Visualizing and Interpreting Multi-Group Confirmatory Factor Analysis

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Author Note

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Abstract

Latent variable modeling as a lens for psychometric theory is a popular tool for social 12 scientists to examine measurement of constructs (Beaujean, 2014). Journals such as 13 Assessment regularly publish articles supporting new or previously established measures of 14 latent constructs (e.g., depression, anxiety) wherein a measurement model is established for 15 the scale in question. These measurement models designate the relationship between the measured, observed variables, and the underlying construct, with the assumption that 17 these relations hold in many samples. Confirmatory factor analysis can be used to 18 investigate the replicability and generalizability of the measurement model in new samples, 19 while multi-group confirmatory factor analysis is used to examine the measurement model 20 across groups within samples (Brown, 2015). With the rise of the replication crisis and 21 "psychology's renaissance" (Nelson, Simmons, & Simonsohn, 2018), interest in divergence 22 in measurement has increased, often focused on small parameter differences within the 23 latent model. While the statistical procedure for examining measurement invariance is moderately well established, it is clear that the toolkit for inspecting these results is lacking. This manuscript will outline ways to visualize potential non-invariance, to supplement large numbers of tables that often overwhelm a reader within these published 27 reports. Further, given these visualizations, readers will learn how to interpret the impact and size of the proposed non-invariance in models. While it is tempting to suggest that 29 problems with replication and generalizability are simply issues with measurement, it is 30 crucial to remember that all models have variability and error, even those models 31 estimating the differences between item functioning, such as multi-group confirmatory 32 factor analysis. This manuscript will help provide a framework for researchers interested in 33 registered reports in this area.

Keywords: multigroup confirmatory factor analysis, measurement invariance, visualization, effect size

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Psychological assessments play a critical role in our ability to measure and analyze 38 constructs to support theories and experimental hypotheses. Defining and creating 39 assessments to validly and reliability measure constructs is often difficult because phenomenon, such as anxiety, are often not directly observable. Instead, we use surveys 41 and questionnaires to indirectly assess the underlying construct (DeVellis & Thorpe, 2022). Latent variable modeling (i.e., structural equation modeling) is a popular tool for the validation of developed survey instruments to verify scale dimensionalality, structure, and model fit. A simple search for scale development reveals thousands of articles in psychology that examine new and previously published work, thus, illustrating the interest in both measurement and the use of validation techniques. Unfortunately, except in specialty journals, much of the validity evidence and/or development for measures used in empirical 48 studies is not reported within the journal article Weidman, Steckler, & Tracy (2017). Without this information, it is difficult to interpret individual study conclusions, as validity information allows for judgment of usefulness of the measured values (Flake & Fried, 2020). 51 Further, the current focus on replication Zwaan, Etz, Lucas, & Donnellan (2018), reproducibility (Nelson et al., 2018), and the credibility of our results (Vazire, Schiavone, & Bottesini, 2022) has demonstrated questionable measurement practices - decisions that researchers make like survey selection and scoring that impact the results of the study (Flake & Fried, 2020). Transparent reporting of the use and creation of scales can improve both interpretation and reproducibility when using surveys developed to measure latent 57 constructs (Shadish, Cook, & Campbell, 2001).

A secondary concern for developed measures is the potential for differential responding and assessment within target populations. For example, Trent et al. (2013) examined for potential variability in the Revised Child Anxiety and Depression Scale in White and Black youths (Chorpita, Yim, Moffitt, Umemoto, & Francis, 2000). They found

that the scale mostly functioned the same for both White and Black individuals but differences in averages on individual items could potentially affect the scoring and interpretation of the scale results. This comparison of sub-populations is the test of 65 measurement invariance (Meredith, 1993). Invariance or equivalence implies that the scale operates in the same fashion for each sub-group, and thus, differences in the final latent 67 variable scores can interpretated as differences in populations. Non-invariance suggests 68 that individuals respond or interpret items differently, and thus, differences in scores may represent different scores on the latent variable in the population or differences in measurement. Non-invariant measurement may lead to misleading results when making 71 group comparisons, and assessing invariance has become a popular technique in scale development (Van De Schoot, Schmidt, De Beuckelaer, Lek, & Zondervan-Zwijnenburg, 2015).

Measurement invariance is typically analyzed using confirmatory factor analysis, 75 specifically, multi-group confirmatory factor analysis (MGCFA) or less often, with item 76 response theory Tay, Meade, & Cao (2015). First, the model is examined with the factor 77 structure proposed for the latent and observed variables, and then often these models are 78 assessed for each group separately. The two models are then combined together into one 79 nested CFA in order to determine configural invariance Kline (2016). Configural invariance 80 tests if the proposed factor structure is the same between groups. In this model, all other 81 estimated parameters are allowed to vary between groups. The general approach is to use this model as a baseline for starting a sequential analysis of further restrictions between group parameters (i.e., more restrictive with each step). However, models without configural invariance can occur and often point to misspecification for the observed and latent variables within one group (i.e., cross loadings of items onto other latent variables or correlated error terms for one group only).

Next, the estimated parameter between each observed variable and its latent variable

are constrained to be equal between groups for metric invariance. For example, item 1's factor loading must be equal to item 1's factor loading for each group. This test examines if the items represent the same relationship to the latent variable, or if specific items have 91 weaker or stronger relationships in specific groups. Finding non-invariance at this stage 92 generally points to items that have different functioning or interpretation for one group. At 93 the third model, the item intercepts (i.e., item averages) are restricted across groups for scalar invariance. Scalar non-invariance would indicate that items have the same strength of relationship with their latent variable, just one group has a higher overall average on that item. Last (although sometimes not used), we may consider constraining error 97 variances for each observed variable to be equal across groups for strict invariance. Strict non-invariance can occur when one group has a higher range of values on the observed variable, thus showing a larger variance. For example, if using a Likert scale, one group may use the full 1 to 7 range (creating a flatter distribution and larger variance), while the 101 other group shows a ceiling effect of only using 5 to 7. 102

These concepts have been explored and implemented for the last fifty years Sörbom 103 (1978) and implemented in the most popular structural equation modeling programs Boker 104 et al. (2011). Byrne, Shavelson, and Muthén (1989) extended the ideas of multi-group 105 testing by suggesting partial invariance (followed by Meredith, 1993). Partial invariance 106 occurs when non-invariance is found but can be attributed to only a few parameter 107 estimate differences between groups (i.e., items 1 and 2 have different factor loadings but 108 all others are the same). This testing provided an advantage to understand where the 109 potential non-invariance may occur for further study and interpretation guidelines. To determine when non-invariance and partial invariance occurred, each model is sequentially 111 compared to the previous model using some form of a difference test. Traditionally, since 112 models were nested, a chi-square difference test was used Cheung & Rensvold (2002); 113 however, given the known issues with chi-square (Thompson & Daniel, 1996), people have 114 favored empirical cutoffs for differences in fit indices. As the field pushes back against 115

favoring cutoff criteria and rules of thumb Putnick & Bornstein (2016), an effect size measure for translating "how much" non-invariance was developed d_{MACS} (Nye & Drasgow, 2011). This effect size examines the differences in observed variables between the two groups for both the factor loading and the item intercept; thus, any differences in either or both will increase the effect size for non-invariance (Stark et al., 2006).

With d_{MACS} and measurement invariance testing, researchers can begin to quantify 121 how and where their construct measurement may vary between groups. However, given the 122 large number of studies that show non-invariance, it is clear that equivalence can be hard 123 to meet. It is difficult to know if non-invariance occurs because of random sampling error, 124 true population differences, or differences in replication and reproducibility of the construct 125 in a new sample. Further, it is important to remember that the parameter estimates that 126 we are testing are just that - estimates. All the parameter estimates have measures of 127 standard error to indicate that they are more than likely variable with a new sample or 128 population. Given that this information is generally ignored during the examination of 129 measurement invariance, it may be that we are claiming that many scales are 130 non-invariant, when in reality, the differences between loadings or item intercepts are small 131 and unimportant. d_{MACS} provides the opportunity to begin to think about the smallest 132 effect size of interest or the smallest meaningful effect size Anvari & Lakens (2021). As 133 mentioned, d_{MACS} has only really been explored for a combined intercept and loadings, 134 and while useful, does not necessarily allow a researcher to pinpoint specific issues within 135 an observed variable. The purpose of this manuscript is provide readers with a framework 136 for visualization of differences in loadings, intercepts, and variances for each item, and the impact of those differences on the distribution of the latent mean. No known visualization 138 techniques have been proposed for measurement invariance. By creating panel 139 visualizations, we can supplement a researchers ability to judge the strength of the 140 non-invariance differences and effect size for each item. Coupled with other indicators (i.e., 141 fit indice differences, d_{MACS}), we can move toward a better understanding of how much

measurement non-invariance is meaningful.

