## Appendix

## Motivation for MplusAutomation workflow:

This R code tutorial is intended to provide a template for running LCA, auxiliary variable integration, and producing publication ready figures in a systematic manner. Using this approach all code for data pre-processing, model estimation, tabulation, and figure processing can be contained within a single script providing clear documentation. It is the authors belief that this dramatically reduces risk of user-error, is conducive to open-science philosophy, and scientific transparency. All models are estimated using Mplus (Muthén & Muthén, 1998 - 2017) using the wrapping program MplusAutomation (Hallquist & Wiley, 2018). This method requires the user to have the proprietary software Mplus installed on their computer.

This approach also relies on the utility of R-Projects. This provides a structured framework for organizing all associated data files, Mplus input/output files, scripts, and figures. Given the large number of Mplus output files inherent to fitting mixture modeling, creating a system of project sub-folders greatly improves organization (i.e., folders; 'data', 'mplus\_files' 'figures', etc.) Additionally, the communication between R and Mplus requires the specification of file-paths, a procedure which is streamlined by use of R-projects. Due to the reliance on file-paths, the here package ensures that the syntax for file-paths is uniform across operating systems (e.g., Windows or Mac) enabling reproducibility.

## Preparation

#### Download the R-Project

Link to Github repository here: https://github.com/garberadamc/LCA-COPING-BD

For readers unfamiliar with Github and version controlled R-projects:

- 1. On the repository page, click the green Code button and in the menu choose option Download ZIP
- 2. Place the un-zipped downloaded folder on your desktop
- 3. Within this folder open the file with the blue cube icon that is file named LCA-COPING-BD. Rproj
- 4. Next open the file containing all analysis code named rcode-lca-coping-bd.R.

Note: If preferred users may follow analyses using the Rmarkdown script (.Rmd).

### Project folder organization

The following sub-folders will be used to contain files:

1. "data"; 2. "enum\_mplus"; 3. "3step\_mplus"; 4. "figures"

Note regarding project location: If the main project folder is located within too many nested folders it may result in a file-path error when estimating models with MplusAutomation.

To install package {rhdf5}

```
if (!requireNamespace("BiocManager", quietly = TRUE))
  install.packages("BiocManager")

BiocManager::install("rhdf5")
```

Load packages

```
library(MplusAutomation)
library(tidyverse)
library(rhdf5)
library(here)
library(glue)
library(gt)
library(reshape2)
library(cowplot)
library(patchwork)
```

Read in data. File-paths are set using R-Projects & the {here} package

Enumeration: Estimate K-class models with 1 through 6 classes.

Example specific syntax that varies based on research context:

- Within the lapply() function 1:6 indicates the number of K-class models to estimate.
- The measurement model item names for the coping strategy example are listed after the categorical = & usevar = statements. Note, that for Latent Profile Analysis (LPA) the categorical = statement should be removed so that items are estimated as continuous variables.

```
lca_k1_6 <- lapply(1:6, function(k) {
    lca_enum <- mplusObject(

    TITLE = glue("Class-{k} LCA Enumeration - Youth Coping Strategies"),

    VARIABLE =</pre>
```

```
glue(
    "categorical = do1 do2 do3 do5 do6; !!! Coping strategy items for measurement model !!!
    usevar = do1 do2 do3 do5 do6;
     classes = c(\{k\});"),
  ANALYSIS =
    "estimator = mlr;
    type = mixture;
    processors=10;",
  PLOT =
    "type = plot3;
     series = do1 do2 do3 do5 do6(*);",
  OUTPUT = "sampstat tech11 tech14;",
  usevariables = colnames(ies_data),
  rdata = ies_data)
lca_enum_fit <- mplusModeler(lca_enum,</pre>
                  dataout=glue(here("enum_mplus", "c_lca_enum_bd.dat")),
                  modelout=glue(here("enum_mplus", "c{k}_lca_enum_bd.inp")) ,
                  check=TRUE, run = TRUE, hashfilename = FALSE)
})
```

