Introduction to Structural Equation Modeling using lavaan

Intro and regression

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Outline of this lecture

SEM

SAPI

Lavaan commands

Regression

Path model

Steps

Technical output

Steps Ctd.

Model fit

The end

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Path Diagram: Graphical representation of SEM

y1 Oberved variable

Construct = latent (unmeasured) variable / factor

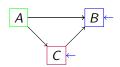
→ Direct relationship

Covariance

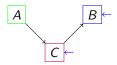
Variance

Residual variance / measurement error

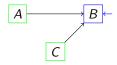
Path models



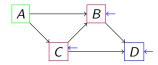
Partial mediation



Full mediation

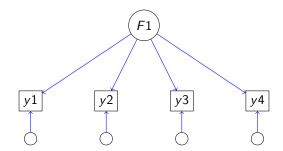


Multiple regression



More complex path models

Measurement models



SEM

- From theory to model (and path diagram)
- Compare

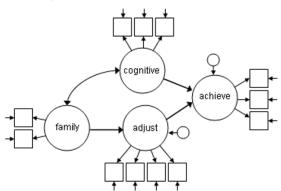


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Example: South African Personality Inventory Project (SAPI)



SAPI details for this lecture

Our data:

- Selection of 1000 participants.
- Selection of 7 out of 262 personality items:
 - Regression:
 - Outcome: Q77, I enjoy telling funny stories
 - Predictor: Age
 - Path model:
 - Outcome: Q196, I make others laugh
 - Mediator: Q77, I enjoy telling funny stories
 - Predictor: Age
 - Later, we use: Age, ReadAb, Q44, Q63, and Q76.

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Steps to take for running a model in lavaan

- 1. Loading data into R
- 2. Data screening:
 e.g., check measurement levels, missing data (notation), and
 correlations.
- 3. Draw your model
- 4. Specify your model in lavaan
- 5. Fit the model with lavaan
- 6. Plot the lavaan model in R
- 7. Ensure model specification is correct using plots and technical output.
 - If not, correct and proceed from Step 4 on.
- 8. Check model assumptions:
 e.g., check residuals (histogram or Q-Q plot).
- 9. Acquire the summary from lavaan
- And more steps, discussed later on.



1. Loading data into R

For example, in case of a .txt file:

```
data_sapi <- read.table("Sapi.txt", header = T)

data_sapi[sapply(data_sapi,
    function(x) as.character(x) %in% c("-999") )] <- NA</pre>
```

3. Draw your model



4. Specify your model



- Translate \rightarrow into \sim .
- Translate 'residual variance notation' into ~~.
 Note = residual variance = a variance = special case covariance.
- Translate \leftrightarrow (= covariance) into $\sim \sim$.
- Do not forget about intercepts: Translate into \sim .
- Translate 'circled arrow' (= variance) into $\sim \sim$. Note = variance = special case covariance.
- Do not forget about means: Translate into \sim .

4. Specify your model: regression SAPI



- Translate \rightarrow into \sim .
- Translate 'residual variance notation' into ~~.
 Note = residual variance = a variance = special case covariance.
- Translate \leftrightarrow (= covariance) into $\sim \sim$.
- ullet Do not forget about intercepts: Translate into \sim .

```
mod.regr <- '
Q77 ~ Age # regression
Q77 ~~ Q77 # residual variance
Q77 ~ 1 # intercept
'</pre>
```

4. Specify your model: regression general

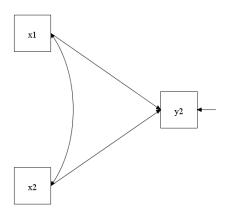
A regression model is specified as follows: dependent \sim predictor1 + predictor2 + etc.

Additionally, one needs to specify that the error (of the dependent variable) has a variance: dependent $\sim\sim$ dependent

If needed, one can specify to include an intercept: dependent $\sim 1\,$

Note that one include intercept directly: dependent $\sim 1 + \text{predictor}1 + \text{predictor}2 + \text{etc.}$

4. Specify your model: regression DIY



- Do you recognize this model?
- Specify this in lavaan code.

 Do not forget the parameters that are not drawn, but do are there.



