# Package 'lavaan'

September 23, 2018

```
Title Latent Variable Analysis
Version 0.6-3
Description Fit a variety of latent variable models, including confirmatory
      factor analysis, structural equation modeling and latent growth curve models.
Depends R(>=3.4)
Imports methods, stats4, stats, utils, graphics, MASS, mnormt,
      pbivnorm, numDeriv
Suggests testthat
License GPL (>= 2)
LazyData yes
ByteCompile true
URL http://lavaan.org
NeedsCompilation no
Author Yves Rosseel [aut, cre] (<a href="https://orcid.org/0000-0002-4129-4477">https://orcid.org/0000-0002-4129-4477</a>),
      Daniel Oberski [ctb],
      Jarrett Byrnes [ctb],
      Leonard Vanbrabant [ctb],
      Victoria Savalei [ctb],
      Ed Merkle [ctb],
      Michael Hallquist [ctb],
      Mijke Rhemtulla [ctb],
      Myrsini Katsikatsou [ctb],
      Mariska Barendse [ctb],
      Michael Chow [ctb],
      Terrence D. Jorgensen [ctb] (<a href="https://orcid.org/0000-0001-5111-6773">https://orcid.org/0000-0001-5111-6773</a>)
Maintainer Yves Rosseel < Yves . Rosseel@UGent . be>
Repository CRAN
Date/Publication 2018-09-22 23:20:07 UTC
```

# R topics documented:

bootstrapLavaan 3

boots	strapLavaan	Bootstra	pping	a Lav	raan .	Mod	el						
Index													<b>97</b>
	standardizedSolut varTable												

## **Description**

Bootstrap the LRT, or any other statistic (or vector of statistics) you can extract from a fitted lavaan object.

## Usage

# **Arguments**

object	An object of class lavaan.
h0	An object of class lavaan. The restricted model.
h1	An object of class lavaan. The unrestricted model.
R	Integer. The number of bootstrap draws.
type	If "ordinary" or "nonparametric", the usual (naive) bootstrap method is used. If "bollen.stine", the data is first transformed such that the null hypothesis holds exactly in the resampling space. If "yuan", the data is first transformed by combining data and theory (model), such that the resampling space is closer to the population space. If "parametric", the parametric bootstrap approach is used; currently, this is only valid for continuous data following a multivariate normal distribution. See references for more details.
FUN	A function which when applied to the lavaan object returns a vector containing the statistic(s) of interest. The default is FUN="coef", returning the estimated values of the free parameters in the model.
• • •	Other named arguments for FUN which are passed unchanged each time it is called.
verbose	If TRUE, show information for each bootstrap draw.
warn	Sets the handling of warning messages. See options.

4 bootstrapLavaan

return.boot Not used for now.

return.LRT If TRUE, return the LRT values as an attribute to the pvalue.

parallel The type of parallel operation to be used (if any). If missing, the default is "no".

ncpus Integer: number of processes to be used in parallel operation: typically one

would chose this to the number of available CPUs.

cl An optional **parallel** or **snow** cluster for use if parallel = "snow". If not sup-

plied, a cluster on the local machine is created for the duration of the bootstrapLavaan

or bootstrapLRT call.

iseed An integer to set the seed. Or NULL if no reproducible seeds are needed. To

make this work, make sure the first RNGkind() element is "L'Ecuyer-CMRG". You can check this by typing RNGkind() in the console. You can set it by typing

RNGkind("L'Ecuyer-CMRG"), before the boostrap functions are called.

h0.rmsea Only used if type="yuan". Allows one to do the Yuan bootstrap under the

hypothesis that the population RMSEA equals a specified value.

double.bootstrap

If "standard" the genuine double bootstrap is used to compute an additional set of plug-in p-values for each boostrap sample. If "FDB", the fast double bootstrap is used to compute second level LRT-values for each bootstrap sample. If "no",

no double bootstrap is used. The default is set to "FDB".

double.bootstrap.R

Integer. The number of bootstrap draws to be use for the double bootstrap.

double.bootstrap.alpha

The significance level to compute the adjusted alpha based on the plugin p-values.