#### Generate a summary table of model fit information:

- This syntax can be used to compare model fit from the series of LCA models generated during enumeration.
- The code produces a table that is approximately in APA format.

```
allFit %>%
  mutate(Title = str_remove(Title, " LCA Enumeration - Youth Coping Strategies")) %>%
  gt() %>%
  tab header(
   title = md("**Model Fit Summary Table**"), subtitle = md(" ")) %>%
  cols label(
   Title = "Classes",
   Parameters = md("Par"),
   LL = md("*LL*"),
   T11_VLMR_PValue = "VLMR",
   BLRT_PValue = "BLRT",
   BF = md("BF"),
   cmPk = md("*cmP_k*")) %>%
  tab footnote(
   footnote = md(
    "*Note.* Par = parameters; *LL* = log likelihood;
     BIC = bayesian information criterion;
     aBIC = sample size adjusted BIC; CAIC = consistent Akaike information criterion;
     AWE = approximate weight of evidence criterion;
     BLRT = bootstrapped likelihood ratio test p-value;
     VLMR = Vuong-Lo-Mendell-Rubin adjusted likelihood ratio test p-value;
      cmPk = approximate correct model probability."),
   locations = cells title()) %>%
  tab_options(column_labels.font.weight = "bold") %>%
  fmt number(10,decimals = 2,
             drop_trailing_zeros=TRUE,
             suffixing = TRUE) %>%
  fmt_number(c(3:9,11),
             decimals = 0) \%>%
  fmt_missing(1:11,
              missing_text = "--") %>%
  fmt(c(8:9,11),
   fns = function(x)
   ifelse(x<0.001, "<.001",
           scales::number(x, accuracy = 0.01))) %>%
  fmt(10, fns = function(x)
    ifelse(x>100, ">100",
           scales::number(x, accuracy = .1)))
```

## Model Fit Summary Table<sup>1</sup>

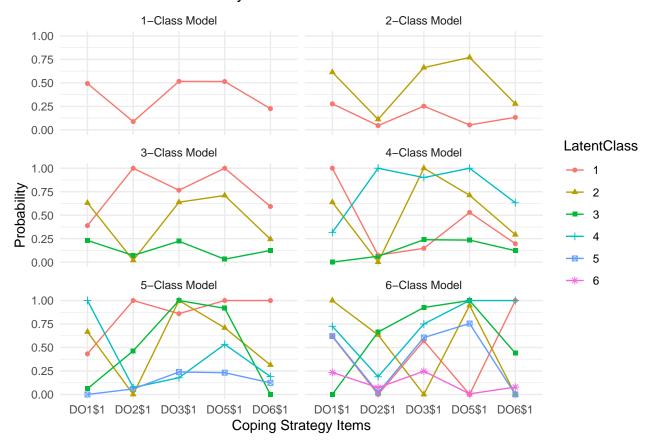
| Classes | Par | LL     | BIC   | aBIC  | CIAC  | AWE   | BLRT  | VLMR  | BF    | $cmP\_k$ |
|---------|-----|--------|-------|-------|-------|-------|-------|-------|-------|----------|
| Class-1 | 5   | -1,294 | 2,619 | 2,603 | 2,624 | 2,664 | _     | _     | >100  | <.001    |
| Class-2 | 11  | -1,259 | 2,586 | 2,551 | 2,597 | 2,686 | <.001 | <.001 | > 100 | 1.00     |
| Class-3 | 17  | -1,249 | 2,602 | 2,548 | 2,619 | 2,757 | <.001 | 0.12  | > 100 | <.001    |
| Class-4 | 23  | -1,244 | 2,629 | 2,556 | 2,652 | 2,838 | 0.33  | 0.01  | > 100 | <.001    |
| Class-5 | 29  | -1,242 | 2,662 | 2,570 | 2,691 | 2,926 | 0.67  | 0.34  | > 100 | <.001    |
| Class-6 | 35  | -1,241 | 2,695 | 2,584 | 2,730 | 3,014 | 0.67  | 0.50  | _     | <.001    |

<sup>1</sup>Note. Par = parameters; LL = log likelihood; BIC = bayesian information criterion; aBIC = sample size adjusted BIC; CAIC = consistent Akaike information criterion; AWE = approximate weight of evidence criterion; BLRT = bootstrapped likelihood ratio test p-value; VLMR = Vuong-Lo-Mendell-Rubin adjusted likelihood ratio test p-value; cmPk = approximate correct model probability.