By the end of this manuscript, readers will:

1. Be able to create visualizations for common steps to multi-group confirmatory factor analysis.

- 2. Be able to interpret the impact and size of potential non-invariance on measurement.
- 3. Understand the impact of measurement variability on replication and generalizability.

149 Method

Design and Analysis

144

147

148

Data was simulated using the simulateData function in the R package lavaan 151 (Rosseel, 2012) assuming multivariate normality using a μ of 0 and σ of 1 for the data. 152 This function allows you to write lavaan syntax for your model with estimated values to 153 generate data for observed variables. The data included two groups of individuals ("Group 1", "Group 2") for a multi-group confirmatory factor analysis (n_{group} = 250, N =500). The latent variables were assumed to be continuous normal. The model consisted of five observed items predicted by one latent variable (1v = q1 + q2 + q3 + q4 + q5); 157 however, the demonstration in this manuscript extends to multiple latent variables and 158 other combinations of observed variables. Each item was assumed to be related to the 159 latent variable with loadings approximately equal to .40 to .80, except when cases of 160 non-invariance on the loadings was assumed. 161

The Brown (2015) steps of testing measurement invariance are demonstrated in this
manuscript for illustration purposes, but in line with Stark et al. (2006) suggestions, the
visualizations show the impact of loadings and intercepts together. The configural model
was analyzed nesting both groups into the same CFA model requiring that both groups
show the same model structure, but all other parameters are free to vary between groups.
The metric model constrained the factor loadings of each group to be equal within the

model. The scalar model then constrained the item intercepts (i.e., item mean) to be equal 168 across groups. Finally, the strict model constrained the item variances (i.e., error 169 variances) to be equal for each item across groups. These models are normally tested 170 sequentially, and a convenience function mgcfa is provided in the supplemental documents 171 for this manuscript. Fit indices for the steps for multi-group models are presented in the 172 appendix for comparison of cutoff rules of thumb (Cheung & Rensvold, 2002) to effect sizes 173 and visualizations presented in this manuscript. Fit indices include Akaike Information 174 Criterion (AIC, Akaike, 1998), Bayesian Information Criterion (BIC, Schwarz, 1978), 175 Comparative Fit Index (CFI, Bentler, 1990), Tucker Lewis Index (TLI, Tucker & Lewis, 176 1973), root mean squared error of approximation RMSEA (Steiger, 1990), and 177 standardized root mean squar residual (SRMR, Bentler, 1995). 178

The data was then simulated to represent invariance across all model steps, small, medium, and large invariance using d_{MACS} estimated sizes from Nye, Bradburn, Olenick, Bialko, and Drasgow (2019). While d_{MACS} is used primarily for an effect size of the (non)-invariance for intercepts and loadings together, a similar approach was taken for the estimation of small, medium, and large effects on the residuals. The effect size is presented for all models, calculated from the d_{macs} package Nye & Drasgow (2011). Only one item in each model was manipulated from the invariant model to create the non-invariant models.

186 Results

187 Code Examples

The complete code for this manuscript can be found at https://osf.io/wev5f/, and the function code for the convenience function for multi-group models and plots is found in the appendix. First, we would create our model code in lavaan syntax. The lv latent variable predicts the five measured variables, which are present as columns in our df.invariant dataset. You would include the dataframe in the data argument of our function, the name of the grouping variable in quotes for group, and the lavaan model syntax in the model

argument. The mgcfa function code runs an overall model with all data, regardless of group, each group separately on the model, then the steps described above: configural, metric, scalar, and strict invariance.

lavaan automatically sets the mean (i.e., the intercept) for latent variables to zero. If 197 we wish to visualize the impact of the changes in parameter estimates across groups on the 198 latent means, we need to allow the latent mean estimation with lv ~ 1. However, adding 199 this estimation into our model will create a non-identified model. To solve this problem, 200 you can set one of the intercepts of another variable to a value to scale the model. Here we 201 will set the scale of the model by using q1 ~ 0*1, thus, scaling the expected means to zero. 202 With simulation, this step is easy to know which variable to pick - we set the intercept on 203 the variable we know did not show differences. In real data, you may wish to run the 204 model steps without setting this option, examine the results of a configural or separate 205 models, and then add the option for the values most similar. Additionally, you could 206 complete partial invariance steps to determine which value appears most consistent to fix. 207

```
# create lavaan model
model.overall <- "
# overall one-factor model
lv =~ q1 + q2 + q3 + q4 + q5
# set the intercept (mean) of q1 to zero
q1 ~ 0*1
# allow the lv intercept to be freely estimated
lv ~ 1"
# look at the data
head(df.invariant)</pre>
```

```
208 ## q1 q2 q3 q4 q5 group
209 ## 1 -0.8903542 -0.81707530 0.06137292 -1.3236407 -1.7916418 Group 1
```

```
1.1054521 -0.03540948 -0.81299606 1.0028340 -0.1909127 Group 1
   ## 2
210
                                   1.59084213 -0.3345967 -0.6865496 Group 1
   ## 3
          1.4555852
                      1.54083484
211
   ## 4 -1.8745187 -1.27880245 -2.53565792 -1.0024193 -1.6253249 Group 1
212
   ## 5 -0.4449517 -0.17782974 1.05507079 -1.2615705 1.7536428 Group 1
213
   ## 6 0.2278813 0.71348845
                                   1.63251893 0.6449847 -1.0055700 Group 1
214
   # run our mgcfa function to run all models
   results.invariant <- mgcfa(data = df.invariant, #dataframe
                               group = "group",
                               model = model.overall)
   # what is saved for you
   names(results.invariant)
   ##
       [1] "model_coef"
                                "model fit"
                                                      "model.overall"
                                                                           "model.group1"
215
      [5] "model.group2"
                                "model.configural" "model.metric"
                                                                           "model.scalar"
216
      [9] "model.strict"
217
        The results are saved as a list and include the following:
218
      1) model coef: a tidy dataframe with all model's coefficients saved from the lavaan
219
        outputs. Note that we can see that the intercept ~1 is set for question 1 but freely
220
        estimated for the latent variable.
221
   results.invariant$model_coef[1:10 , ]
   ## # A tibble: 10 x 13
   ##
                                                                       std.lv std.all std.nox
                           estimate std.error statistic
                                                             p.value
223
          term
                    op
   ##
          <chr>
                    <chr>>
                              <dbl>
                                         <dbl>
                                                    <dbl>
                                                               <dbl>
                                                                        <dbl>
                                                                                 <dbl>
                                                                                          <dbl>
        1 "lv =~ ~ =~
                             1
                                        0
                                                   NA
                                                           NA
                                                                       0.780
                                                                                0.598
                                                                                         0.598
   ##
225
        2 "lv =~ ~ =~
                                        0.0864
                                                    6.52
                                                            6.99e-11
                                                                                0.435
   ##
                             0.564
                                                                       0.440
                                                                                         0.435
226
```

3 "lv =~ ~ =~

##

227

0.748

0.105

7.12

1.09e-12

0.583

0.505

0.505

```
4 "lv =~ ~ =~
                             0.338
                                        0.0804
                                                             2.62e- 5 0.264
                                                     4.20
                                                                                 0.250
                                                                                          0.250
   ##
228
        5 "lv =~ ~ =~
                                        0.120
   ##
                             0.904
                                                     7.52
                                                             5.48e-14
                                                                        0.705
                                                                                 0.613
                                                                                          0.613
229
        6 "q1 ~1 " ~1
                                                           NA
                                                                        0
                                                                                 0
                                                                                          0
                             0
                                        0
                                                    NA
230
        7 "lv ~1 " ~1
                            -0.0187
                                        0.0584
                                                    -0.320
                                                            7.49e- 1 -0.0239 -0.0239 -0.0239
   ##
231
   ##
        8 "q1 ~~ ~ ~~
                             1.09
                                        0.103
                                                    10.6
                                                             0
                                                                        1.09
                                                                                 0.643
                                                                                          0.643
232
       9 "q2 ~~ ~ ~~
                             0.828
                                        0.0604
                                                    13.7
                                                             0
                                                                        0.828
                                                                                 0.811
                                                                                          0.811
233
   ## 10 "q3 ~~ ~ ~~
                             0.997
                                        0.0786
                                                    12.7
                                                             0
                                                                        0.997
                                                                                 0.745
                                                                                          0.745
234
   ## # i 4 more variables: model <chr>, block <int>, group <int>, label <chr>
235
```

2) model fit: a tidy dataframe with *all* model's fit indices saved from the lavaan

outputs.

head(results.invariant\$model_fit)