4. Specify your model: regression answer



```
mod.regr_DIY <- '
y2 ~ 1 + x1 + x2 # intercept + regression
y2 ~~ y2 # residual variance

# Make it a habit to also specify:
x1 ~ 1 # mean x1
x2 ~ 1 # mean x2
x1 ~~ x1 # variance x1
x1 ~~ x2 # covariance x1 and x2
x2 ~~ x2 # variance x2
```

4. Specify your model: regression answer 2



```
mod.regr_DIY <- '
  y2 ~ 1 + x1 + x2 # intercept + regression
  y2 ~~ y2 # residual variance

# Make it a habit to also specify:
  #x1 + x2 ~ 1 # means predictors
  x1 + x2 ~~ x1 # (co)variance predictors
  x2 ~~ x2 # variance x2</pre>
```

4. Specify your model: regression answer general

5. Fit the regression model

```
fit.regr <- lavaan(model = mod.regr, data = data_sapi)</pre>
```

5. Fit the regression model: All code

```
# Data
data_sapi <- read.table("Sapi.txt", header = T)</pre>
data_sapi[sapply(data_sapi,
    function(x) as.character(x) %in% c("-999") )] <- NA</pre>
# Model
mod.regr <- '
  Q77 ~ Age # regression
  Q77 ~~ Q77 # residual variance
  Q77 ~ 1 # intercept
# Fit model
fit.regr <- lavaan(model = mod.regr, data = data_sapi)</pre>
```

6. Plot the lavaan model in R

- lavaanPlot
- graph_sem from tidySEM
- semPaths from semPlot
- probably many more...

Plot with lavaanPlot

```
if (!require("lavaanPlot")) install.packages("lavaanPlot")
library(lavaanPlot)
```

Plot with tidySEM

```
library(tidySEM)
if (!require("tidySEM")) install.packages("tidySEM")
```

```
graph_sem(fit.regr)
```

Plot with semPlot

```
if (!require("semPlot")) install.packages("semPlot")
library(semPlot)
```

9. Acquiring the summary

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Analyzing the SAPI data: Regression

Variables:

• Outcome: Q77, I enjoy telling funny stories

• Predictor: Age



Specifying and fitting regression model in lavaan

```
mod.regr <- '
Q77 ~ Age # regression
Q77 ~~ Q77 # residual variance
Q77 ~ 1 # intercept
```

```
fit.regr <- lavaan(model = mod.regr, data = data_sapi)</pre>
```

Plot with lavaanPlot

```
-0.02
Q77
```

Summary regression model in lavaan

Estimates:

Regression equation

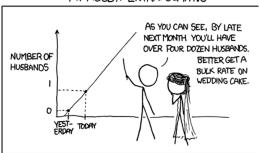
```
General regression equation (for person i):

Q77_i = B_0 + B_1 * Age_i + e_i, with e_i \sim N(0, \sigma^2).

Or: \hat{Q77}_i = B_0 + B_1 * Age_i.
```

```
Regression equation (for person i): Q77_i = 4.275 - 0.022 * Age_i + e, with e \sim N(0, 1.184).
```

MY HOBBY: EXTRAPOLATING



REGRESSION

Summary regression model in lavaan Ctd.

 $R^2 = R$ -squared = proportion of shared/explained variance:

```
inspect(fit.regr, 'r2')
## Q77
## 0.043
```

Intermezzo: Correlation Age and Q77 and R^2 in R

```
round(corr^2, 3) # = R^2
## [1] 0.043
# R^2 = proportion of shared/explained variance.
# This is the R^2 in a regression with one predictor.
```

In a regression with one outcome and one predictor, the R^2 is the square of their correlation.

Intermezzo: Correlation Age and Q77 and R^2 in R Ctd.

Remark:

I would not use lavaan for correlations, but you can:

```
mod.corr <- '
Q77 ~~ Q77
Age ~~ Age
Q77 ~~ Age # covariance
# If standardized, then correlation
'
fit.corr <- lavaan(model = mod.corr, data = data_sapi)
parameterEstimates(fit.corr, stand=T)[3,'std.all']
## [1] -0.2080665</pre>
```

Message intermezzo:

In a regression with one outcome and one predictor, the R^2 is the square of their correlation.