This syntax produces a plot containing a series of LCA probability plot facets. This can be used to compare solutions across K-class models ( $Figure\ A1$ ).

```
model_results <- data.frame()</pre>
for (i in 1:length(output_enum)) {
  temp <- output_enum[[i]]$parameters$unstandardized</pre>
  temp <- data.frame(unclass(temp))%>%
    mutate(model = paste0(i, "-Class Model"))
  model_results <- rbind(model_results, temp)</pre>
rm(temp)
model_results <- model_results %>%
  filter(paramHeader == "Thresholds") %>%
  select(est, model, LatentClass, param) %>%
  mutate(prob = (1 / (1 + exp(est)))) %>%
  select(-est)
ggplot(model_results,
       aes(x = param, y = prob,
           color = LatentClass,
           shape = LatentClass,
           group = LatentClass)) +
  geom_point() + geom_line() +
  facet_wrap(~ model, ncol = 2) +
  labs(title = "LCA Posterior Probability Plot",
       x= "Coping Strategy Items", y = "Probability") +
  theme_minimal()
```

## LCA Posterior Probability Plot



Save plot in the figures folder.

```
ggsave(here("figures","FigA1_LCA_K1-6.png"), dpi=300, height=4, width=6, units="in")
```

## Manual "3-Step" ML Auxiliary Variable Integration Method

Step 1 - Estimate the unconditional model with all covariate & distal outcome variables mentioned in the auxiliary statement.

```
m_step1 <- mplusObject(
  TITLE = "Step1_3step_automation Behavioral Disorder",
  VARIABLE =
  "categorical = do1 do2 do3 do5 do6;
  usevar = do1 do2 do3 do5 do6;</pre>
```

```
classes = c(3);
   !!! NOTE: All auxiliary variables to be considered in the final model should be listed here !!!
   auxiliary =
   FEMALE ETHN_CMP SOC_STRS
   BOTHR_U negmood1 posmood1;",
  ANALYSIS =
   "estimator = mlr;
   type = mixture;
   starts = 500 100;",
  SAVEDATA =
   "!!! NOTE: This saved dataset will contain class probabilities and modal assignment columns !!!
   File=3step_BD_savedata_012020.dat;
   Save=cprob;
   Missflag= 999;",
  MODEL = "",
  OUTPUT = "",
  PLOT =
    "type = plot3;
   series = do1 do2 do3 do5 do6(*);",
  usevariables = colnames(ies_data),
 rdata = ies_data)
m_step1_fit <- mplusModeler(m_step1,</pre>
                 dataout=here("3step_mplus", "Step1_3step_BD.dat"),
                 modelout=here("3step_mplus", "Step1_3step_BD.inp") ,
                 check=TRUE, run = TRUE, hashfilename = FALSE)
```

## Step 2 - Extract logits & saved data from the step 1 unconditional model.

Extract logits for the classification probabilities for the most likely latent class

Extract saved data from the step 1 model mplusObject named "m\_step1\_fit"

Rename the column in savedata for "C" and change to "N"

```
colnames(savedata)[colnames(savedata)=="C"] <- "N"</pre>
```