249

250

251

```
## # A tibble: 6 x 18
238
                       BIC
                              cfi chisq npar
                                                rmsea rmsea.conf.high
                                                                         srmr
   ##
         agfi
                 AIC
                                                                                 tli
239
   ##
        <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <
                                                <dbl>
                                                                 <dbl>
                                                                        <dbl> <dbl>
240
   ## 1 0.979 7516. 7579. 0.994
                                                                0.0697 0.0211 0.988
                                   6.37
                                           15 0.0234
241
   ## 2 0.948 3766. 3819. 0.976
                                           15 0.0473
                                                                0.108 0.0312 0.953
                                  7.79
242
   ## 3 0.952 3762. 3815. 0.980
                                  7.25
                                           15 0.0424
                                                                0.104 0.0322 0.960
243
   ## 4 0.950 7528. 7654. 0.978 15.0
                                           30 0.0449
                                                                0.0886 0.0317 0.956
   ## 5 0.942 7529. 7639. 0.954 24.7
                                           26 0.0554
                                                                0.0905 0.0476 0.934
   ## 6 0.952 7523. 7616. 0.964 26.2
                                           22 0.0428
                                                                0.0760 0.0488 0.960
   ## # i 8 more variables: converged <lgl>, estimator <chr>, ngroups <int>,
247
          missing method <chr>, nobs <int>, norig <int>, nexcluded <int>, model <chr>
   ## #
248
```

3) Saved lavaan fitted objects that you can use the summary(),
parameterEstimates(), fitIndices(), etc. on. Overall model indicates the model
without grouping variables testing all data on the proposed model structure. This

model is then tested separately for each group (model.group1, model.group2). The
final models follow the Brown (2015) naming convention for sequential steps for
testing MGCFA for measurement invariance (model.configural, model.metric,
model.scalar, model.strict).

The results from the model_coef table can then be used directly in the suggested plotting function. The plot outputs will be described below. First, here are the arguments for the function:

- 1) data_coef: A tidy dataframe of the parameter estimates from the models. This

 function assumes you have used broom::tidy() on the saved model from lavaan and

 added a column called "model" with the name of the model step. This function will

 only run for models that have used the grouping function (i.e., configural, metric,

 scalar, and strict or other combinations/steps you wish to examine).
- 264 2) model_step: Which model do you want to plot? You should match this name to the
 265 one you want to extract from your model column in the data_coef.
- 3) item_name: Which observed variable from your model syntax do you want to plot?

 Please list this variable name exactly how it appears in the model.
- 4) x_limits: What do you want the x-axits limits to be for your invariance plot? The
 default option is to assume the latent variable is standardized, and therefore, -1 to 1
 is recommended. Use only two numbers, a lower and upper limit. This value also
 constrains the latent mean diagram to help zoom in on group differences because the
 scale of latent means is usually centered over zero. You can use this parameter to
 zoom out to a more traditional histogram using c(-2, 2).
- 5) y_limits: What do you want the y-axits limits to be for your invariance plot? Given that the latent variable is used to predict the observed values in the data, you could

use the minimum and maximum values found in the data. If that range is large,
consider reducing this value to be able to visualize the results (i.e., otherwise it may
be too zoomed out to judge group differences). Use only two numbers, a lower and
upper limit.

- 280 6) ci_level: What confidence limit do you want to plot? Use 1 α .
- 7) model_results: In this argument, include the saved lavaan output for the model listed in the model_step argument.
- 283 8) lv_name: Include the name of the latent variable, exactly how it is listed in your

 284 lavaan syntax. You should plot the latent variable that the item_name is linked to.

 285 If you have items that load onto multiple latent variables, you will need to make

 286 multiple plots.

```
plot_mgcfa(
    data_coef = results.invariant$model_coef, # output from model_coef
    model_step = "Configural", # which model do you want to plot
    item_name = "q4", # name of observed item
    x_limits = c(-1,1), # latent variable limits to graph
    y_limits = c(min(df.invariant$q4), max(df.invariant$q4)), # Y min and max in data
    ci_level = .95, # what ci do you want
    model_results = results.invariant$model.configural, # what model results do you want
    lv_name = "lv" # which latent variable do you want
)
```

7 Visualization of Invariance

The output from this model can be found in Figure 1. On the left hand side, the item invariance is plotted, and on the right hand side, the latent mean distributions for the two groups are plotted. In the item invariance sub-plot, the visualization includes all three

components traditionally seen in MGCFA testing steps: loadings, intercepts, and residuals.

Each visualization element was designed to match the traditional visualization for that

type of output. All parameter estimates are plotted on the unstandardized estimates and

their confidence interval based on the standard error of the estimate.

Loadings. Factor loadings represent the slope of the regression equation for the 295 latent variable predicting the scores on the observed variable $(\hat{Y} \sim b_0 + b_1 X + \epsilon)$. 296 Therefore, the latent variable is shown on the x-axis using standardized values (i.e., 297 z-scores) where -1 indicates one standard deviation below the mean for the latent variable, 298 0 indicates the mean for the latent variable and so on. The y-axis indicates the observed 299 variable scores, and here, the plot includes the entire range of the scale of the data for item 300 four. The coefficient (b_1) for group 1 was 0.40, while the coefficient for group 2 was 0.34. 301 The ribbon bands around the plotted slopes indicate the confidence interval for that 302 estimate. In this plot, while the coefficients for each group are not literally equal, the 303 overlapping and parallel slope bands indicate they are not different practically.

Intercepts. The item intercepts (b_0) are plotted on the middle line where they would cross the y-axis at a latent variable score of zero. These are represented by a dot with a set of confidence error bars around the point. The intercept for group 1 was 0.07, while the coefficient for group 2 was 0.03. In this invariant depiction, the overlap in the intercepts is clear, indicating they are not different. You can use y_limits to zoom in on the graph if these are too small to be distinguishable.

Residuals. Residuals are trickier to plot, as they are the left over error when predicting the observed variables ϵ . It is tempting to plot this value as the confidence band around the slope, however, that defeats the purpose of understanding that the slopes are estimated separately from the residuals, and both have an associated variability around their parameter estimate. Therefore, residuals are represented in the inset picture at the bottom right of the item invariance plot. The black bars represent the estimated residual for each group (group 1: 0.91, group 2: 1.16). The distributions are plotted to represent

the normal spread of values using the standard error of the residuals. The violin plot allows
for direct comparison of those residuals and their potential distributions. Note that the
placement has nothing to do with the x or y-axis and is designed to always show in the
same location, regardless of size/value.

Latent Means. The overall impact of differences on the latent means can be found
in the right hand visualization. The latent means are calculated by using the lavPredict
function and then plotted as overlapping histograms. The vertical colored lines represent
the mean for each group, and the spread of the distribution can be examined using the
density coloring. Finally, group labels are represented in the figure caption on the bottom.
Group 1 is usually the group that is alphabetically first in the dataset or whichever group
is the first that appears when using the levels() command.

Graphing Effect Size. The d_{MACS} value for item 4 in the invariant model was 329 0.06, representing a nil or unimportant difference in this manuscript. It is important to 330 note that while Nye et al. (2019) suggests specific sizes for small, medium, and large, each 331 researcher should determine for themselves what effects represent. Figure 2 displays the 332 results from the small ($d_{MACS} = 0.12$) difference in loadings, while Figure 3 displays the 333 results from the medium ($d_{MACS} = 0.43$) difference in loadings, and Figure 4 shows the 334 large $(d_{MACS} = 0.63)$ differences. When investigating the slope values, we can clearly see 335 the change in the loading for the second group (the only manipulated variable, although 336 random dataset generation may also change intercepts and residuals slightly). At the 337 medium effect size, we see that the confidence bands do not overlap (at the edges), and at 338 the large effect size, we can see a clear separation of two lines. Note that the intercepts in this model are estimated as equal so the loading representation will not literally separate, but the steepness of the lines is the indicator of the difference between the slopes. You can imagine these lines are interpreted like a simple slopes analysis for interactions in 342 regression (Cohen, Cohen, West, & Aiken, 2003). When simple slopes for interactions are 343 plotted, if they are parallel, there is no interaction, and if they cross, then there is an

interaction. Here, we can use this same logic. If they are parallel, there is likely invariance (they are the same), and the further from parallel they become, the larger the effect size for the differences between group loadings.