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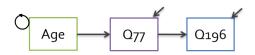
Analyzing the SAPI data: Path model (Mediation)

Variables:

• Outcome: Q196, I make others laugh

• Mediator: Q77, I enjoy telling funny stories

Predictor: Age



Specification path model in lavaan

```
model.path <- '
  # regressions
  Q77 ~ Age
  Q196 ~ Q77
  # residual variances
  Q77 ~~ Q77
  Q196 ~~ Q196
  # variance of predictor
  Age ~~ Age
  ## intercepts
  077 ~ 1
  Q196 ~ 1
fit_path <- lavaan(model = model.path, data = data_sapi)</pre>
                                          4 D > 4 B > 4 B > 4 B >
```

Plot with lavaanPlot

```
0.45 Q196
```

Summary path model in lavaan

Estimates

```
parameterEstimates(fit_path)[,-7] # i.e., without p-value
##
     lhs op
                                        z ci.lower ci.upper
             rhs
                      est
                               se
##
      Q77
             Age
                    -0.021
                            0.001 - 15.418
                                            -0.024
                                                     -0.018
     0196
             Q77
                    0.451
                            0.023
                                   19.324
                                            0.405
                                                      0.497
##
                            0.067
                                            1.047
                                                      1.312
##
      Q77
              Q77
                    1.179
                                   17.479
             Q196
                                                      0.606
##
     Q196
                     0.545
                            0.031
                                   17.479
                                             0.484
##
      Age
             Age 1045.794
                           59.833
                                   17.479
                                           928.523 1163.064
                     4.248
                            0.044
                                   96.700
                                             4.162
                                                      4.335
##
      Q77 ~1
                     2.153
                                   20.800
                                                      2.356
     Q196
                            0.104
                                             1.950
      Age ~1
                     0.000
                            0.000
                                       NA
                                             0.000
                                                      0.000
```

Summary path model in lavaan Ctd.

 $R^2 = R$ -squared = proportion of shared/explained variance:

```
inspect(fit_path, 'r2')
## Q77 Q196
## 0.280 0.379
```

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Step by step (repition): Step 1

Load data into R

Data screening e.g., check measurement levels, missing data (notation), and correlations.

Not part of lavaan, plenty of information on the internet.

Draw your model

Specify your model into lavaan syntax i.e., Translate your drawing into lavaan syntax

Fit the model with lavaan

Plot the lavaan model

Ensure model specification is correct using

- Plots (for example, using lavaanPlot)
- Technical output (using lavInspect), discussed in next intermezzo.

Check model assumptions

Not part of lavaan, plenty of information on the internet.

Acquire the summary from lavaan

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Intermezzo: Technical output





Degrees of freedom

Degrees of freedom (df) =

Number of unique elements - Number of model parameters = knowns - unknowns.

$$df = ((p(p+1)/2) + p) - npar$$
, with p the number of variables in the model.

Number of model parameters - SAPI regression

Number of model parameters (unknowns):

```
fitMeasures(fit.regr, "npar")
## npar
## 3
```

Which ones can be inspected in the technical output:

```
lavInspect(fit.regr)
```

More explanation later on.

For now: 3 model parameters estimated.

Number of unique elements

Note: Raw data can be summarized by

- a variance matrix (S)
- a mean vector (m)

Number of unique elements (knowns):

- Unique elements in variance matrix = p(p+1)/2
- Possibly: Unique elements in mean = p
 with p the number of variables in the model.

In SAPI regression (p = 2):

- Unique elements *S*: p(p+1)/2 = 2 * 3/2 = 3
- Unique elements m: p = 2

Number of model parameters = 3 + 2 = 5.

Degrees of freedom - SAPI regression

Degrees of freedom (df) =

Number of unique elements - Number of model parameters =

5 - 3 = 2.

BUT:

```
fitMeasures(fit.regr, "df") # df = 0
## df
## 0
```

Lavaan defaults

By default, lavaan secretly estimates

- the means and variances of exogenous observed variables
- the covariances between exogenous variables as does Mplus.

