# Statistical Analysis Using Structural Equation Models

EPsy 8266

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#### Constant review

- ▶ The mean of an endogenous variable is a function of: 1) intercept, 2) the unstandardized path coefficient, and 3) the mean of the exogenous variable.
- The predicted mean for exo/endo variables is the total effect of the constant.
- ▶ For exogenous continuous variables in an SEM, the unstandardized path coefficient for the direct effect of the constant is a mean.
- ► For endogenous continuous variables in an SEM, the direct effect of the constant is the intercept but the total effect is a mean.

#### Latent Growth Models

- Longitudinal models
- ▶ SR models with a mean and covariance structure
- Measure the same construct across time
- Error terms may be auto correlated.
- Data need to be measured at the same time for each case (time structured).
  - Measure executive functioning at baseline, 2, 4, 12, and 24 months since baseline on each participant.
  - Intervals can be unequal
  - If measurements occur at different times for each participant, consider HLM (via Ime4 or nIme in R) or continuous time-series SEM (ctsem).

#### **HLM or SEM**

#### The advantages of HLM include

- Doesn't require time structured data
- Can readily handle more levels

#### The advantages of SEM include

- Multiple growth curves (can look at change in two or more constructs together)
- ▶ Handles more complex error structure
- A general, greatly extendable framework (e.g., can look at change in latent variables across time or allow intercept or slopes to be predictors)
- Can perform on means and covariance structure and sample size (i.e., don't need raw data)
- FIML (HLM uses ML)

# Modelling approach

- 1. Determine the basic shape of change and get a good fit
  - ▶ If bivariate (or more), then determine shape of change separately.
  - ► Then combine models
- 2. Add predictors

# Types of latent curves we'll cover

- ► Nonlinear curve fitting
- ► Linear/quadratic growth curves
- ▶ Bivariate growth curves (ex: Curran, Muthen & Harford, 2004)
- ► Latent curve model with structured residuals (ex: Curran et. al, 2014)

#### Sleep deprivation study

- "Patterns of performance degradation and restoration during sleep restriction and subsequent recovery: a sleep dose-response study." (Belenky et al, 2003)
- Sleep deprivation study.
- ▶ 18 participants were studied over a 10 day period
  - A extremely small number for an SEM and we will use it just to illustrate visualizing longitudinal data.
- ▶ On day 0 the subjects had their normal amount of sleep. Starting that night they were restricted to 3 hours of sleep per night. Each day the participants were given a series of reaction time tests and the average was computed.
- ▶ The response variable is the average reaction time in ms.

#### sleep.wide data set

```
sleep.wide <- read.csv(file = "sleep_wide.csv")</pre>
apply(sleep.wide, 2, mean, na.rm = TRUE)
       SubNum female
                                 gpa Reaction.0 Reaction.1
##
## 109.5000000 0.5555556 2.5223711 256.6518056 264.4957556
## Reaction.2 Reaction.3 Reaction.4 Reaction.5 Reaction.6
## 265.3619000 282.9920111 288.6494222 308.5184556 312.1782556
## Reaction.7 Reaction.8 Reaction.9
## 315.9442062 337.5263250 348.2195062
apply(sleep.wide, 2, sd, na.rm = TRUE)
      SubNum
                 female
                              gpa Reaction.0 Reaction.1 Reaction.2
##
## 5.3385391 0.5113100 0.5377201 32.1294511 33.4303337 29.4734233
## Reaction.3 Reaction.4 Reaction.5 Reaction.6 Reaction.7 Reaction.8
## 38.8577385 42.5378866 51.7696245 63.1737202 52.5745845 62.6855391
## Reaction.9
## 70.8443938
apply(sleep.wide, 2, function(x) sum(is.na(x)))
##
      SubNum
             female
                               gpa Reaction.0 Reaction.1 Reaction.2
##
## Reaction.3 Reaction.4 Reaction.5 Reaction.6 Reaction.7 Reaction.8
##
## Reaction.9
##
```