#### Details

The FUN function can return either a scalar or a numeric vector. This function can be an existing function (for example coef) or can be a custom defined function. For example:

```
myFUN <- function(x) {
    # require(lavaan)
    modelImpliedCov <- fitted(x)$cov
    vech(modelImpliedCov)
}</pre>
```

If parallel="snow", it is imperative that the require(lavaan) is included in the custom function.

#### Author(s)

Yves Rosseel and Leonard Vanbrabant. Ed Merkle contributed Yuan's bootstrap. Improvements to Yuan's bootstrap were contributed by Hao Wu and Chuchu Cheng.

cfa 5

#### References

Bollen, K. and Stine, R. (1992) Bootstrapping Goodness of Fit Measures in Structural Equation Models. Sociological Methods and Research, 21, 205–229.

Yuan, K.-H., Hayashi, K., & Yanagihara, H. (2007). A class of population covariance matrices in the bootstrap approach to covariance structure analysis. Multivariate Behavioral Research, 42, 261–281.

#### **Examples**

Fit Confirmatory Factor Analysis Models

# Description

cfa

Fit a Confirmatory Factor Analysis (CFA) model.

## Usage

```
cfa(model = NULL, data = NULL, ordered = NULL, sampling.weights = NULL,
    sample.cov = NULL, sample.mean = NULL, sample.th = NULL,
    sample.nobs = NULL, group = NULL, cluster = NULL,
    constraints = "", WLS.V = NULL, NACOV = NULL,
    ...)
```

6 cfa

#### **Arguments**

model A description of the user-specified model. Typically, the model is described

using the lavaan model syntax. See model.syntax for more information. Alternatively, a parameter table (eg. the output of the lavaanify() function) is also

accepted.

data An optional data frame containing the observed variables used in the model. If

some variables are declared as ordered factors, lavaan will treat them as ordinal

variables.

ordered Character vector. Only used if the data is in a data.frame. Treat these variables

as ordered (ordinal) variables, if they are endogenous in the model. Importantly, all other variables will be treated as numeric (unless they are declared as ordered

in the original data.frame.)

sampling.weights

A variable name in the data frame containing sampling weight information. Currently only available for non-clustered data. Sampling weights must be nonnegative, and sum to the total number of observations. If this is not the case, the weights will be rescaled so that they sum to the total number of observations. Only available if estimator is ML in combination with robust standard errors and

a robust test statistic. By default, the estimator will be "MLR".

sample.cov Numeric matrix. A sample variance-covariance matrix. The rownames and/or

colnames must contain the observed variable names. For a multiple group anal-

ysis, a list with a variance-covariance matrix for each group.

sample.mean A sample mean vector. For a multiple group analysis, a list with a mean vector

for each group.

sample.th Vector of sample-based thresholds. For a multiple group analysis, a list with a

vector of thresholds for each group.

sample.nobs Number of observations if the full data frame is missing and only sample mo-

ments are given. For a multiple group analysis, a list or a vector with the number

of observations for each group.

group Character. A variable name in the data frame defining the groups in a multiple

group analysis.

cluster Character. A (single) variable name in the data frame defining the clusters in a

two-level dataset.

constraints Additional (in)equality constraints not yet included in the model syntax. See

model.syntax for more information.

WLS.V A user provided weight matrix to be used by estimator "WLS"; if the estima-

tor is "DWLS", only the diagonal of this matrix will be used. For a multiple group analysis, a list with a weight matrix for each group. The elements of the weight matrix should be in the following order (if all data is continuous): first the means (if a meanstructure is involved), then the lower triangular elements of the covariance matrix including the diagonal, ordered column by column. In the categorical case: first the thresholds (including the means for continuous variables), then the slopes (if any), the variances of continuous variables (if any), and finally the lower triangular elements of the correlation/covariance matrix

excluding the diagonal, ordered column by column.

Demo.growth 7

NACOV A user provided matrix containing the elements of (N times) the asymptotic

variance-covariance matrix of the sample statistics. For a multiple group analysis, a list with an asymptotic variance-covariance matrix for each group. See the

WLS. V argument for information about the order of the elements.

... Many more additional options can be defined, using 'name = value'. See lavOptions

for a complete list.