SAPI regression: Fully specified

```
mod.regr_full <- '</pre>
  Q77 ~ Age # regression
  Q77 ~~ Q77 # residual variance
  Q77 ~ 1 # intercept
  # (co)variances and means predictor(s)
  Age ~~ Age # variance predictor
  Age ~ 1 # mean predictor
  #
  # Estimated by lavaan by default,
   but now also part of lavInspect()
fit.regr_full <- lavaan(model = mod.regr_full,</pre>
                         data = data_sapi)
```

SAPI regression: Same estimates of course

Number of model parameters - SAPI regression

Now, number of model parameters: 5, see

```
fitMeasures(fit.regr_full, "npar")
## npar
## 5
```

Then, indeed, df = 5 - 5 = 0.

This implies that we have a saturated model:

Number of unique elements = Number of model parameters. $S_{yy}, S_{yx}, S_{xx}, m_y, m_y$ vs $\alpha, \beta, \sigma_{\epsilon}^2, S_{xx}, m_y$

Technical output

Which model parameters are estimated can be inspected in the technical output:

```
lavInspect(fit.regr_full)
```

Technical output - SAPI regression (Part 1)

```
lavInspect(fit.regr_full)[1:3]
## $lambda
      Q77 Age
## Q77 0 0
## Age 0 0
##
## $theta
       Q77 Age
## Q77 O
## Age 0 0
##
## $psi
       Q77 Age
## Q77 2
## Age 0
```

Technical output - SAPI regression (Part 2)

```
lavInspect(fit.regr_full)[4:6]
## $beta
      Q77 Age
## Q77 0 1
## Age 0 0
##
## $nu
##
       intrcp
## Q77
## Age
##
## $alpha
       intrcp
## Q77
## Age
```

Technical output - Model parameters

- lambda
- theta
- psi
- beta
- nu
- alpha

Note: Enumeration/Indication of parameters, not parameter values!

Technical output: General overview

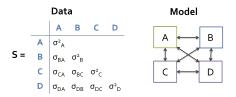
Measurement equation: $y_i = \nu + \Lambda \eta_i + \epsilon_i, \ \epsilon_i \sim N(\mathbf{0}, \Theta)$

Structural equation: $\eta_i = \alpha + B\eta_i + \zeta_i, \ \zeta_i \sim N(\mathbf{0}, \Psi)$

Modeled covariance matrix: $\Sigma = \Theta + \Lambda \Psi \Lambda^T$

- ν (nu), vector with means/intercepts of observed variables.
- A (Lambda), matrix with factor loadings relating observed variables to latent variables.
- Θ (Theta), variance-covariance matrix of residuals of observed variables (ε_i).
- α (alpha), vector with intercepts/means of latent variables.
- B (**Beta**), matrix with structural parameters (β 's).
- Ψ (**Psi**), variance-covariance matrix of residuals of latent variables (ζ_i) : variances of exogenous variables and residual variances of endogenous variables.

Saturated model (p = 4) - with means

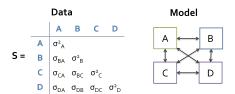


Total unique elements:

- Unique elements S: p(p+1)/2 = 4 * 5/2 = 10
- Unique elements m: p = 4

$$10+4=14$$

Saturated model (p = 4) - with means

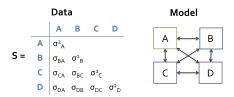


Number of model parameters:

- cross relations / covariances: 6
- variances: 4
- means: 4

$$(6+4)+4=14$$

Saturated model (p = 4) - with means



Total unique elements:

$$10+4=14$$

Number of model parameters:

$$(6+4)+4=14$$

Hence,
$$df = 14 - 14 = 0$$
.

Example saturated model (p = 4)

Variables (observed): Age, ReadAb, Q44, and Q63

```
# Variances \& Covariances for residuals of observed variables

lavInspect(fit_sat)$theta

## Age ReadAb Q44 Q63

## Age 1

## ReadAb 5 2

## Q44 6 8 3

## Q63 7 9 10 4
```

```
# Means / Intercepts of observed variables
lavInspect(fit_sat)$nu

## intrcp
## Age    11
## ReadAb    12
## Q44    13
## Q63    14
```

Example saturated model (p = 4) Ctd.

```
fitMeasures(fit_sat,
            c("npar", "logl", "unrestricted.logl",
              "chisq", "pvalue",
               "cfi", "tli", "rmsea"))
##
                npar
                                   logl unrestricted.logl
                              -4498.184
##
              14.000
                                                 -4498.184
##
                                     cfi
              pvalue
                                                       tli
##
                  NA
                                  1.000
                                                      1.000
```

Note: At the end, more details about model fit.

