
## 11
                      e2
                                        S x2
                                                                    x2 1.31550152 0.10802982
## 12
                      e3
                                        S x3
                                                                    x3 1.21267876 0.09963695
## 13
                                        S x4
                                                                   x4 0.37682496 0.04764289
                      e4
## 14
                                        S x5
                      e5
                                                                    x5 0.48500373
                                                                                                         0.05848607
                                                                    x6 0.35807987 0.04307934
## 15
                                        S x6
                      e6
## 16
                      e7
                                        S x7
                                                                    x7 1.14421838 0.09373065
                                        S x8
## 17
                       e8
                                                                    x8 0.98090804
                                                                                                        0.08045223
## 18
                       е9
                                        S x9
                                                                    x9 0.91953390
                                                                                                         0.07612230
## 19
                                        S F1
                                                                    F1 0.25826354 0.06988477
             varF1
## 20 meanx1
                                                                    x1 7.22572830 13.32427218
                                        M 1
```

x2 7.24601064 6.76460798

x3 3.37203372 6.56109699

x4 7.49946515 25.90261666

x5 9.21555568 28.45165358

x6 6.30362818 24.03086895

M 1

M 1

M 1

M 1

М

21 meanx2 ## 22 meanx3

23 meanx4

24 meanx5

25 meanx6

```
## 26 meanx7
                             x7 5.07324296 5.19537719
                 M
                     1
## 27 meanx8
                 М
                     1
                             x8 6.43863496 5.33404430
## 28 meanx9
                             x9 6.76385689 8.11778513
                 М
                    1
## 29 meanF1
                             F1 -2.38342983 13.32223912
                 М
                    1
## observed statistics: 2709
## estimated parameters: 29
## degrees of freedom: 2680
## -2 log likelihood: 7701.475
## number of observations: 301
## Information Criteria:
##
         | df Penalty | Parameters Penalty | Sample-Size Adjusted
## AIC:
             2341.475
                                    7759.475
            -7593.580
                                    7866.982
## BIC:
                                                              7775.01
## Some of your fit indices are missing.
     To get them, fit saturated and independence models, and include them with
     summary(yourModel, SaturatedLikelihood=..., IndependenceLikelihood=...).
## timestamp: 2015-04-27 17:02:39
## Wall clock time (HH:MM:SS.hh): 00:00:01.77
## optimizer: NPSOL
## OpenMx version number: 2.0.1.4157
## Need help? See help(mxSummary)
```