The latent means in Figure 4 do appear to show differences, albeit visually small. 348 The latent means diagram shows the impact of any group differences that aren't 349 constrained, and this image shows the configural model (as the metric model would force 350 them to be equal). In the simulated model, the *only* manipulated parameter is question 4's 351 loading. In real models, the differences may be larger due to other variation found in the 352 parameter estimates. Therefore, once you discover items you believe would make a model 353 "partially" invariant, you may wish to estimate that model and graph the item again using 354 the partially invariant model to see only the effect of the non-invariant items. Additionally, 355 consider that we set the scaling of the model to 0. The estimate for the ly mean in the 356 large loading model was group 1: 0.00, and group 2: -0.04, which results in 0.04 difference 357 in group means. The practical implications of this difference will depend on the research 358 and interpretations of the researcher.

For intercepts, the small (Figure 5), medium (Figure 6), and large (Figure 7)
depictions represent d_{MACS} values of 0.29, 0.52, and 0.76, respectively. Intercept differences
can be clearly seen represented by the spacing out of the intercept locations (and thus, the
overall line as well). While the changes in intercept do not appear to change the latent
means, the cavaet to this simulation is that only item four was manipulated. An example is
provided below that demonstrates large changes in latent means.

Last, the effect of the residuals is plotted in small (Figure 8), medium (Figure 9), and large (Figure 10) formats. While d_{MACS} values are not technically avaliable for the residuals, our models showed 0.20, 0.14, and 0.11, respectively. These differences in values are variable due to the random generation of datasets for each measurement invariance manipulation. At first glance, the differences in the small chart may seem large, because

the black lines are not touching, but notice that the distributions overlap, indicating a likely small difference. The medium and large differences better illustrate differences in residuals across groups. Further, the impact of the residuals on the shape of the latent mean distribution can also been seen (and unintentionally, in the first figures as well due to random variation). The impact is due to the standard error of the residuals, as smaller standard errors represent lepokurtic distributions (taller), and larger standard errors represent platykurtic distributions (flatter). The effect size difference of the residuals does not appear to change the effects in the latent means.

379 An Example Analysis

Aiena, Baczwaski, Schulenberg, and Buchanan (2014) examined the RS-14 (Wagnild, 380 2009) exploring the factor structure of the Resiliency Scale in a clinical sample receiving 381 treatment services and a college student sample. Measurement invariance was calculated for differences separately for these samples for gender and race finding a partially invariant 383 models with a few item intercepts or residuals that differed between groups. Aiena et al. 384 (2014) did not compare the clinical to the student sample for measurement invariance, and 385 it is reasonable to expect potential differences in these two populations. This example will 386 demonstrate the procedure for researchers who wish to use partial invariance steps and how 387 to interpret real, messy data. 388