#### **Details**

The cfa function is a wrapper for the more general lavaan function, using the following default arguments: int.ov.free = TRUE, int.lv.free = FALSE, auto.fix.first = TRUE (unless std.lv = TRUE), auto.fix.single = TRUE, auto.var = TRUE, auto.cov.lv.x = TRUE, auto.th = TRUE, auto.delta = TRUE, and auto.cov.y = TRUE.

#### Value

An object of class lavaan, for which several methods are available, including a summary method.

#### References

Yves Rosseel (2012). lavaan: An R Package for Structural Equation Modeling. Journal of Statistical Software, 48(2), 1-36. URL http://www.jstatsoft.org/v48/i02/.

#### See Also

lavaan

## **Examples**

Demo.growth

Demo dataset for a illustrating a linear growth model.

## **Description**

A toy dataset containing measures on 4 time points (t1,t2, t3 and t4), two predictors (x1 and x2) influencing the random intercept and slope, and a time-varying covariate (c1, c2, c3 and c4).

#### Usage

```
data(Demo.growth)
```

8 Demo.twolevel

#### **Format**

A data frame of 400 observations of 10 variables.

- t1 Measured value at time point 1
- t2 Measured value at time point 2
- t3 Measured value at time point 3
- t4 Measured value at time point 4
- x1 Predictor 1 influencing intercept and slope
- x2 Predictor 2 influencing intercept and slope
- c1 Time-varying covariate time point 1
- c2 Time-varying covariate time point 2
- c3 Time-varying covariate time point 3
- c4 Time-varying covariate time point 4

## See Also

growth

# **Examples**

head(Demo.growth)

Demo.twolevel

Demo dataset for a illustrating a multilevel CFA.

# Description

A toy dataset containing measures on 6 items (y1-y6), 3 within-level covariates (x1-x3) and 2 between-level covariates (w1-w2). The data is clustered (200 clusters of size 5, 10, 15 and 20), and the cluster variable is "cluster".

## Usage

```
data(Demo.twolevel)
```

#### **Format**

A data frame of 2500 observations of 12 variables. clusters.

y1 item 1

y2 item 2

y3 item 3

y4 item 4

y5 item 5

estfun 9

```
y6 item 6
x1 within-level covariate 1
x2 within-level covariate 2
x3 within-level covariate 3
w1 between-level covariate 1
w2 between-level covariate 2
cluster cluster variable
```

#### **Examples**

```
head(Demo.twolevel)

model <- '
    level: 1
        fw =~ y1 + y2 + y3
        fw ~ x1 + x2 + x3
    level: 2
        fb =~ y1 + y2 + y3
        fb ~ w1 + w2
'

fit <- sem(model, data = Demo.twolevel, cluster = "cluster")
summary(fit)</pre>
```

estfun

Extract Empirical Estimating Functions

## **Description**

A function for extracting the empirical estimating functions of a fitted lavaan model. This is the derivative of the objective function with respect to the parameter vector, evaluated at the observed (case-wise) data. In other words, this function returns the case-wise scores, evaluated at the fitted model parameters.

## Usage

### **Arguments**

object An object of class lavaan.

scaling If TRUE, the scores are scaled to reflect the specific objective function used by lavaan. If FALSE (the default), the objective function is the loglikelihood func-

tion assuming multivariate normality.

10 FacialBurns

ignore.constraints

Logical. If TRUE, the scores do not reflect the (equality or inequality) constraints. If FALSE, the scores are computed by taking the unconstrained scores, and adding the term t(R) lambda, where lambda are the (case-wise) Lagrange Multipliers, and R is the Jacobian of the constraint function. Only in the latter case will the sum of the columns be (almost) equal to zero.

remove.duplicated

If TRUE, and all the equality constraints have a simple form (eg. a == b), the unconstrained scores are post-multiplied with a transformation matrix in order to remove the duplicated parameters.

remove.empty.cases

If TRUE, empty cases with only missing values will be removed from the output.

#### Value

A n x k matrix corresponding to n observations and k parameters.

#### Author(s)

Ed Merkle; the remove.duplicated, ignore.constraints and remove.empty.cases arguments were added by Yves Rosseel

FacialBurns

Dataset for illustrating the InformativeTesting function.

# Description

A dataset from the Dutch burn center (http://www.adbc.nl). The data were used to examine psychosocial functioning in patients with facial burn wounds. Psychosocial functioning was measured by Anxiety and depression symptoms (HADS), and self-esteem (Rosenberg's self-esteem scale).