Baseline model (p = 4)

- Variables: A, B, C, and D
 - How many unique elements?
 - 4(4+1)/2 + 4 = 14
- Baseline model = Unrelated variables
 - How many model parameters?
 - 4 variances and 4 means = 8 parameters
- How many df?
 - df = 14-8=6

АВ

C D

Example baseline model (p = 4)

Variables: Age, ReadAb, Q44, and Q63

```
lavInspect(fit_base4)$theta

## Age ReadAb Q44 Q63

## Age 1

## ReadAb 0 2

## Q44 0 0 3

## Q63 0 0 0 4
```

```
lavInspect(fit_base4)$nu

## intrcp
## Age 5
## ReadAb 6
## Q44 7
## Q63 8
```

Example baseline model (p = 4) Ctd.

```
fitMeasures(fit_base4,
            c("npar", "logl", "unrestricted.logl",
               "chisq", "pvalue",
               "cfi", "tli", "rmsea"))
##
                 npar
                                    logl unrestricted.logl
##
                8.000
                              -4530.256
                                                  -4498.184
##
              pvalue
                                     cfi
                                                        t1i
##
                0.000
                                   0.000
                                                      0.000
```

No deviation from the baseline model, because we estimated it: CFI = 0 and TLI = 0.

Note: At the end, more details about model fit.

Saturated model (p = 5): DIY

- Variables: A, B, C, D, and E
 - How many unique elements?
 - •
 - •
- Saturated model = All variables related
 - How many model parameters?
 - •
 - •
- How many df?
 - •

Saturated model (p = 5): Answer

- Variables: A, B, C, D, and E
 - How many unique elements?
 - Unique elements S: p(p+1)/2 = 5 * 6/2 = 15
 - Unique elements m: p = 5
 - 15 + 5 = 20
- Saturated model = All variables related
 - How many model parameters?
 - cross relations / covariances: 10
 - variances: 5
 - means: 5
 - (10+5)+5=20
- How many df?
 - df = 20 20 = 0

Baseline model (p = 5): DIY

- Variables: A, B, C, D, and E
 - How many unique elements?
- Baseline model = Unrelated variables
 - How many model parameters?
 - •
- How many df?

•

Age ReadAb





Baseline model (p = 5): Answer

- Variables: A, B, C, D, and E
 - How many unique elements?
 - 5(5+1)/2 + 5 = 20
- Baseline model = Unrelated variables
 - How many model parameters?
 - 5 variances and 5 means = 10 parameters
- How many df?
 - df = 20-10=10

Age ReadAb



Q63

Q76

Example baseline model (p = 5)

Variables: Age, ReadAb, Q44, Q63, and Q76.

```
lavInspect(fit_base5)$theta

## Age ReadAb Q44 Q63 Q76

## Age 1

## ReadAb 0 2

## Q44 0 0 3

## Q63 0 0 0 4

## Q76 0 0 0 5
```

```
lavInspect(fit_base5)$nu

## intrcp
## Age 6
## ReadAb 7
## Q44 8
## Q63 9
## Q76 10
```

990

Example baseline model (p = 5) Ctd.

```
fitMeasures(fit_base5,
            c("npar", "logl", "unrestricted.logl",
              "chisq", "pvalue",
               "cfi", "tli", "rmsea"))
##
                npar
                                    logl unrestricted.logl
                              -5440.660
##
              10.000
                                                  -5360.694
##
                                     cfi
              pvalue
                                                        tli.
##
               0.000
                                   0.000
                                                      0.000
```

Note: At the end, more details about model fit.

From model to technical output



```
lavInspect(fit_example)$theta
## Age ReadAb Q44
## Age 3
## ReadAb 1 4
## Q44 2 0 5
```

```
lavInspect(fit_example)$nu

## intrcp
## Age 6
## ReadAb 7
## Q44 8
```

No relation between A and C. Hence, zero in Theta matrix.

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Step by step - there are more: Step 10

Understand all errors/warnings

Note: Not all warning messages have to be fixed, but know what the problem is.