380

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402

403

```
# how to get results in table
results.rs$model_fit %>%
        select(model, AIC, BIC, cfi, tli, rmsea, srmr)
     Table 1 indicates the results after running the one-factor model. There are several
guidelines for assessing assessing a degradation in model fit (cheung?)
     ##write out partial codes partial_syntax <- paste(colnames(DF)[1:14], "~1") #all
columns again partial syntax
     CFI list <- 1:length(partial syntax) names(CFI list) <- partial syntax
     for (i in 1:length(partial_syntax)){
     temp <- cfa(model = model.rs, data = DF, meanstructure = TRUE, group =
"sample", group.equal = c("loadings", "intercepts"), group.partial = partial syntax[i])
     CFI_list[i] <- fitmeasures(temp, "cfi") }
     CFI_list
     partial.rs <- cfa(model = model.rs, data = DF, meanstructure = TRUE, group =
"sample", meanstructure = T, group.equal = c("loadings", "intercepts"), group.partial =
c("RS7~1"))
     tidy(partial.rs) glance(partial.rs) results.rs$model fit
     partial.rs.2 <- cfa(model = model.rs, data = DF, meanstructure = TRUE, group =
"sample", meanstructure = T, group.equal = c("loadings", "intercepts"), group.partial =
c("RS7~1", "RS6~1"))
     tidy(partial.rs.2) glance(partial.rs.2)
```

```
partial.rs.2.strict <- cfa(model = model.rs, data = DF, meanstructure = TRUE,
407
               group = "sample", meanstructure = T, group.equal = c("loadings", "intercepts",
408
               "residuals"), group.partial = c("RS7\sim1", "RS6\sim1"))
409
                                    tidy(partial.rs.2.strict) glance(partial.rs.2.strict)
                                    model.rs.picture <- "RS =~
411
              RS1+RS2+RS3+RS4+RS5+RS6+RS7+RS8+RS9+RS10+RS11+RS12+RS13+RS14
412
              RS~1 RS1~0*1"
413
                                    partial.rs.2.picture <- cfa(model = model.rs, data = DF, meanstructure = TRUE,
414
               group = "sample", mean structure = T, group.equal = c("loadings", "intercepts"),
415
               group.partial = c("RS7\sim1", "RS6\sim1")
416
                                    partial.coef <- tidy(partial.rs.2.picture) %>% mutate(model = "intercepts")
417
                                    plot mgcfa(data coef = partial.coef, model step = "intercepts", item name =
418
               "RS6", x limits = c(-2,2), y limits = c(\min(DFRS7), \max(DFRS7)), model results =
419
              partial.rs.2.picture, ci_level = .95, lv_name = "RS")
420
                                    plot mgcfa(data coef = partial.coef, model step = "intercepts", item name =
421
               "RS7", x_limits = c(-2,2), y_limits = c(\min(DFRS7), max(DFRS7)), model_results =
              partial.rs.2.picture, ci_level = .95, lv_name = "RS")
                                    SD \leftarrow tapply(DFRS6, DFsample, sd) M \leftarrow tapply(DFRS6, DFsample, mean) N \leftarrow t
424
              tapply(DFRS6, DFsample, length)
425
                                    SD2 \leftarrow tapply(DFRS7, DFsample, sd) M2 \leftarrow tapply(DFRS7, DFsample, mean) N2
426
               <- tapply(DFRS7, DFsample, length)
427
                                    library(MOTE) \ d.ind.t(M[1], \ M[2], \ SD[1], \ SD[2], \ N[1], \ N[2]) \ d.ind.t(M2[1], \ M2[2], \ 
428
              SD2[1], SD2[2], N2[1], N2[2]) lavaan_dmacs(partial.rs.2.picture, "Clinical")
```

```
lavaan_dmacs(results.rs$model.configural, "Clinical")
431
   6: Drive
432
433
   7: Perseverance
435
   Iltems for the RS-14 are described in the measure's manual (Wagnild, 2009a)
   and can be viewed at www.resiliencecenter.com.
437
438
439
440
   # Discussion
442
   Conclusions:
443
444
        framework for submitted/interpreting reports
445
446
   \newpage
447
448
   # References
450
   ::: {#refs custom-style="Bibliography"}
   :::
452
   \newpage
454
455
   # Appendix
```

```
457
   ## Model Fit Statistics
458
459
   Model fit statistics are provided for each of the ten model combinations (invariant, thr
460
461
462
   \begin{table}[tbp]
463
464
   \begin{center}
465
   \begin{threeparttable}
466
467
   \caption{\label{tab:tab1}Model Fit for Invariant Model}
469
   \begin{tabular}{1111111}
470
   \toprule
471
   Model & AIC & BIC & CFI & TLI & RMSEA & SRMR\\
   \midrule
   Overall & 7,515.72 & 7,578.94 & 0.99 & 0.99 & 0.02 & 0.02\\
474
   Group 1 & 3,765.75 & 3,818.57 & 0.98 & 0.95 & 0.05 & 0.03\\
475
   Group 2 & 3,761.95 & 3,814.77 & 0.98 & 0.96 & 0.04 & 0.03\\
476
   Configural & 7,527.70 & 7,654.14 & 0.98 & 0.96 & 0.04 & 0.03\\
477
   Metric & 7,529.39 & 7,638.97 & 0.95 & 0.93 & 0.06 & 0.05\\
478
   Scalar & 7,522.90 & 7,615.62 & 0.96 & 0.96 & 0.04 & 0.05\\
479
   Strict & 7,519.51 & 7,591.16 & 0.96 & 0.96 & 0.04 & 0.06\\
480
   \bottomrule
481
   \end{tabular}
482
```

```
\end{threeparttable}
   \end{center}
485
486
   \end{table}
487
488
489
   \begin{table}[tbp]
490
491
   \begin{center}
492
   \begin{threeparttable}
493
494
   \caption{\label{tab:tab2}Model Fit for Small Differences in Loadings}
495
496
   \begin{tabular}{1111111}
497
   \toprule
498
   Model & AIC & BIC & CFI & TLI & RMSEA & SRMR\\
   \midrule
   Overall & 7,537.67 & 7,600.89 & 0.98 & 0.96 & 0.04 & 0.02\\
501
   Group 1 & 3,765.75 & 3,818.57 & 0.98 & 0.95 & 0.05 & 0.03\\
502
   Group 2 & 3,777.83 & 3,830.66 & 0.98 & 0.96 & 0.05 & 0.03\\
503
   Configural & 7,543.58 & 7,670.02 & 0.98 & 0.95 & 0.05 & 0.03\\
504
   Metric & 7,548.90 & 7,658.48 & 0.94 & 0.92 & 0.07 & 0.06\\
505
   Scalar & 7,541.81 & 7,634.53 & 0.95 & 0.95 & 0.05 & 0.06\\
506
   Strict & 7,541.66 & 7,613.31 & 0.93 & 0.94 & 0.05 & 0.07\\
507
   \bottomrule
508
   \end{tabular}
509
```

```
\end{threeparttable}
   \end{center}
512
513
   \end{table}
514
515
516
   \begin{table}[tbp]
517
518
   \begin{center}
519
   \begin{threeparttable}
520
521
   \caption{\label{tab:tab3}Model Fit for Medium Differences in Loadings}
522
523
   \begin{tabular}{1111111}
   \toprule
525
   Model & AIC & BIC & CFI & TLI & RMSEA & SRMR\\
   \midrule
527
   Overall & 7,554.55 & 7,617.77 & 0.97 & 0.94 & 0.05 & 0.03\\
   Group 1 & 3,765.75 & 3,818.57 & 0.98 & 0.95 & 0.05 & 0.03\\
529
   Group 2 & 3,784.92 & 3,837.74 & 1.00 & 1.00 & 0.02 & 0.02\\
530
   Configural & 7,550.67 & 7,677.11 & 0.99 & 0.98 & 0.04 & 0.03\\
531
   Metric & 7,562.71 & 7,672.29 & 0.93 & 0.89 & 0.07 & 0.06\\
532
   Scalar & 7,556.86 & 7,649.58 & 0.93 & 0.93 & 0.06 & 0.06\\
533
   Strict & 7,558.05 & 7,629.70 & 0.91 & 0.92 & 0.06 & 0.08\\
534
   \bottomrule
535
   \end{tabular}
536
```

```
\end{threeparttable}
   \end{center}
539
540
   \end{table}
541
542
543
   \begin{table}[tbp]
544
545
   \begin{center}
546
   \begin{threeparttable}
547
548
   \caption{\label{tab:tab4}Model Fit for Large Differences in Loadings}
549
550
   \begin{tabular}{1111111}
   \toprule
552
   Model & AIC & BIC & CFI & TLI & RMSEA & SRMR\\
553
   \midrule
   Overall & 7,662.99 & 7,726.21 & 0.98 & 0.97 & 0.04 & 0.02\\
555
   Group 1 & 3,765.75 & 3,818.57 & 0.98 & 0.95 & 0.05 & 0.03\\
556
   Group 2 & 3,857.21 & 3,910.03 & 0.97 & 0.94 & 0.08 & 0.03\\
557
   Configural & 7,622.96 & 7,749.40 & 0.97 & 0.94 & 0.06 & 0.03\\
558
   Metric & 7,659.19 & 7,768.77 & 0.85 & 0.79 & 0.12 & 0.08\\
559
   Scalar & 7,652.60 & 7,745.32 & 0.86 & 0.85 & 0.10 & 0.09\\
560
   Strict & 7,660.63 & 7,732.27 & 0.82 & 0.85 & 0.10 & 0.12\\
561
   \bottomrule
562
   \end{tabular}
563
```

```
\end{threeparttable}
   \end{center}
566
567
   \end{table}
568
569
570
   \begin{table}[tbp]
571
572
   \begin{center}
573
   \begin{threeparttable}
574
575
   \caption{\label{tab:tab5}Model Fit for Small Differences in Intercepts}
576
577
   \begin{tabular}{1111111}
   \toprule
   Model & AIC & BIC & CFI & TLI & RMSEA & SRMR\\
580
   \midrule
581
   Overall & 7,519.69 & 7,582.91 & 1.00 & 0.99 & 0.02 & 0.02\\
582
   Group 1 & 3,765.75 & 3,818.57 & 0.98 & 0.95 & 0.05 & 0.03\\
583