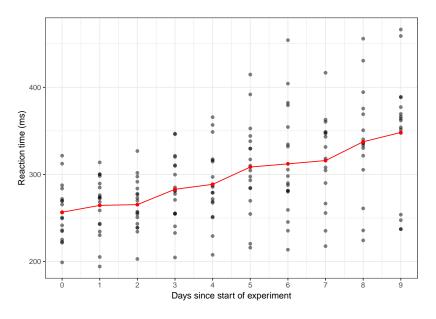
## Reshape data for visualization

```
sleep.long <- reshape(sleep.wide,
                    direction = "long".
                    varying = paste0("Reaction.", 0:9),
                    timevar = "day",
                    idvar = "SubNum")
# Reorder by subject and then by day
sleep.long <- sleep.long[order(sleep.long$SubNum, sleep.long$day), ]</pre>
head(sleep.long)
                     gpa day Reaction
##
       SubNum female
## 101.0 101
                  0.3.090871
                              0 249.5600
## 101.1 101
                  0 3.090871 1 258.7047
## 101.2 101 0 3.090871 2 250.8006
## 101.3 101 0 3.090871 3 321.4398
## 101.4 101 0 3.090871 4 356.8519
## 101.5 101
                  0.3.090871 5.414.6901
```

# Connected means plot (code)

```
library(ggplot2)
ggplot(data = sleep.long, aes(x = day, y = Reaction)) +
  geom_point(alpha = .5) +
  stat_summary(fun.y = "mean", geom = "point", col ="red", size = 1.5) +
  stat_summary(fun.y = "mean", geom = "line", col = "red") +
  xlab("Days since start of experiment") +
  ylab("Reaction time (ms)") +
  scale_x_continuous(breaks = 0:9) +
  theme_bw()
```

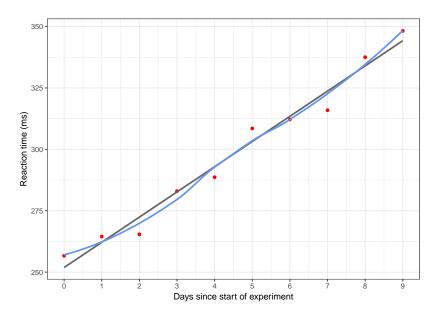
# Connected means plot



# Add two smoothers (code)

```
ggplot(data = sleep.long, aes(x = day, y = Reaction)) +
    stat_summary(fun.y = "mean", geom = "point", col ="red", size = 1.5) +
    geom_smooth(method = "lm", formula = y ~ x, se = FALSE, col = "gray40") +
    geom_smooth(method = "loess", se = FALSE, col = "cornflowerblue") +
    xlab("Days since start of experiment") +
    ylab("Reaction time (ms)") +
    scale_x_continuous(breaks = 0:9) +
    theme_bw()
```

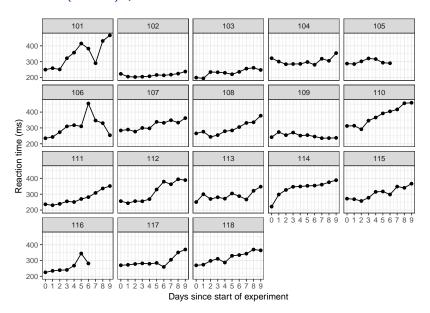
#### Add two smoothers



# Individual (trellis) plots (code)

```
ggplot(data = sleep.long, aes(x = day, y = Reaction)) +
    geom_point() +
    geom_line() +
    xlab("Days since start of experiment") +
    ylab("Reaction time (ms)") +
    scale_x_continuous(breaks = 0:9) +
    theme_bw() +
    facet_wrap(~ SubNum)
```