# Usage

data(FacialBurns)

#### **Format**

A data frame of 77 observations of 6 variables.

Selfesteem Rosenberg's self-esteem scale

HADS Anxiety and depression scale

Age Age measured in years, control variable

TBSA Total Burned Surface Area

RUM Rumination, control variable

Sex Gender, grouping variable

# Examples

head(FacialBurns)

fitMeasures 11

fi	+ M	026	ires

Fit Measures for a Latent Variable Model

## **Description**

This function computes a variety of fit measures to assess the global fit of a latent variable model.

## Usage

```
fitMeasures(object, fit.measures = "all", baseline.model = NULL, \dots) fitmeasures(object, fit.measures = "all", baseline.model = NULL, \dots)
```

# Arguments

object	An object of class lavaan.
fit.measures	If "all", all fit measures available will be returned. If only a single or a few fit measures are specified by name, only those are computed and returned.
baseline.model	If not NULL, an object of class lavaan, representing a user-specified baseline model. If a baseline model is provided, all fit indices relying on a baseline model (eg. CFI or TLI) will use the test statistics from this user-specified baseline model, instead of the default baseline model.
•••	Further arguments passed to or from other methods. Not currently used for lavaan objects.

# Value

A named numeric vector of fit measures.

# **Examples**

12 getCov

getCov	Utility Functions For Covariance Matrices

# **Description**

Convenience functions to deal with covariance and correlation matrices.

# Usage

## **Arguments**

X	The elements of the covariance matrix. Either inside a character string or as a numeric vector. In the former case, the function char2num is used to convert the numbers (inside the character string) to numeric values.
lower	Logical. If TRUE, the numeric values in x are the lower-triangular elements of the (symmetric) covariance matrix only. If FALSE, x contains the upper triangular elements only. Note we always assumed the elements are provided row-wise!
diagonal	Logical. If TRUE, the numeric values in $\boldsymbol{x}$ include the diagonal elements. If FALSE, a unit diagonal is assumed.
sds	A numeric vector containing the standard deviations to be used to scale the elements in x or the correlation matrix R into a covariance matrix.
names	The variable names of the observed variables.
S	Character string containing numeric values; comma's and semi-colons are ignored.
R	A correlation matrix, to be scaled into a covariance matrix.

## **Details**

The getCov function is typically used to input the lower (or upper) triangular elements of a (symmetric) covariance matrix. In many examples found in handbooks, only those elements are shown. However, lavaan needs a full matrix to proceed.

The cor2cov function is the inverse of the cov2cor function, and scales a correlation matrix into a covariance matrix given the standard deviations of the variables. Optionally, variable names can be given.

growth 13

## **Examples**

```
# The classic Wheaton et. al. (1977) model
# panel data on he stability of alienation
lower <- '
11.834.
 6.947,
            9.364,
           5.091,
 6.819,
                     12.532,
 4.783,
            5.028,
                     7.495,
                                9.986,
 -3.839,
          -3.889,
                     -3.841,
                               -3.625,
                                          9.610,
-21.899, -18.831, -21.748, -18.775, 35.522, 450.288 '
# convert to a full symmetric covariance matrix with names
wheaton.cov <- getCov(lower, names=c("anomia67", "powerless67", "anomia71",</pre>
                                      "powerless71", "education", "sei"))
# the model
wheaton.model <- '</pre>
 # measurement model
           =~ education + sei
   alien67 =~ anomia67 + powerless67
   alien71 =~ anomia71 + powerless71
 # equations
    alien71 ~ alien67 + ses
   alien67 ~ ses
 # correlated residuals
    anomia67 ~~ anomia71
   powerless67 ~~ powerless71
# fitting the model
fit <- sem(wheaton.model, sample.cov=wheaton.cov, sample.nobs=932)</pre>
# showing the results
summary(fit, standardized=TRUE)
```

growth

Fit Growth Curve Models

## **Description**

Fit a Growth Curve model. Only useful if all the latent variables in the model are growth factors. For more complex models, it may be better to use the lavaan function.