   Group 2 & 3,770.41 & 3,823.23 & 0.93 & 0.86 & 0.08 & 0.04\\
584
   Configural & 7,536.16 & 7,662.60 & 0.95 & 0.91 & 0.07 & 0.04\\
585
   Metric & 7,531.36 & 7,640.94 & 0.96 & 0.94 & 0.05 & 0.04\\
586
   Scalar & 7,531.34 & 7,624.06 & 0.94 & 0.93 & 0.06 & 0.05\\
587
   Strict & 7,523.54 & 7,595.18 & 0.95 & 0.96 & 0.04 & 0.05\\
588
   \bottomrule
589
   \end{tabular}
590
```

```
\end{threeparttable}
   \end{center}
593
594
   \end{table}
595
596
597
   \begin{table}[tbp]
598
599
   \begin{center}
600
   \begin{threeparttable}
601
602
   \caption{\label{tab:tab6}Model Fit for Medium Differences in Intercepts}
603
604
   \begin{tabular}{1111111}
605
   \toprule
606
   Model & AIC & BIC & CFI & TLI & RMSEA & SRMR\\
607
   \midrule
   Overall & 7,542.77 & 7,605.99 & 1.00 & 1.00 & 0.01 & 0.02\\
609
   Group 1 & 3,765.75 & 3,818.57 & 0.98 & 0.95 & 0.05 & 0.03\\
610
   Group 2 & 3,770.41 & 3,823.23 & 0.93 & 0.86 & 0.08 & 0.04\\
611
   Configural & 7,536.16 & 7,662.60 & 0.95 & 0.91 & 0.07 & 0.04\\
612
   Metric & 7,531.36 & 7,640.94 & 0.96 & 0.94 & 0.05 & 0.04\\
613
   Scalar & 7,554.20 & 7,646.92 & 0.85 & 0.83 & 0.09 & 0.07\\
614
   Strict & 7,546.38 & 7,618.03 & 0.86 & 0.88 & 0.08 & 0.07\\
615
   \bottomrule
616
   \end{tabular}
617
```

```
\end{threeparttable}
   \end{center}
620
621
   \end{table}
622
623
624
   \begin{table}[tbp]
625
626
   \begin{center}
627
   \begin{threeparttable}
628
629
   \caption{\label{tab:tab7}Model Fit for Large Differences in Intercepts}
630
631
   \begin{tabular}{1111111}
632
   \toprule
633
   Model & AIC & BIC & CFI & TLI & RMSEA & SRMR\\
634
   \midrule
635
   Overall & 7,579.17 & 7,642.39 & 1.00 & 1.00 & 0.00 & 0.02\\
636
   Group 1 & 3,765.75 & 3,818.57 & 0.98 & 0.95 & 0.05 & 0.03\\
637
   Group 2 & 3,770.41 & 3,823.23 & 0.93 & 0.86 & 0.08 & 0.04\\
638
   Configural & 7,536.16 & 7,662.60 & 0.95 & 0.91 & 0.07 & 0.04\\
639
   Metric & 7,531.36 & 7,640.94 & 0.96 & 0.94 & 0.05 & 0.04\\
640
   Scalar & 7,590.29 & 7,683.01 & 0.70 & 0.66 & 0.13 & 0.10\\
641
   Strict & 7,582.47 & 7,654.12 & 0.71 & 0.75 & 0.11 & 0.10\\
642
   \bottomrule
643
   \end{tabular}
```

```
\end{threeparttable}
   \end{center}
647
648
   \end{table}
649
650
651
   \begin{table}[tbp]
652
653
   \begin{center}
654
   \begin{threeparttable}
655
656
   \caption{\label{tab:tab8}Model Fit for Small Differences in Residuals}
657
658
   \begin{tabular}{1111111}
   \toprule
660
   Model & AIC & BIC & CFI & TLI & RMSEA & SRMR\\
661
   \midrule
662
   Overall & 7,449.49 & 7,512.71 & 1.00 & 1.01 & 0.00 & 0.01\\
663
   Group 1 & 3,765.75 & 3,818.57 & 0.98 & 0.95 & 0.05 & 0.03\\
664
   Group 2 & 3,693.32 & 3,746.14 & 1.00 & 1.01 & 0.00 & 0.02\\
665
   Configural & 7,459.07 & 7,585.51 & 0.99 & 0.98 & 0.03 & 0.03\\
666
   Metric & 7,461.41 & 7,570.99 & 0.97 & 0.95 & 0.05 \\
667
   Scalar & 7,455.85 & 7,548.58 & 0.97 & 0.97 & 0.04 & 0.05\\
668
   Strict & 7,453.48 & 7,525.12 & 0.96 & 0.97 & 0.04 & 0.05\\
669
   \bottomrule
670
   \end{tabular}
```

```
\end{threeparttable}
   \end{center}
674
675
   \end{table}
676
677
678
   \begin{table}[tbp]
679
680
   \begin{center}
681
   \begin{threeparttable}
682
683
   \caption{\label{tab:tab9}Model Fit for Medium Differences in Residuals}
684
685
   \begin{tabular}{1111111}
   \toprule
687
   Model & AIC & BIC & CFI & TLI & RMSEA & SRMR\\
688
   \midrule
   Overall & 7,378.57 & 7,441.79 & 1.00 & 1.00 & 0.00 & 0.02\\
690
   Group 1 & 3,765.75 & 3,818.57 & 0.98 & 0.95 & 0.05 & 0.03\\
691
   Group 2 & 3,597.77 & 3,650.60 & 1.00 & 1.03 & 0.00 & 0.02\\
692
   Configural & 7,363.52 & 7,489.96 & 1.00 & 0.99 & 0.02 & 0.02\\
693
   Metric & 7,366.63 & 7,476.21 & 0.97 & 0.96 & 0.05 & 0.05\\
694
   Scalar & 7,360.15 & 7,452.87 & 0.98 & 0.98 & 0.03 & 0.05\\
695
   Strict & 7,382.53 & 7,454.18 & 0.88 & 0.90 & 0.08 & 0.07\\
696
   \bottomrule
697
   \end{tabular}
698
```

```
\end{threeparttable}
   \end{center}
701
702
   \end{table}
703
704
705
   \begin{table}[tbp]
706
707
   \begin{center}
708
   \begin{threeparttable}
709
710
   \caption{\label{tab:tab10}Model Fit for Large Differences in Residuals}
711
712
   \begin{tabular}{1111111}
713
   \toprule
714
   Model & AIC & BIC & CFI & TLI & RMSEA & SRMR\\
715
   \midrule
716
   Overall & 7,294.21 & 7,357.43 & 1.00 & 1.01 & 0.00 & 0.01\\
717
   Group 1 & 3,765.75 & 3,818.57 & 0.98 & 0.95 & 0.05 & 0.03\\
718
   Group 2 & 3,453.47 & 3,506.29 & 0.95 & 0.90 & 0.07 & 0.03\\
719
   Configural & 7,219.22 & 7,345.66 & 0.96 & 0.92 & 0.06 & 0.03\\
720
   Metric & 7,216.38 & 7,325.96 & 0.96 & 0.94 & 0.05 & 0.04\\
721
   Scalar & 7,210.65 & 7,303.37 & 0.96 & 0.96 & 0.04 & 0.05\\
722
   Strict & 7,297.89 & 7,369.54 & 0.59 & 0.65 & 0.13 & 0.18\\
723
   \bottomrule
724
   \end{tabular}
725
```

```
\end{threeparttable}
   \end{center}
728
729
   \end{table}
730
731
   ## MGCFA Convenience Function
732
733
   Please note that any partial invariance is not automatically included in this function.
734
735
   \small
736
737
   "'r
738
   library(lavaan)
   library(dplyr)
   library(broom)
   # CFA function
   mgcfa <- function(data, group, model){</pre>
744
     group_names <- unique(data[ , group])</pre>
745
     data$group <- data[ , group]</pre>
746
747
     model.overall <- cfa(model = model, data = data)</pre>
748
     model.group1 <- cfa(model = model,</pre>
749
                             data = subset(data, group == group_names[1]))
750
     model.group2 <- cfa(model = model,</pre>
751
                             data = subset(data, group == group_names[2]))
752
     model.configural <- cfa(model = model, data = data,</pre>
753
```

```
group = group, meanstructure = T)
754
     model.metric <- cfa(model = model, data = data,</pre>
755
                           group = group, meanstructure = T,
756
                           group.equal = "loadings")
757
     model.scalar <- cfa(model = model, data = data,</pre>
758
                           group = group, meanstructure = T,
759
                           group.equal = c("loadings", "intercepts"))
760
     model.strict <- cfa(model = model, data = data,</pre>
761
                           group = group, meanstructure = T,
762
                           group.equal = c("loadings", "intercepts", "residuals"))
763
764
     model coef <- bind rows(</pre>
765
       tidy(model.overall, conf.level = .95) %>%
766
          mutate(model = "Overall"),
       tidy(model.group1, conf.level = .95) %>%
768
          mutate(model = "Group 1"),
769
       tidy(model.group2, conf.level = .95) %>%
770
          mutate(model = "Group 2"),
771
       tidy(model.configural, conf.level = .95) %>%
772
          mutate(model = "Configural"),
773
       tidy(model.metric, conf.level = .95) %>%
774
          mutate(model = "Metric"),
775
       tidy(model.scalar, conf.level = .95) %>%
776
          mutate(model = "Scalar"),
777
       tidy(model.strict, conf.level = .95) %>%
778
          mutate(model = "Strict")
779
     )
780
```

```
781
     model_fit <- bind_rows(</pre>
782
       glance(model.overall) %>% mutate(model = "Overall"),
783
       glance(model.group1) %>% mutate(model = "Group 1"),
784
       glance(model.group2) %>% mutate(model = "Group 2"),
785
       glance(model.configural) %>% mutate(model = "Configural"),
786
       glance(model.metric) %>% mutate(model = "Metric"),
787
       glance(model.scalar) %>% mutate(model = "Scalar"),
788
       glance(model.strict) %>% mutate(model = "Strict")
789
       )
790
791
     return(list(
792
       "model_coef" = model_coef,
793
        "model_fit" = model_fit,
794
        "model.overall" = model.overall,
795
        "model.group1" = model.group1,
796
        "model.group2" = model.group2,
797
        "model.configural" = model.configural,
798
        "model.metric" = model.metric,
799
        "model.scalar" = model.scalar,
800
       "model.strict" = model.strict
801
     ))
802
803
  }
804
```