Step 3 (part 1) - Estimate the unconditional model with logits from step 2. This model is estimated to check that the class proportions are approximately the same as in step 1.

```
m_step2 <- mplusObject(</pre>
  TITLE = "Step2_3step_automation Behavioral Disorder",
  VARIABLE =
 "nominal=N;
 USEVAR = n;
  missing are all (999);
  classes = c(3); ",
  ANALYSIS =
 "estimator = mlr;
  type = mixture;
  starts = 0;",
  MODEL =
    glue(
 "%C#1%
  [n#1@{logit_cprobs[1,1]}];
  [n#20{logit_cprobs[1,2]}];
  %C#2%
  [n#1@{logit_cprobs[2,1]}];
  [n#20{logit_cprobs[2,2]}];
  %C#3%
  [n#10{logit_cprobs[3,1]}];
  [n#20{logit_cprobs[3,2]}];"),
  OUTPUT = "!tech11 tech14 res;",
  PLOT =
 "!type = plot3;
  !series = do1 do2 do3 do5 do6(*);",
  usevariables = colnames(savedata),
  rdata = savedata)
m_step2_fit <- mplusModeler(m_step2,</pre>
                 dataout=here("3step_mplus", "Step2_3step_BD.dat"),
                 modelout=here("3step_mplus", "Step2_3step_BD.inp"),
                 check=TRUE, run = TRUE, hashfilename = FALSE)
```

## Step 3 (part 2) - Estimate the moderation model with covariates & distal outcomes.

Specification details:

- This example contains two distal outcomes (POSMOOD1 & NEGMOOD1) and one binary covariate (SOC\_STRS).
- Under each class-specific statement (e.g., %C#1%) the distal outcomes are mentioned to estimate the intercept parameters.
- Moderation is specified by mentioning the "outcome ON covariate;" syntax under each of the class-specific statements.
- Note that the binary covariate is centered so that reported distal means (intercepts) are estimated at the weighted average of Social Stress.

```
m_step3 <- mplusObject(</pre>
  TITLE = "Step3_3step_automation Behavioral Disorder",
  VARIABLE =
 "nominal = N;
  usevar = n;
  missing are all (999);
  usevar = SOC STRS POSMOOD1 NEGMOOD1;
  classes = c(3); ",
  DEFINE =
 "Center SOC_STRS (Grandmean);",
  ANALYSIS =
 "estimator = mlr;
  type = mixture;
  starts = 0;",
  MODEL =
  glue(
 "!DISTAL = POSMOOD1 NEGMOOD1
  !MODERATOR = SOC_STRS
  %OVERALL%
  POSMOOD1 on SOC_STRS;
  POSMOOD1;
  NEGMOOD1 on SOC_STRS;
  NEGMOOD1;
  %C#1%
  [n#10{logit_cprobs[1,1]}];
  [n#20{logit_cprobs[1,2]}];
  [NEGMOOD1] (mO1);
  NEGMOOD1;
                                  !!! estimate conditional intercept !!!
  NEGMOOD1 on SOC STRS (s01); !!! estimate conditional regression !!!
```

```
POSMOOD1;
POSMOOD1 on SOC_STRS (s1);
%C#2%
[n#10{logit_cprobs[2,1]}];
[n#2@{logit_cprobs[2,2]}];
[NEGMOOD1] (mO2);
NEGMOOD1;
NEGMOOD1 on SOC_STRS (s02);
[POSMOOD1] (m2);
POSMOOD1;
POSMOOD1 on SOC_STRS (s2);
%C#3%
[n#1@{logit_cprobs[3,1]}];
[n#20{logit_cprobs[3,2]}];
[NEGMOOD1] (mO3);
NEGMOOD1;
NEGMOOD1 on SOC_STRS (s03);
[POSMOOD1] (m3);
POSMOOD1;
POSMOOD1 on SOC_STRS (s3);"),
MODELCONSTRAINT =
"New (diff12 diff13
diff23 slope12 slope13
slope23 ndiff12 ndiff13
ndiff23 nslope12 nslope13
nslope23);
diff12 = m1-m2;    ndiff12 = m01-m02;
diff13 = m1-m3;    ndiff13 = m01-m03;
diff23 = m2-m3; ndiff23 = m02-m03;
slope12 = s1-s2; nslope12 = s01-s02;
slope13 = s1-s3; nslope13 = s01-s03;
slope23 = s2-s3; nslope23 = s02-s03;",
MODELTEST =
### NOTE: Only a single Wald test can be conducted per model run. Therefore, this example requires ru
"m1=m2;
              !!! Distal outcome omnibus Wald test for `POSMOOD1` !!!
m2=m3;
!s1=s2;
              !!! Slope difference omnibus Wald test `POSMOOD1 on SOC_STRS` !!!
!s2=s3;
!m01=m02;
             !!! Distal outcome omnibus Wald test for `NEGMOOD1` !!!
!m02=m03;
```

[POSMOOD1] (m1);

End of 3-step procedure

Estimate step 3 model with covariate un-centered for simple-slopes plots. This puts the intercepts fixed at the first level of the covariate (SOC\_STRS). These values are needed to produce the simple slope plots.