# Individual (trellis) plots



#### Linear and polynomial growth

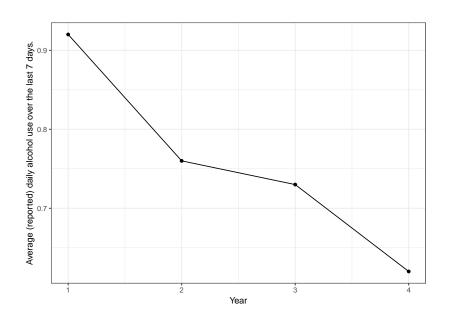
- Assumes that rate of change across time is linear, quadratic, cubic, ...
- Includes an intercept and at least one slope term.
- ▶ For linear need 3 time points, for quadratic need 4 time points, and so on.
- Manifest variables load onto all factors with fixed unstd. pattern coefficients.
  - ► Linear = 0, 1, 2, ..., n.
  - Quadratic =  $0^2, 1^2, 2^2, ..., n^2$ .
  - Cubic =  $0^3, 1^3, 2^3, ..., n^3$  and so on.
- ▶ Error terms for manifest variables across time could be correlated
- Variance of error terms could be homogeneous (restricted to be equal) or heterogeneous.
- Repeated measures are endogenous variables and adjusts for unexplained variation in our indicators when estimating the latent growth factors.

# The Influence of Changes in Marital Status on Developmental Trajectories of Alcohol Use in Young Adults (Curran, Muthen, & Harford, 1998)

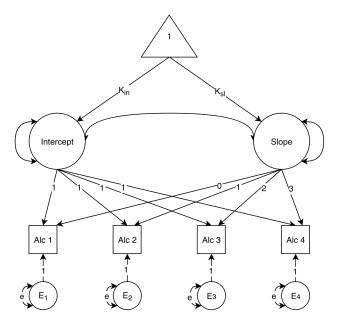
- Multiple group latent curve analysis was used to assess the impact of changes in marital status on alcohol use trajectories in young adults and test if these effects varied across ethnicity and gender.
- Four years of data from the National Longitudinal Survey of Adults (N = 4054)
- ► Alcohol use and marital status were assessed annually for four years and covariates included age, gender, education, and ethnicity

#### Data

```
library(lavaan)
alcuse.xbar <- c(0.92, 0.76, 0.73, 0.62, 0.08, 0.08, 0.08, 0.07, 22.69, 0.54, 0.30,
          0.14, 12.72)
alcuse.sigma <- c(1.68, 1.35, 1.26, 1.08, 0.27, 0.27, 0.27, 0.26, 1.38, 0.49, 0.46,
           0.35, 2.02
lower.cor <- '
1.00
.494 1.00
.440 .519 1.00
.382 .471 .510 1.00
-.074 -.068 -.062 -.035 1.00
-.023 -.048 -.057 -.055 -.086 1.00
.009 -.003 -.036 -.039 -.085 -.083 1.00
.043 .025 .011 -.022 -.081 -.080 -.079 1.00
.032 .020 -.005 .010 .050 .028 .007 .028 1.00
.231, .238 .252 .264 -.048 -.005 -.028 -.003 .011 1.00
-.142 -.146 -.120 -.118 -.085 -.080 -.067 -.071 -.014 -.013 1.00
-.025 -.014 -.028 -.001 .012 .019 -.021 -.013 -.023 .040 -.265 1.00
.012 -.005 -.021 -.018 .006 .006 .009 .049 .222 -.110 -.149 -.125 1.00'
alcuse.cov <- getCov(lower.cor.
                     names = c(paste0("alc", 1:4), paste0("mar", 1:4),
                               "age", "gender", "black", "hispanic", "education"),
                     sds = alcuse.sigma)
```



### Linear model with fixed manifest variable variances



#### Characteristics of this model

- ▶ Unstd. pattern coefficients for the intercept factor fixed to 1.
- Unstd. pattern coefficients for the slope factor are constrained to 0 through 3 for linearity.
  - ▶ The 0 sets the origin to the initial performance at Year 1.
  - ▶ The 1 sets the scale of the slope factors for UL identification.
  - ▶ The 2 and 3 make the increase linear.
- ▶ Covariance between the intercept and slope factor indicates the degree to which performance at Year 1 covaries with change in alcohol use across the years.
- ▶ The  $\kappa$  (kappa) are the means of the latent growth factors (free).
  - κ<sub>in</sub> is the mean alcohol use at Year 1, controlling for error variance at Year 1 and the variance represents variation around initial alcohol use (random intercept).
  - $\kappa_{sl}$  is the average linear slope over the 4 years (i.e., how much alcohol use is expected to change each year), controlling for error variance and the **variance** represents variation in change in alcohol use over time (**random slope**).
- Predicted alcohol use for each can be calculated and error terms of adjacent times (could be) allowed to covary.

```
line.mod <- "
# define factors
int = 1*alc1 + 1*alc2 + 1*alc3 + 1*alc4
slope = 0*alc1 + 1*alc2 + 2*alc3 + 3*alc4
# estimate factor means
int ~ 1
slope ~ 1
# estimate factor variance/covariance
int ~~ int + slope
slope ~~ slope
# assume variances are equivalent across time
alc1 ~~ e*alc1
alc2 ~~ e*alc2
alc3 ~~ e*alc3
alc4 ~~ e*alc4
```