Measurement Invariance Plot Function

This function creates the plots shown in the manuscript. You will need the libraries 806 listed for this function to work. Plots may be modified to rearrange for those who are 807 familiar with ggplot2. Please note that the function assumes you will use the outputs 808 from the previous mgcfa function or a tidy dataframe that includes the coefficients from 809 the model with a column model that indicates which step of the MGCFA you are wanting 810 to plot. If you have more than two groups, you should first filter the dataframe model 811 coefficient outputs to only include to the two groups you want to compare. This code does 812 not plot more than two groups (although, it could be modified for this, but the assumption 813 here is that you only have two, as this is how you would normally proceed in a MGCFA 814 using pairwise comparisons to find where the invariance occurs).

```
library(dplyr)
library(ggplot2)
library(cowplot)
library(lavaan)
# devtools::install_qithub("psyteachr/introdataviz")
library(introdataviz)
# Plot MI MGCFA
plot_mgcfa <- function(data_coef, # output from model_coef</pre>
                       model_step, # which model
                        item_name, # name of observed item
                       x_{limits} = c(-1,1), #LV limits to graph
                       y_limits, # Y min and max in data
                       ci_level, # what ci do you want
                       model_results, # what model results do you want
                       lv_name # which latent is the observed variable on
                       ){
```

```
# calculate cutoff
cutoff \leftarrow qt(p = (1-ci_level)/2,
             df = sum(unlist(model_results@Data@nobs)),
             lower.tail = F)
# get group variable
group_var <- model_results@Data@group</pre>
group_labels <- model_results@Data@group.label</pre>
# first get the data
graph.data <- data_coef %>% # put in tidy coefficients
filter(model == model_step) %>% # pick a model
filter(grepl(item_name, term)) %>% # pick a question
mutate(group = factor(group, levels = names(table(data_coef$group)), labels = group_labels))
# make ribbon data y = slope*x + intercept for ci for slopes
ribbondata <- bind_rows(</pre>
  data.frame(
  x = seq(from = x_limits[1] - 1,
          to = x_{limits}[2] + 1,
          by = .05),
  group = unique(graph.data$group)[1]
) %>%
  mutate(ymin = (graph.data %>% filter(op == "=~") %>%
               slice_head() %>% pull(estimate) * x) -
           (cutoff*graph.data %>% filter(op == "=~") %>%
                  slice_head() %>% pull(std.error)) +
           graph.data %>% filter(op == "~1") %>%
               slice_head() %>% pull(estimate),
```

```
ymax = (graph.data %>% filter(op == "=~") %>%
               slice_head() %>% pull(estimate) * x) +
           (cutoff*graph.data %>% filter(op == "=~") %>%
                  slice_head() %>% pull(std.error)) +
           graph.data %>% filter(op == "~1") %>%
               slice_head() %>% pull(estimate)),
  data.frame(
    x = seq(from = x_limits[1] - 1,
            to = x_{limits}[2] + 1,
            by = .05),
    group = unique(graph.data$group)[2]
  ) %>%
    mutate(ymin = (graph.data %>% filter(op == "=~") %>%
                 slice_tail() %>% pull(estimate) * x) -
             (cutoff*graph.data %>% filter(op == "=~") %>%
                    slice_tail() %>% pull(std.error)) +
             graph.data %>% filter(op == "~1") %>%
                 slice_tail() %>% pull(estimate),
           ymax = (graph.data %>% filter(op == "=~") %>%
                 slice_tail() %>% pull(estimate) * x) +
             (cutoff*graph.data %>% filter(op == "=~") %>%
                    slice_tail() %>% pull(std.error)) +
             graph.data %>% filter(op == "~1") %>%
                 slice_tail() %>% pull(estimate))
)
# make point data to draw on the intercepts
pointdata <- data.frame(</pre>
x = c(0,0),
```

```
y = graph.data %>% filter(op == "~1") %>% pull(estimate),
group = graph.data %>% filter(op == "~1") %>% pull(group),
ymin = graph.data %>% filter(op == "~1") %>% pull(estimate) -
  cutoff * graph.data %>% filter(op == "~1") %>% pull(std.error),
ymax = graph.data %>% filter(op == "~1") %>% pull(estimate) +
  cutoff * graph.data %>% filter(op == "~1") %>% pull(std.error)
)
# make the line data to draw on the slopes
linedata <- data.frame(</pre>
slope = graph.data %>% filter(op == "=~") %>% pull(estimate),
intercept = graph.data %>% filter(op == "~1") %>% pull(estimate),
group = graph.data %>% filter(op == "~1") %>% pull(group)
)
# make the distributions for the residuals
violindata <- data.frame(</pre>
y = c(rnorm(n = 1000,
          mean = graph.data %>% filter(op == "~~") %>%
            slice_head() %>% pull(estimate),
          sd = graph.data %>% filter(op == "~~") %>%
            slice_head() %>% pull(std.error)),
      rnorm(n = 1000,
          mean = graph.data %>% filter(op == "~~") %>%
            slice_tail() %>% pull(estimate),
          sd = graph.data %>% filter(op == "~~") %>%
            slice_tail() %>% pull(std.error))),
group = c(rep(graph.data %>% filter(op == "~~") %>%
            slice_head() %>% pull(group), 1000),
```

```
rep(graph.data %>% filter(op == "~~") %>%
            slice_tail() %>% pull(group), 1000)),
x = 1
)
# make the latent mean data for right panel
latent_means <- lavPredict(model_results,</pre>
                              type = "lv",
                              label = TRUE,
                              assemble = TRUE,
                              append.data = TRUE)
latent_means$lv <- latent_means[ , lv_name]</pre>
latent_means$group <- latent_means[ , group_var]</pre>
# make a plot of the variance
variance_plot <-</pre>
ggplot(violindata, aes(x = 1, y = y, color = group, fill = group)) +
geom_split_violin() +
theme_void() +
theme(legend.position = "none") +
stat_summary(fun = "mean",
             geom = "crossbar",
             width = 0.5,
             colour = "black")
# make the plot with intercepts and slopes
intercept_plot <-</pre>
ggplot() +
```

```
# basic set up
theme_classic() +
xlab("Latent Variable") +
ylab("Observed Variable") +
coord_cartesian(xlim = x_limits, ylim = y_limits) +
# plot the intercepts
geom_point(data = pointdata,
           aes(x = x, y = y, color = group),
           inherit.aes = FALSE) +
geom_errorbar(data = pointdata,
              aes(x = x, ymin = ymin, ymax = ymax, color = group),
              inherit.aes = FALSE, width = .10) +
# plot the slopes
geom_abline(data = linedata,
            aes(slope = slope, intercept = intercept, color = group)) +
geom_ribbon(data = ribbondata,
            aes(x = x, ymin = ymin, ymax = ymax, fill = group),
            inherit.aes = FALSE, alpha = .2) +
scale_color_discrete(name = "Group") +
scale_fill_discrete(name = "Group") +
geom_vline(xintercept = 0) +
theme(axis.line.y = element_blank())
# make the latent means plot
mean_plot <- ggplot(latent_means, aes(x = lv, fill = group)) +</pre>
  geom_density(alpha = .2) +
  theme_classic() +
  xlab("Latent Variable") +
  ylab("Density") +
```

```
geom_vline(data = latent_means %>% group_by(group) %>% summarize(mean = mean(lv)),
             aes(xintercept = mean, color = group)) +
  theme(legend.position = "none") +
  coord_cartesian(xlim = x_limits)
y_range = abs(y_limits[2] - y_limits[1])
# line up the two plots
prow <- plot_grid(</pre>
  intercept_plot +
    ggtitle("Item Invariance") +
    theme(legend.position = "none") +
    annotation_custom(ggplotGrob(variance_plot),
                      xmin = .25, xmax = 1,
                      ymin = y_limits[1], ymax = y_limits[2]-y_range/1.8),
  mean_plot +
    ggtitle("Latent Mean Distribution") +
    theme(legend.position = "none"),
  align = 'vh',
  hjust = -1,
  nrow = 1
)
# get the lengend
legend_b <- get_legend(</pre>
  intercept_plot +
    guides(color = guide_legend(nrow = 1)) +
    theme(legend.position = "bottom")
```

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```
# send out the plot
 plot_grid(prow, legend_b, ncol = 1, rel_heights = c(1, .1))
}
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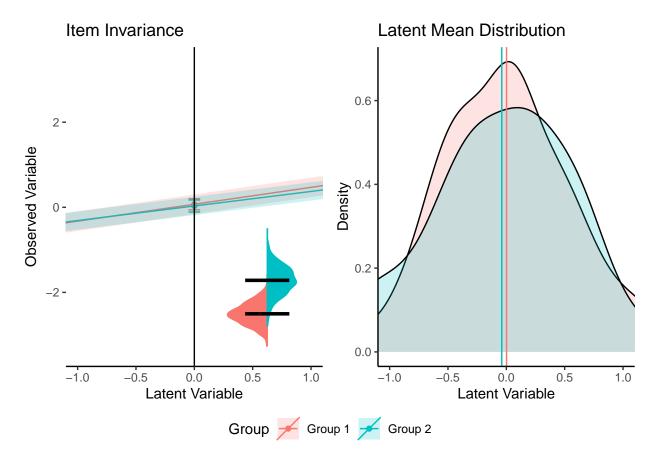
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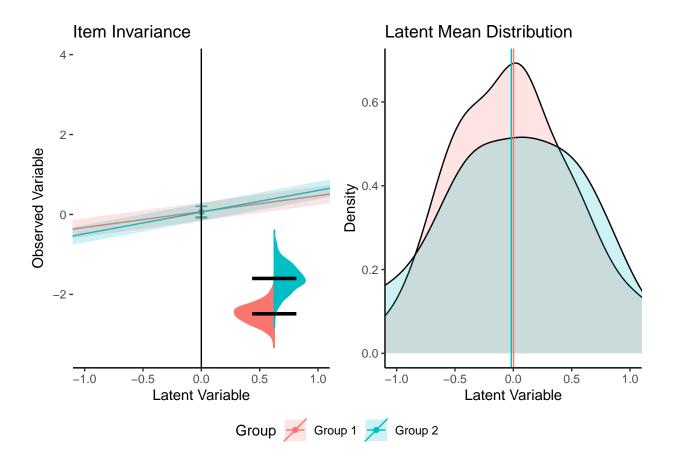
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Table 1 $Model\ Fit\ for\ RS\text{-}14\ Example$

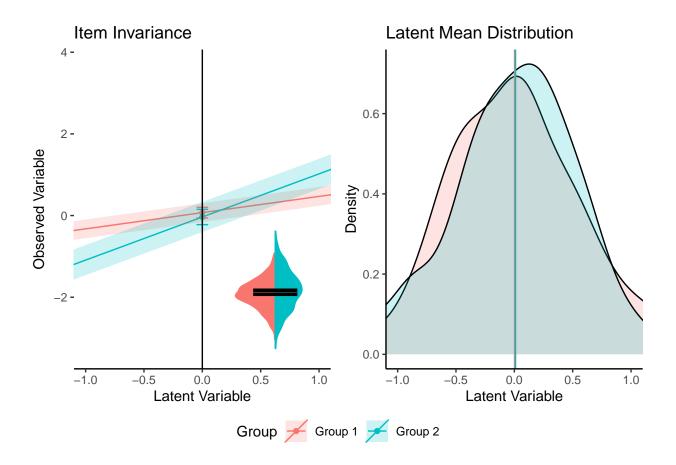
Model	AIC	BIC	CFI	TLI	RMSEA	SRMR
Overall	126,722.49	126,888.71	0.93	0.92	0.09	0.04
Group 1	52,961.42	53,099.72	0.92	0.90	0.09	0.04
Group 2	69,100.98	69,254.31	0.93	0.92	0.11	0.04
Configural	122,118.41	122,617.06	0.93	0.91	0.10	0.04
Metric	122,144.53	122,566.01	0.92	0.92	0.10	0.04
Scalar	122,544.11	122,888.42	0.91	0.91	0.10	0.05
Strict	126,466.24	126,727.44	0.78	0.79	0.16	0.09