Note: Here the update() function is used to take the previous model and remove the Mplus syntax within the DEFINE statement that was used to center the covariate Social Stress. Next, the updated model input syntax is used to estimate a new model. To learn more about the update function see the MplusAutomation tutorial article (https://www.tandfonline.com/doi/pdf/10.1080/10705511.2017.1402334).

## Generate figures associated with Coping Strategy study:

- 1. LCA Posterior probability plot
- 2. Distal outcome plots
- 3. Simple slope plots

### LCA Posterior probability plot

This syntax creates a function called plot\_lca\_function that requires 7 arguments (inputs):

- model\_name: name of Mplus model object (e.g., model\_step1)
- item\_num: the number of items in LCA measurement model (e.g., 5)
- class\_num: the number of classes (k) in LCA model (e.g., 3)
- item\_labels: the item labels for x-axis (e.g., c("Enjoy", "Useful", "Logical", "Job", "Adult"))
- class\_labels: the class label names (e.g., c("Adaptive Coping", "Externalizing Behavior", "No Coping"))
- class\_legend\_order = change the order that class names are listed in the plot legend (e.g., c(2,1,3))
- plot\_title: include the title of the plot here (e.g., "LCA Posterior Probability Plot")

Read in plot data from mplus output file Step1\_3step\_BD.out

```
model_step1 <- readModels(here("3step_mplus", "Step1_3step_BD.out"), quiet = TRUE)</pre>
```

```
plot_lca_function <- function(model_name,item_num,class_num,item_labels,</pre>
                               class_labels,class_legend_order,plot_title){
mplus_model <- as.data.frame(model_name$gh5$means_and_variances_data$estimated_probs$values)
plot_data <- mplus_model[seq(2, 2*item_num, 2),]</pre>
c_size <- as.data.frame(model_name$class_counts$modelEstimated$proportion)</pre>
colnames(c_size) <- paste0("cs")</pre>
c_size <- c_size %>% mutate(cs = round(cs*100, 2))
colnames(plot_data) <- paste0(class_labels, glue(" ({c_size[1:class_num,]}%)"))</pre>
plot_data <- plot_data %>% relocate(class_legend_order)
plot_data <- cbind(Var = paste0("U", 1:item_num), plot_data)</pre>
plot data$Var <- factor(plot data$Var,</pre>
               labels = item_labels)
plot_data$Var <- fct_inorder(plot_data$Var)</pre>
pd_long_data <- melt(plot_data, id.vars = "Var")</pre>
# This syntax uses the date-frame created above to produce the plot with `qqplot()`
p <- pd_long_data %>%
  ggplot(aes(x = as.integer(Var), y = value,
  shape = variable, colour = variable, lty = variable)) +
  geom_point(size = 4) + geom_line() +
  scale_x_continuous("", breaks = 1:5, labels = plot_data$Var) +
  scale_colour_grey() +
  labs(title = plot_title, y = "Probability") +
  theme cowplot() +
  theme(legend.title = element_blank(),
```

```
legend.position = "top")

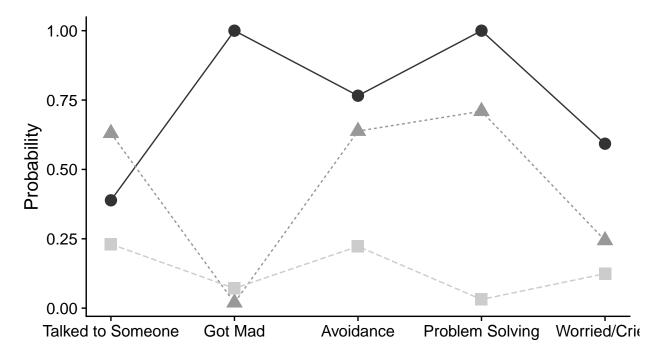
p
return(p)
}
```