#### Usage

14 growth

```
sample.nobs = NULL, group = NULL, cluster = NULL,
constraints = "", WLS.V = NULL, NACOV = NULL,
...)
```

#### **Arguments**

model A description of the user-specified model. Typically, the model is described

using the lavaan model syntax. See model.syntax for more information. Alternatively, a parameter table (eg. the output of the lavaanify() function) is also

accepted.

An optional data frame containing the observed variables used in the model. If

some variables are declared as ordered factors, lavaan will treat them as ordinal

variables.

ordered Character vector. Only used if the data is in a data.frame. Treat these variables

as ordered (ordinal) variables, if they are endogenous in the model. Importantly, all other variables will be treated as numeric (unless they are declared as ordered

in the original data.frame.)

sampling.weights

A variable name in the data frame containing sampling weight information. Currently only available for non-clustered data. Sampling weights must be nonnegative, and sum to the total number of observations. If this is not the case, the weights will be rescaled so that they sum to the total number of observations. Only available if estimator is ML in combination with robust standard errors and

a robust test statistic. By default, the estimator will be "MLR".

sample.cov Numeric matrix. A sample variance-covariance matrix. The rownames and/or

colnames must contain the observed variable names. For a multiple group anal-

ysis, a list with a variance-covariance matrix for each group.

sample mean A sample mean vector. For a multiple group analysis, a list with a mean vector

for each group.

sample.th Vector of sample-based thresholds. For a multiple group analysis, a list with a

vector of thresholds for each group.

sample.nobs Number of observations if the full data frame is missing and only sample mo-

ments are given. For a multiple group analysis, a list or a vector with the number

of observations for each group.

group Character. A variable name in the data frame defining the groups in a multiple

group analysis.

cluster Character. A (single) variable name in the data frame defining the clusters in a

two-level dataset.

constraints Additional (in)equality constraints not yet included in the model syntax. See

model.syntax for more information.

WLS.V A user provided weight matrix to be used by estimator "WLS"; if the estimator is "DWLS", only the diagonal of this matrix will be used. For a multiple group analysis, a list with a weight matrix for each group. The elements of the

weight matrix should be in the following order (if all data is continuous): first the means (if a meanstructure is involved), then the lower triangular elements of growth 15

the covariance matrix including the diagonal, ordered column by column. In the categorical case: first the thresholds (including the means for continuous variables), then the slopes (if any), the variances of continuous variables (if any), and finally the lower triangular elements of the correlation/covariance matrix excluding the diagonal, ordered column by column.

**NACOV** 

A user provided matrix containing the elements of (N times) the asymptotic variance-covariance matrix of the sample statistics. For a multiple group analysis, a list with an asymptotic variance-covariance matrix for each group. See the WLS.V argument for information about the order of the elements.

... Many more additional options can be defined, using 'name = value'. See lavOptions for a complete list.

#### **Details**

The growth function is a wrapper for the more general lavaan function, using the following default arguments: meanstructure = TRUE, int.ov.free = FALSE, int.lv.free = TRUE, auto.fix.first = TRUE (unless std.lv = TRUE), auto.fix.single = TRUE, auto.var = TRUE, auto.cov.lv.x = TRUE, auto.th = TRUE, auto.delta = TRUE, and auto.cov.y = TRUE.

#### Value

An object of class lavaan, for which several methods are available, including a summary method.

#### References

Yves Rosseel (2012). lavaan: An R Package for Structural Equation Modeling. Journal of Statistical Software, 48(2), 1-36. URL http://www.jstatsoft.org/v48/i02/.

## See Also

lavaan

## **Examples**

```
## linear growth model with a time-varying covariate
model.syntax <- '
    # intercept and slope with fixed coefficients
    i =~ 1*t1 + 1*t2 + 1*t3 + 1*t4
    s =~ 0*t1 + 1*t2 + 2*t3 + 3*t4

# regressions
    i ~ x1 + x2
    s ~ x1 + x2

# time-varying covariates
    t1 ~ c1
    t2 ~ c2
    t3 ~ c3
    t4 ~ c4</pre>
```

```
fit <- growth(model.syntax, data=Demo.growth)
summary(fit)</pre>
```

HolzingerSwineford1939

Holzinger and Swineford Dataset (9 Variables)

# Description

The classic Holzinger and Swineford (1939) dataset consists of mental ability test scores of seventhand eighth-grade children from two different schools (Pasteur and Grant-White). In the original dataset (available in the MBESS package), there are scores for 26 tests. However, a smaller subset with 9 variables is more widely used in the literature (for example in Joreskog's 1969 paper, which also uses the 145 subjects from the Grant-White school only).