Step 11

What to do with missing data?

11. Handling missing data: FIML

Note: Will be discussed in detail in Missing Data lecture.

Model needs to be fully specified (elsewise error):

```
mod.regr_full <- '</pre>
  Q77 ~ Age # regression
  Q77 ~~ Q77 # residual variance
  Q77 \sim 1 \# intercept
  # (co)variances and means predictor(s)
  Age ~~ Age # variance predictor
  Age ~ 1 # mean predictor
fit.regr_fiml <- lavaan(model = mod.regr_full, data = data_sapi,</pre>
                       missing='fiml', fixed.x=FALSE)
## Warning in lav_data_full(data = data, group = group,
cluster = cluster, : lavaan WARNING: some cases are empty
and will be ignored:
                                                              990
```

11. Handling missing data: FIML Ctd.

Previous estimates

```
parameterEstimates(fit.regr)[c(1,2,3),]

## lhs op rhs est se z pvalue ci.lower ci.upper
## 1 Q77 ~ Age -0.022 0.004 -5.275 0 -0.030 -0.014
## 2 Q77 ~ Q77 1.184 0.068 17.536 0 1.052 1.317
## 3 Q77 ~ 1 4.275 0.135 31.657 0 4.011 4.540
```

FIML estimates

Step 12

Are you really really sure if everything went well?

Step 13

Interpret results

Using model fit indices, discussed next.

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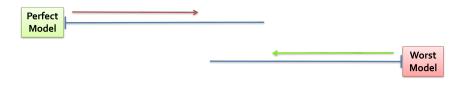
The end

Model Test and Fit Indices

- Log-likelihood ratio (Chi-Square) test
- RMSEA
- CFI/TLI
- Chi-Square Test of Model Fit for the Baseline Model
- SRMR
- Information Criteria: AIC, BIC

A good fit index...

- Not sensitive to sample size
- Sensitive to discrepancies between modeled data and observed data



• Reflects the degree of parsimony of the model

Model-implied cov-matrix vs. perfect fit

Population: Σ

• Sample: S

• Model-implied: $\hat{\Sigma}$

• Perfect-model to worse: compare S to $\hat{\Sigma}$

Log-likelihood ratio test

- $\bullet \ \ -2log\frac{L_0}{L_a} = -2logL_0 + 2logL_a$
- Statistic is Chi-square distributed
- Model test: unrestricted model is model that led to sample variance-covariance matrix
- $H_0: \chi^2 = 0$ (perfect fit)



- + actual test for fit
- sensitive to sample size
- inflated with non-normal data

RMSEA (Root Mean Square Error of Approximation)

$$\textit{RMSEA} = \sqrt{\frac{\chi^2 - df}{(n-1)df}}$$

= bias-corrected estimate of divergence of model-implied and population var-covar matrix.

Absolute index:

- Index of discrepancy between model and data
 - + sensitive to model complexity, namely:
 bias correction by '-df' (in '\chi^2 df' in formula above))
 - less suitable with small sample size (with low df)
- Rule of thumb: <.08 (mediocre), <.05 (close / good)
- Inspect CIs

SRMR (Standardized Root Mean Square Residual)

$$SRMR = \sqrt{rac{\sum_{i=1}^p \sum_{j=1}^i (rac{s_{ij} - \hat{\sigma}_{ij}}{s_{ii}s_{ij}})}{p(p+1)/2}} = \sqrt{rac{ ext{sum of squared std residuals}}{ ext{size var-covar matrix}}}$$

Absolute index:

- Index of discrepancy between model and sample statistics
 - sensitive to sample size
 - · insensitive to model complexity
- Rule of thumb: max .08

Relative indices: AIC/BIC

• Information theoretic: Combine goodness of fit χ^2 and parsimony (nr. of parameters k).



- AIC (Akaike Information Criterion)
 - $AIC = \chi^2 + 2k$
- BIC (Bayesian Information Criterion)
 - $BIC = \chi^2 + k * ln(n)$
- No rule of thumb, values depend on actual data set.
- Choose the model with the lowest AIC and/or BIC.