Run the plot\_lca\_function by specifying each input (Figure 1)

```
plot_lca_function(
  model_name = model_step1,
  item_num = 5,
  class_num = 3,
  item_labels = c("Talked to Someone", "Got Mad", "Avoidance", "Problem Solving", "Worried/Cried"),
  class_labels = c("Adaptive Coping", "Externalizing Behavior", "No Coping"),
  class_legend_order = c(2,1,3),
  plot_title = "LCA Posterior Probability Plot"
)
```

## **LCA Posterior Probability Plot**

◆ Externalizing Behavior (5.28%) ▲ Adaptive Coping (63.6%) ■ No Coping (3.



```
ggsave(here("figures", "Fig1_LCA_3-Class.png"), dpi=300, height=5, width=7, units="in")
```

Distal outcome plot

**Note**: The distal outcome means are estimated with the binary covariate (SOC\_STRS) at the weighted average. This is specified by centering social stress as shown in the Step-3 model syntax.

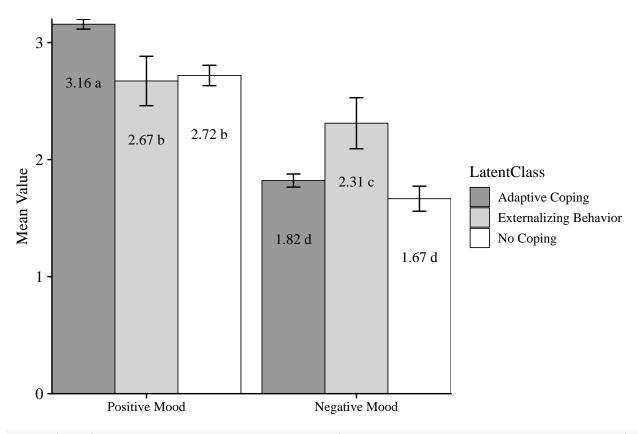
This syntax reads in the Step3 model & extract model parameter estimates.

```
model_step3 <- readModels(here("3step_mplus", "Step3_3step_BD.out"), quiet = TRUE)
model_step3 <- data.frame(model_step3$parameters$unstandardized)</pre>
```

This syntax is used to create the data-frame that produces the distal outcome bar plot.

```
distal_data <- model_step3 %>%
    filter(paramHeader == "Intercepts") %>%
    mutate(param = case_when(
        param == "POSMOOD1" ~ "Positive Mood",
        param == "NEGMOOD1" ~ "Negative Mood")) %>%
    mutate(LatentClass = factor(LatentClass,
        labels = c("Adaptive Coping", "Externalizing Behavior", "No Coping"))) %>%
    mutate(value_labels = c("3.16 a", "1.82 d", "2.67 b", "2.31 c", "2.72 b", "1.67 d"))
```

## Plot distal outcomes grouped by class (Figure~3) CHECK ALL FIGURES FOR CORRESPONDENCE



ggsave(here("figures", "Fig3\_distal\_barplot.png"), dpi=300, height=4, width=6, units="in")

## Simple slope plots

Note: The un-centered distal intercepts represent the conditional means when the binary covariate is at its first level SOC\_STRS = 0 (i.e., no social stress). Therefore, the conditional mean for SOC\_STRS = 1 (i.e., social stress) can be calculated by adding the associated slope coefficient to the intercept.