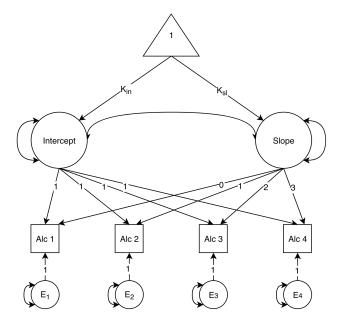
sample.mean = alcuse.xbar, sample.nobs = 4052)

line.fit <- lavaan(model = line.mod, sample.cov = alcuse.cov,

## chisq df rmsea cfi tli ## 533.696 8.000 0.127 0.877 0.908

fitMeasures(line.fit, c("chisq", "df", "p", "rmsea", "cfi", "tli"))

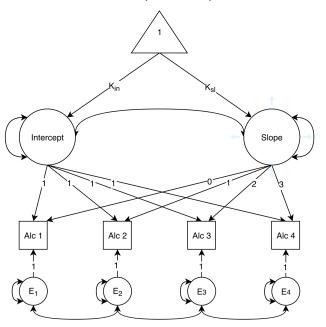
#### Free the manifest variable error variance



```
# define factors
int = 1*alc1 + 1*alc2 + 1*alc3 + 1*alc4
slope = 0*alc1 + 1*alc2 + 2*alc3 + 3*alc4
# estimate factor means
int ~ 1
slope ~ 1
# estimate factor variance/covariance
int ~~ int + slope
slope ~~ slope
# assume variances are NOT equivalent across time
alc1 ~~ alc1
alc2 ~~ alc2
alc3 ~~ alc3
alc4 ~~ alc4
line.fit.f <- lavaan(model = line.mod.f, sample.cov = alcuse.cov,
                 sample.mean = alcuse.xbar, sample.nobs = 4052)
anova(line.fit, line.fit.f)
## Chi Square Difference Test
##
                  AIC BIC Chisa Chisa diff Df diff Pr(>Chisa)
##
## line.fit.f 5 50890 50947 17.364
## line.fit 8 51400 51438 533.696 516.33 3 < 2.2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

line.mod.f <- "

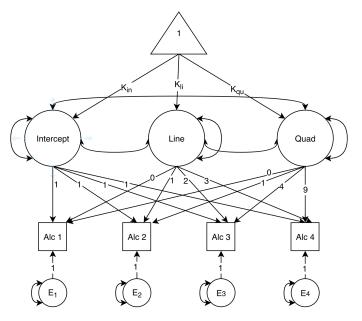
# Add auto correlated errors (lag of 1)



#### Do we need auto correlated errors?

```
line.mod.auto <- "
# define factors
int = 1*alc1 + 1*alc2 + 1*alc3 + 1*alc4
slope = 0*alc1 + 1*alc2 + 2*alc3 + 3*alc4
# estimate factor means
int ~ 1
slope ~ 1
# estimate factor variance/covariance
int ~~ int + slope
slope ~~ slope
# assume variances are NOT equivalent and auto correlated
alc1 ~~ alc1 + alc2
alc2 ~~alc2 + alc3
alc3 ~~alc3 + alc4
alc4 ~~ alc4
line.fit.auto <- lavaan(model = line.mod.auto, sample.cov = alcuse.cov,
                 sample.mean = alcuse.xbar, sample.nobs = 4052)
anova(line.fit.f, line.fit.auto)
## Chi Square Difference Test
##
##
                Df AIC BIC Chisq Chisq diff Df diff Pr(>Chisq)
## line.fit.auto 2 50891 50966 12.389
## line.fit.f 5 50890 50947 17.364 4.9749
                                                            0.1736
```

# Assessing quadratic growth - do we deviate from linearity?