#### Usage

```
data(HolzingerSwineford1939)
```

#### **Format**

A data frame with 301 observations of 15 variables.

id Identifier

sex Gender

ageyr Age, year part

agemo Age, month part

school School (Pasteur or Grant-White)

grade Grade

- x1 Visual perception
- x2 Cubes
- x3 Lozenges
- x4 Paragraph comprehension
- x5 Sentence completion
- x6 Word meaning
- x7 Speeded addition
- x8 Speeded counting of dots
- x9 Speeded discrimination straight and curved capitals

#### Source

This dataset was originally retrieved from http://web.missouri.edu/~kolenikovs/stata/hs-cfa.dta (link no longer active) and converted to an R dataset.

InformativeTesting 17

#### References

Holzinger, K., and Swineford, F. (1939). A study in factor analysis: The stability of a bifactor solution. Supplementary Educational Monograph, no. 48. Chicago: University of Chicago Press.

Joreskog, K. G. (1969). A general approach to confirmatory maximum likelihood factor analysis. *Psychometrika*, 34, 183-202.

#### See Also

cfa

## **Examples**

head(HolzingerSwineford1939)

InformativeTesting

Testing order/inequality Constrained Hypotheses in SEM

## **Description**

Testing order/inequality constrained Hypotheses in SEM

### Usage

## **Arguments**

model Model syntax specifying the model. See model. syntax for more information.

data The data frame containing the observed variables being used to fit the model.

constraints The imposed inequality constraints on the model.

R Integer; number of bootstrap draws. The default value is set to 1000.

type If "parametric", the parametric bootstrap is used. If "bollen.stine", the

semi-nonparametric Bollen-Stine bootstrap is used. The default is set to "bollen.stine".

return.LRT Logical; if TRUE, the function returns bootstrapped LRT-values.

double.bootstrap

If "standard" (default) the genuine double bootstrap is used to compute an additional set of plug-in p-values for each bootstrap sample. If "no", no double bootstrap is used. If "FDB", the fast double bootstrap is used to compute second level LRT-values for each bootstrap sample. Note that the "FDB" is experimental and should not be used by inexperienced users.

18 Informative Testing

double.bootstrap.R

Integer; number of double bootstrap draws. The default value is set to 249.

double.bootstrap.alpha

The significance level to compute the adjusted alpha based on the plugin p-values. Only used if double.bootstrap = "standard". The default value is

set to 0.05.

parallel The type of parallel operation to be used (if any). If missing, the default is set

"no".

ncpus Integer: number of processes to be used in parallel operation: typically one

would chose this to the number of available CPUs.

cl An optional parallel or snow cluster for use if parallel = "snow". If not sup-

plied, a cluster on the local machine is created for the duration of the InformativeTesting

call.

verbose Logical; if TRUE, information is shown at each bootstrap draw.

.. Other named arguments from the lavaan package which are passed to the func-

tion. For example "group" in a multiple group model.

#### **Details**

The following hypothesis tests are available:

• Type A: Test H0: all restriktions with equalities ("=") active against HA: at least one inequality restriktion (">") strictly true.

• Type B: Test H0: all restriktions with inequalities (">") (including some equalities ("=")) active against HA: at least one restriktion false (some equality restriktions may be maintained).

## Value

An object of class InformativeTesting for which a print and a plot method is available.

## Author(s)

Leonard Vanbrabant <lpre>clgf.vanbrabant@gmail.com>

#### References

Van de Schoot, R., Hoijtink, H., & Dekovic, M. (2010). Testing inequality constrained hypotheses in SEM models. *Structural Equation Modeling*, **17**, 443-463.

Van de Schoot, R., Strohmeier, D. (2011). Testing informative hypotheses in SEM increases power: An illustration contrasting classical. *International Journal of Behavioral Development*, **35**, 180-190.

Silvapulle, M.J. and Sen, P.K. (2005). Constrained Statistical Inference. Wiley, New York.