Read in the un-centered model & extract relevant parameters

```
model_uncen <- readModels(here("3step_mplus", "Step3_uncentered_BD.out"), quiet = TRUE)

model_uncen <- data.frame(model_uncen$parameters$unstandardized)

slope_data <- model_uncen %>%
    filter(str_detect(paramHeader, 'ON|Inter')) %>%
    unite("param", paramHeader:param, remove = TRUE) %>%
    mutate(param = str_replace(param, "MOOD1.ON_SOC_STRS", "_COEF")) %>%
    mutate(param = str_remove_all(param, "Intercepts_|MOOD1")) %>%
    mutate(LatentClass = factor(LatentClass,
    labels = c("Adaptive Coping (63.6%)", "Externalizing Behavior (5.3%)", "No Coping (31.1%)"))))
```

#### Positive mood simple slope graph

Prepare data-frame for plotting

Plot positive mood simple slope graph

```
p_plot <- ggplot(plot_pos,</pre>
            aes(y=value, x=variable,
                color=LatentClass,
                group=LatentClass,
                shape=LatentClass,
                lty=LatentClass)) +
  geom_point(size = 4) + geom_line() +
  xlab("") + ylab("Positive Mood") + ylim(2.5,3.5)+
  scale_colour_grey() +
  theme_classic() +
  theme(text=element_text(family="Times New Roman", size=12),
        axis.text.x=element_text(size=12),
        legend.text = element_text(family="Times New Roman", size=10),
       legend.position = "top", legend.title = element_blank()) +
      annotate(geom = "text",
           x = 1.8, y = 2.77,
           label = "N.S.", color = "black") +
      annotate(geom = "text",
           x = 1.8, y = 2.60,
           label = "N.S.", color = "black")
```

#### Negative mood simple slope graph

Prepare data-frame for plotting

Plot negative mood simple slope graph

```
n_plot <- ggplot(plot_neg,</pre>
            aes(y=value, x=variable,
            color=LatentClass,
            group=LatentClass,
            shape=LatentClass,
            lty=LatentClass)) +
  geom_point(size=4) + geom_line() +
  xlab("") + ylab("Negative Mood") + ylim(1.5,3)+
  scale_colour_grey() + theme_classic() +
  theme(text=element_text(family="Times New Roman", color = "black", size=12),
        axis.text.x=element text(size=12),
        legend.text = element_text(family="Times New Roman", size=10),
       legend.position = "top", legend.title = element_blank()) +
    annotate(geom = "text",
       x = 1.8, y = 1.6,
       label = "N.S.", color = "black")
```

## Combine the two simple slopes graphs for distal outcomes positive & negative mood (Figure 5)

Note: This code combines 2 ggplot objects using the {patchwork} package.

# p\_plot / n\_plot Adaptive Coping (63.6%) Externalizing Behavior (5.3%) No Coping (31.1%) 3.50 3.25 Positive Mood 3.00 N.S. 2.75 N.S. 2.50 No Social Stress Social Stress 3.0 Negative Mood 2.5 2.0

ggsave(here("figures", "Fig5\_simple\_slopes.png"), dpi=300, height=8.5, width=6.5, units="in")

No Social Stress

1.5

N.S.

Social Stress

#### References:

Hallquist, Michael N., and Joshua F. Wiley. 2018. "MplusAutomation: An R Package for FacilitatingLarge-Scale Latent Variable Analyses in Mplus." Structural Equation Modeling, 1–18. https://doi.org/10.1080/10705511.2017.1402334.

Miller, Jon D. Longitudinal Study of American Youth (LSAY), Seventh Grade Data, 1987-1988; 2015-2016. Ann Arbor, MI: Inter-university Consortium for Political and Social Research [distributor], 2019-04-23. https://doi.org/10.3886/ICPSR37287.v1

Müller, Kirill. 2017.Here: A Simpler Way to Find Your Files. https://CRAN.R-project.org/package=here.

Muthen L.K., & Muthen B.O. (1998-2017) Mplus User's Guide. Eight Edition. Los Angelos, CA: Muthen & Muthen.

R Core Team. 2019.R: A Language and Environment for Statistical Computing. Vienna, Austria: R Foundation for Statistical Computing. https://www.R-project.org/.

Wickham H, et al. (2019). "Welcome to the tidy verse." Journal of Open Source Software, 4(43), 1686. doi: 10.21105/joss.01686.