```
quad.mod <- "
# define factors
int = 1*alc1 + 1*alc2 + 1*alc3 + 1*alc4
line = 0*alc1 + 1*alc2 + 2*alc3 + 3*alc4
quad = 0*alc1 + 1*alc2 + 4*alc3 + 9*alc4
# estimate factor means
int ~ 1
line ~ 1
quad ~ 1
# estimate factor variance/covariance
int ~~ int + line + quad
line ~~ line + quad
quad ~~ quad
# assume variances are NOT equivalent
alc1 ~~ alc1
alc2 ~~ alc2
alc3 ~~ alc3
alc4 ~~ alc4
quad.fit <- lavaan(model = quad.mod, sample.cov = alcuse.cov,
                  sample.mean = alcuse.xbar, sample.nobs = 4052)
anova(line.fit.f, quad.fit)
## Chi Square Difference Test
##
##
             Df AIC BIC Chisq Chisq diff Df diff Pr(>Chisq)
## quad.fit 1 50891 50973 11.001
```

0.1736

## line.fit.f 5 50890 50947 17.364 6.3628

#### summary(line.fit.f, fit.measures = TRUE) ##

Number of free parameters ##

Number of observations ##

##

## ##

##

## ##

##

##

## ##

##

## ## RMSEA

SRMR.

Estimator

##

## User model versus baseline model:

Comparative Fit Index (CFI)

## Root Mean Square Error of Approximation:

90 Percent Confidence Interval

## Standardized Root Mean Square Residual:

Tucker-Lewis Index (TLI)

P-value RMSEA <= 0.05

Degrees of freedom

P-value (Chi-square)

Model Fit Test Statistic

ML.

4052

17.364

0.004

0.997

0.997

0.025

1,000

0.014

0.013 0.038

```
summary(line.fit.f, fit.measures = TRUE)
## Latent Variables:
##
                    Estimate Std.Err z-value P(>|z|)
##
    int =~
##
      alc1
                       1.000
##
      alc2
                       1.000
    alc3
##
                      1.000
     alc4
##
                      1.000
##
    slope =~
##
      alc1
                       0.000
##
      alc2
                      1.000
##
    alc3
                       2.000
      alc4
##
                       3,000
##
## Covariances:
                    Estimate Std.Err z-value P(>|z|)
##
   int ~~
##
                               0.016 -13.356
                                                0.000
##
      slope
                      -0.214
##
## Intercepts:
##
                    Estimate Std.Err z-value P(>|z|)
##
      int
                       0.887
                               0.023 38.366 0.000
##
     slope
                      -0.089
                               0.008 -11.527 0.000
##
     .alc1
                      0.000
##
     .alc2
                      0.000
```

.alc3

.alc4

##

0.000

0.000

```
summary(line.fit.f, fit.measures = TRUE)
```

##	Veriences		

#	Variances:		

#	Variances:

Estimate Std.Err z-value

##

## int 1.354 0.051

26.509 9.467

P(>|z|)

0.000

35.871

19.858

0.000 0.000

0.000

0.000

0.000

0.068 0.007

## slope

##

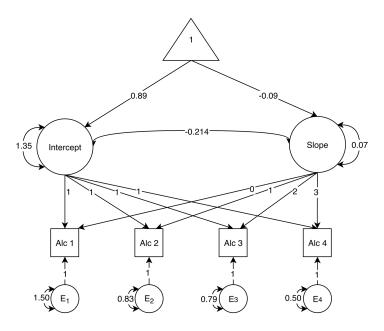
.alc1 1.499 0.049 30.534 ## 32.687

.alc2 0.827 0.025 .alc3 0.790 0.022

.alc4 0.500 0.025

## ##

#### Predicted linear model



#### Interpretations & calculations

- ► The expected alcohol use in Year 1 is 0.89. This is the average number of drinks per day at Year 1.
- Alcohol use was expected to decrease .09 drinks per day each year (the mean of the slope factor).
- Participants varied in their initial alcohol use and rate of change (based on variance of factors).
- Participants who reported higher alcohol use in Year 1 tended to decrease in alcohol use more quickly compared to participants who reported less alcohol use.
- Predicted means for each Year
  - ▶  $1 \rightarrow \mathsf{Intercept} \rightarrow \mathsf{Year} + 1 \rightarrow \mathsf{Slope} \rightarrow \mathsf{Year}$
  - ► (0.89 \* unstd pattern coef for Intercept) + (-.09 \* unstd pattern coef for Slope)

# 95% confidence (compatible) intervals

How do we interpret 95% confidence intervals (Cls)? If you took 100 samples from your population and computed a 95% Cl for each sample, then we would expect that 95 of the 100 confidence intervals would contain our true parameter (e.g., a population mean).

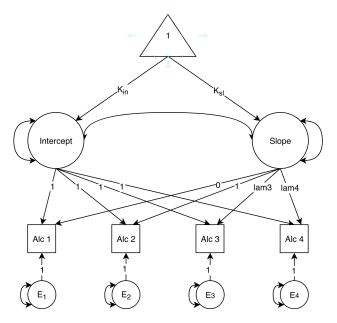
Alternatively, one can interpret a 95% CI as a compatibility interval. For example, a 95% CI contains values for the true parameter that are reasonably compatible with your data, given your assumptions.