 $Figure\ 1.\ Invariant\ Model\ Visualization$



Figure~2.~Small~Loadings~Model~Visualization



 $Figure \ 3.$ Medium Loadings Model Visualization

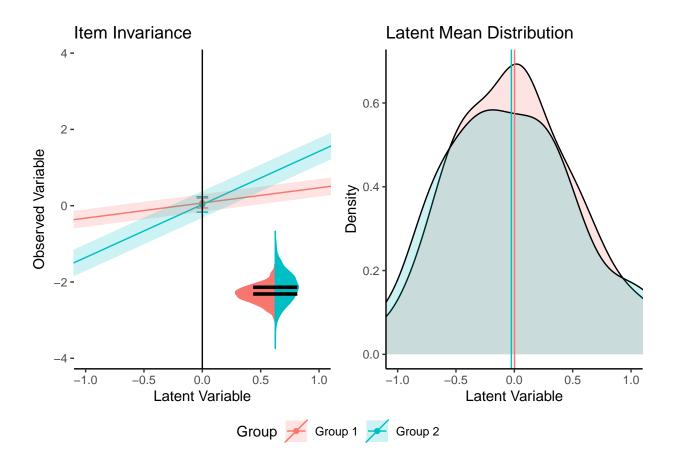
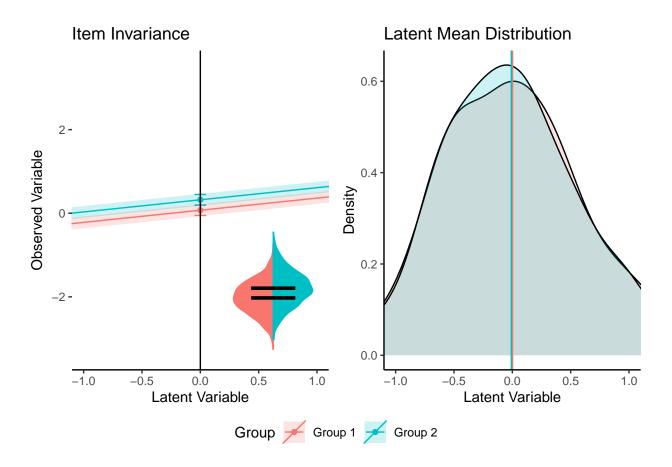
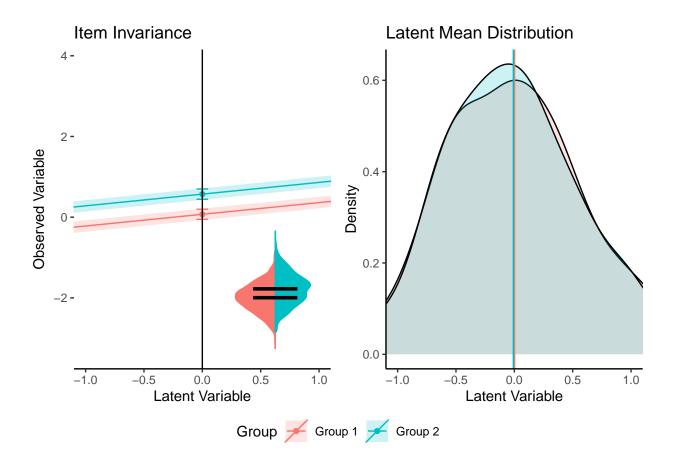


Figure 4. Large Loadings Model Visualization



 $Figure~5.~{
m Small~Intercepts~Model~Visualization}$



Figure~6. Medium Intercepts Model Visualization

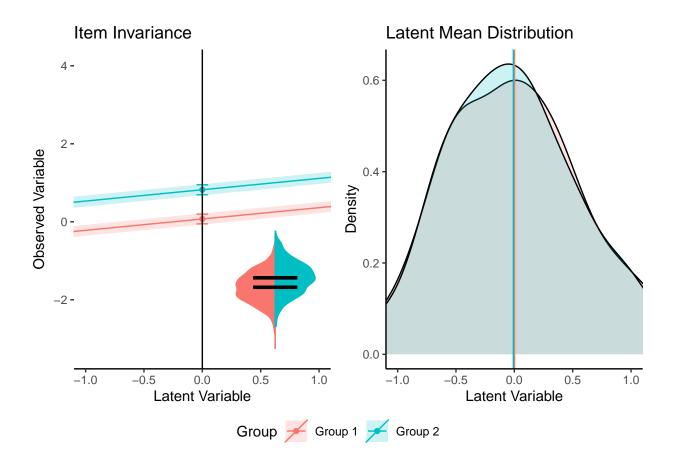
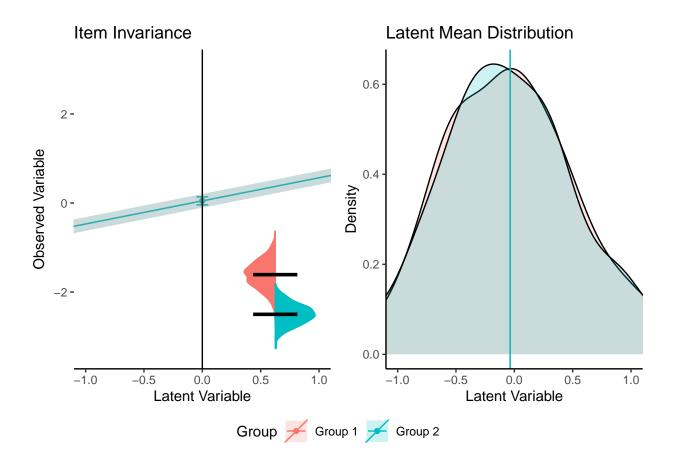
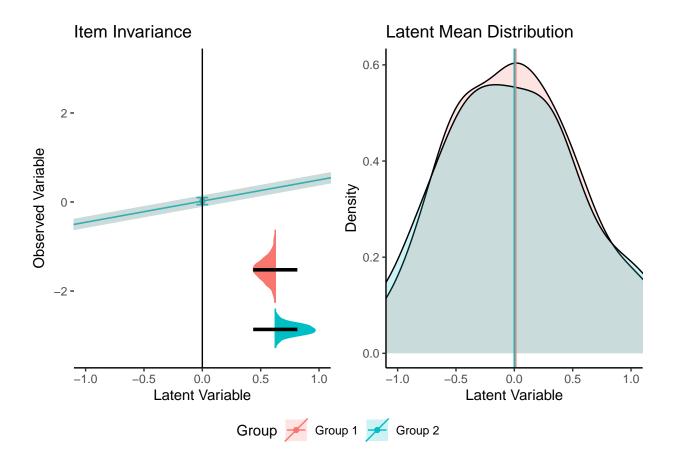


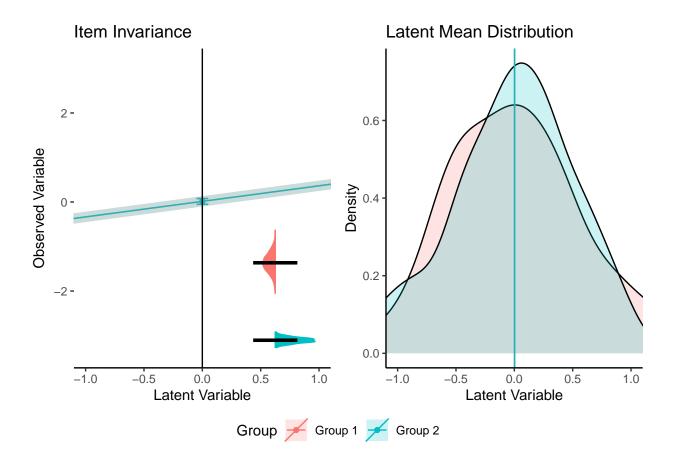
Figure 7. Large Intercepts Model Visualization



Figure~8. Small Residuals Model Visualization



 $Figure~9.~{
m Medium~Residuals~Model~Visualization}$



Figure~10. Large Residuals Model Visualization