Baseline model approach

- Assume unrelated variables (independence)
- Assess improvement of fit by hypothesized model

Independence model

$$\widehat{\mathbf{\Sigma}}_{b} = \begin{bmatrix} \mathbf{A} & \mathbf{B} & \mathbf{C} \\ \mathbf{A} & \sigma_{A}^{2} \\ \mathbf{B} & \mathbf{0} & \sigma_{B}^{2} \\ \mathbf{C} & \mathbf{0} & \mathbf{0} & \sigma_{C}^{2} \end{bmatrix}$$

Model-implied

$$\widehat{\Sigma} = \begin{array}{c|cccc} & A & B & C \\ \hline A & \sigma^2_A & \\ B & \sigma_{BA} & \sigma^2_B \\ C & \sigma_{CA} & \sigma_{BC} & \sigma^2_C \end{array}$$

CFI/TLI

Comparative indices:



TLI (Tucker-Lewis Index)

- + complexity
- somewhat sensitive to small sample
- works only with ML estimator
- ->1 = overfitting, more complex than needed Rule of thumb: >.90 (acceptable), >.95 (good)

CFI (Comparative Fit Index)

- + complexity
- + not sensitive to small sample size
- + consistent over different estimation methods Rule of thumb: >.90 (acceptable), >.95 (good)

$$TLI = rac{rac{\chi_b^2}{df_b} - rac{\chi_m^2}{df_m}}{rac{\chi_b^2}{df_b} - 1}$$

$$extit{CFI} = 1 - rac{\chi_{m}^{2} - extit{d} extit{f}_{m}}{\chi_{b}^{2} - extit{d} extit{f}_{b}}$$

Which to use?

- Report several indices of different types (CFI, RMSEA)
- All others than chi-square should look good
- Improve the model (exploratory!) by
 - removing n.s. paths and/or
 - adding significant paths,
 - see https://lavaan.ugent.be/tutorial/modindices.html,

but only if: it makes theoretical sense, and: you report your modifications



Model Comparison

- Nested models (i.e., one model is a special case of the other):
 Chi-square difference test / AIC / BIC
- Non-nested models: AIC / BIC

In lavaan: use anova(fit.model1, fit.model2).

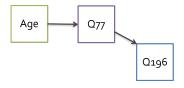
If and only if the covariance matrix is equal over models

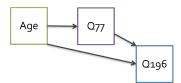
=

same participants, same variables!

Model Comparisons: Nested models

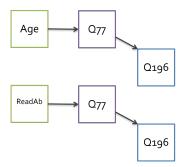
Nested models: one model is a special case of the other.

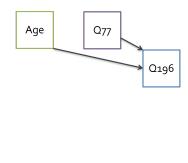




Model Comparisons: Nested models?

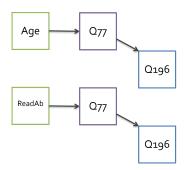
- Nested?
- Chi-square test vs AIC/BIC?

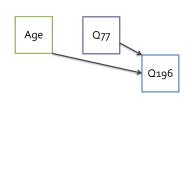




Model Comparisons: Nested models? - Answers

- Nested? No
- Chi-square test vs AIC/BIC? AIC/BIC





Model Comparisons: AIC / BIC

Suitable for comparing

- both nested and non-nested models.
- more than two models.

Choose the model with the lowest AIC and/or BIC.

To be discussed in the Model Selection lecture

Quantify relative support via IC weights.

```
library(devtools) # Make sure you have Rtools
install_github("rebeccakuiper/ICweights")
library(ICweights)
?IC.weights
```

 Extension AIC for order-restricted hypotheses (GORIC and GORICA).

```
library(restriktor)
library(goric)
```

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The end

Summary

- Short SEM overview
- Simple analyses in lavaan
- Step-by-step checklist
- Model fit

Take home message

- Know what's happening:
 - Check whether unique elements estimated = df
 - Get to know lavaan defaults
 - Read warnings (!)
- Make use of FIML (if possible)

Thanks & How to proceed

Thanks for listening!

Are there any questions?

- Ask fellow participant on course platform.
- Ask teacher during Q&A (or via course platform).
- See if making the lab exercises help.
- Check the lavaan tutorial: e.g., https://lavaan.ugent.be/tutorial/inspect.html.
- Do not forget that Google is your best friend :-).

You can start working on the lab exercises.