```
param <- parameterEstimates(line.fit.f. ci = TRUE)</pre>
subset(param, z != "NA", ) # drop parameters that were fixed
      lhs op rhs est
##
                                   z pvalue ci.lower ci.upper
                           se
## 9
      int. ~1
                  0.887 0.023
                               38.366
                                              0.842
                                                      0.932
## 10 slope ~1
                  -0.089 0.008 -11.527
                                            -0.104
                                                     -0.074
## 11 int ~~
             int 1.354 0.051 26.509
                                          0
                                            1.254
                                                     1.454
## 12
     int ~~
             slope -0.214 0.016 -13.356
                                          0 -0.246
                                                     -0.183
## 13 slope ~~ slope 0.068 0.007 9.467
                                            0.054
                                                     0.082
## 14 alc1 ~~ alc1 1.499 0.049 30.534
                                          0 1.403
                                                     1.595
## 15 alc2 ~~ alc2 0.827 0.025 32.687
                                          0 0.778
                                                     0.877
## 16 alc3 ~~ alc3 0.790 0.022 35.871
                                          0 0.747
                                                     0.833
## 17 alc4 ~~ alc4 0.500 0.025 19.858
                                              0.451
                                                      0.550
```

## Nonlinear curve fitting

- Requires at least 3 time points.
- ▶ An intercept (initial) and a slope (shape) factor.
- ▶ Indicators of these factors are the repeated measures.
- Repeated measures are endogenous variables, which allows us to adjust for the unexplained variation in our indicators when estimating the latent growth factors.

# Nonlinear curve fitting - path diagram



#### Characteristics of this model

- Unstd. pattern coefficients for the intercept factor fixed to 1.
- ➤ Two unstd. pattern coefficients for the slope factor are constrained to 0 and 1 and the rest are freely estimated (allow for nonlinearity).
  - ▶ The 0 sets the origin to the initial performance at Trial 1.
  - ▶ The 1 sets the scale of the slope factors for UL identification.
- Covariance between the intercept and slope factor indicates the degree to which alcohol use at Year 1 covaries with change in alcohol use across time.
- ▶ The  $\kappa$  (kappa) are the means of the latent growth factors as free parameters.
  - κ<sub>in</sub> is the mean alcohol use at Year 1, controlling for error variance at Year 1 and the variance represents variation around in initial alcohol use (random intercept).
  - $\kappa_{sh}$  is the mean change in alcohol use from Year 1 to Year 2, controlling for error variance and the **variance** represents variation in change in alcohol use over time (**random slope**).

# Curran, Muthen, & Hartford's model of alcohol use

```
nlc.mod <- "
# define factors
int = 1*alc1 + 1*alc2 + 1*alc3 + 1*alc4
slope = 0*alc1 + 1*alc2 + lam3*alc3 + lam4*alc4
# estimate factor means
int ~ 1
slope ~ 1
# estimate factor variance/covariance
int ~~ int + slope
slope ~~ slope
# assume variances are NOT equivalent across time
alc1 ~~ alc1
alc2 ~~ alc2
alc3 ~~ alc3
alc4 ~~ alc4
nlc.fit <- lavaan(model = nlc.mod, sample.cov = alcuse.cov,</pre>
                 sample.mean = alcuse.xbar, sample.nobs = 4052, start = "simple")
anova(line.fit.f. nlc.fit)
## Chi Square Difference Test
##
            Df AIC BIC Chisq Chisq diff Df diff Pr(>Chisq)
##
## nlc.fit 3 50887 50957 10.822
## line.fit.f 5 50890 50947 17.364 6.5421 2 0.03797 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

#### summary(nlc.fit, fit.measures = TRUE)

##

## ##

##

## ##

##

## ##

##

##

## ##

##

## ## RMSEA

SRMR.

Estimator

Degrees of freedom

P-value (Chi-square)

Tucker-Lewis Index (TLI)

P-value RMSEA <= 0.05

## Standardized Root Mean Square Residual:

Number of free parameters

Number of observations

Model Fit Test Statistic

## User model versus baseline model:

Comparative Fit Index (CFI)

## Root Mean Square Error of Approximation:

90 Percent Confidence Interval

0.025 0.010 0.042

11

ML.

4052

10.822

0.013

0.998

0.996

0.993

0.010

```
summary(nlc.fit, fit.measures = TRUE)
## Latent Variables:
##
                   Estimate Std.Err z-value P(>|z|)
##
    int =~
##
      alc1
                      1.000
##
      alc2
                      1.000
    alc3
##
                      1.000
    alc4
##
                      1.000
##
    slope =~
      alc1
##
                      0.000
##
      alc2
                      1.000
##
    alc3 (lam3) 1.558
                              0.167 9.354
                                              0.000
     alc4 (lam4) 2.502 0.319 7.832
##
                                              0.000
##
## Covariances:
                   Estimate Std.Err z-value P(>|z|)
##
   int ~~
##
                              0.061 -4.583
                                              0.000
##
      slope
                     -0.278
##
## Intercepts:
##
                   Estimate Std.Err z-value P(>|z|)
##
      int
                      0.898
                              0.025 35.445 0.000
##
     slope
                     -0.113 0.020 -5.757 0.000
##
     .alc1
                     0.000
##
     .alc2
                     0.000
     .alc3
##
                     0.000
```

##

.alc4

0.000

```
summary(nlc.fit, fit.measures = TRUE)
```

0.857

0.486

0.786

0.030

0.022

0.000

0.000

0.000

2.902 0.004

35.265

0.028 17.152

20.818 0.000

28.913 0.000

## Variances:

## Estimate Std.Err z-value P(>|z|)

## 1.395 0.079 17.626 int

## slope 0.109 0.038

.alc1 1.457 0.070 ##

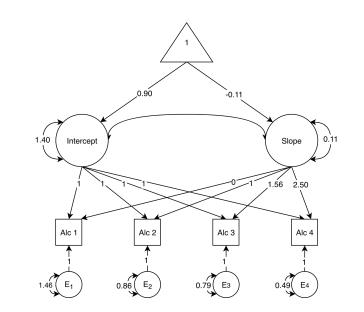
.alc2

.alc3

.alc4

##

## ##



#### Interpretations & calculations

- ► The expected alcohol use in Year 1 is 0.90. This is the average number of drinks per day at Year 1.
- ▶ Alcohol use was expected to decrease .11 drinks from Year 1 to Year 2.
- Participants vary in their initial alcohol use and rate of change in alcohol use (based on variance of factors).
- Participants who reported higher alcohol use in Year 1 tended to decrease in alcohol use more quickly compared to participants who reported less alcohol use.
- Predicted means for each Year
  - ▶  $1 \rightarrow \mathsf{Intercept} \rightarrow \mathsf{Year} + 1 \rightarrow \mathsf{Slope} \rightarrow \mathsf{Year}$
  - (0.90 \* unstd pattern coef for Intercept) + (-.11 \* unstd pattern coef for Slope)

# Predicted models (code)

#### Predicted models