InformativeTesting 19

#### **Examples**

```
## Not run:
### real data example ###
##############################
# Multiple group path model for facial burns example.
# model syntax with starting values.
  burns.model <- 'Selfesteem \sim Age + c(m1, f1)*TBSA + HADS +
                             start(-.10, -.20)*TBSA
                 HADS ~ Age + c(m2, f2)*TBSA + RUM +
                        start(.10, .20)*TBSA '
# constraints syntax
 burns.constraints <- 'f2 > 0 ; m1 < 0
                       m2 > 0; f1 < 0
                       f2 > m2; f1 < m1'
# we only generate 2 bootstrap samples in this example; in practice
# you may wish to use a much higher number.
# the double bootstrap was switched off; in practice you probably
# want to set it to "standard".
example1 <- InformativeTesting(model = burns.model, data = FacialBurns,</pre>
                               R = 2, constraints = burns.constraints,
                               double.bootstrap = "no", group = "Sex")
example1
### artificial example ###
###################################
# Simple ANOVA model with 3 groups (N = 20 per group)
set.seed(1234)
Y \leftarrow cbind(c(rnorm(20,0,1), rnorm(20,0.5,1), rnorm(20,1,1)))
grp <- c(rep("1", 20), rep("2", 20), rep("3", 20))</pre>
Data <- data.frame(Y, grp)</pre>
#create model matrix
fit.lm <- lm(Y ~ grp, data = Data)
mfit <- fit.lm$model</pre>
mm <- model.matrix(mfit)</pre>
Y <- model.response(mfit)</pre>
X <- data.frame(mm[,2:3])</pre>
names(X) <- c("d1", "d2")
Data.new <- data.frame(Y, X)</pre>
# model
model <- 'Y ~ 1 + a1*d1 + a2*d2'
# fit without constraints
```

InformativeTesting methods

Methods for output InformativeTesting()

## **Description**

The print function shows the results of hypothesis tests Type A and Type B. The plot function plots the distributions of bootstrapped LRT values and plug-in p-values.

## Usage

```
## S3 method for class 'InformativeTesting'
print(x, digits = max(3, getOption("digits") - 3), ...)

## S3 method for class 'InformativeTesting'
plot(x, ..., type = c("lr","ppv"),
    main = "main", xlab = "xlabel", ylab = "Frequency", freq = TRUE,
    breaks = 15, cex.main = 1, cex.lab = 1, cex.axis = 1,
    col = "grey", border = par("fg"), vline = TRUE,
    vline.col = c("red", "blue"), lty = c(1,2), lwd = 1,
    legend = TRUE, bty = "o", cex.legend = 1, loc.legend = "topright")
```

#### **Arguments**

x object of class "InformativeTesting".
digits the number of significant digits to use when printing.
... Currently not used.
type If "1r", a distribution of the first-level bootstrapped LR values is plotted. If "ppv" a distribution of the bootstrapped plug-in p-values is plotted.

main The main title(s) for the plot(s). xlab A label for the x axis, default depends on input type. ylab A label for the y axis. freq Logical; if TRUE, the histogram graphic is a representation of frequencies, the counts component of the result; if FALSE, probability densities, component density, are plotted (so that the histogram has a total area of one). The default is set to TRUE. breaks see hist cex.main The magnification to be used for main titles relative to the current setting of cex. The magnification to be used for x and y labels relative to the current setting of cex.lab cex.axis The magnification to be used for axis annotation relative to the current setting of cex. col A colour to be used to fill the bars. The default of NULL yields unfilled bars. border Color for rectangle border(s). The default means par("fg"). vline Logical; if TRUE a vertical line is drawn at the observed LRT value. If double.bootstrap = "FDB" a vertical line is drawn at the 1-p\* quantile of the second-level LRT values, where p\* is the first-level bootstrapped p-value vline.col Color(s) for the vline.LRT.

The line type. Line types can either be specified as an integer (0=blank, 1=solid (default), 2=dashed, 3=dotted, 4=dotdash, 5=longdash, 6=twodash) or as one of the character strings "blank", "solid", "dashed", "dotted", "dotdash", "longdash", or "twodash", where "blank" uses 'invisible lines' (i.e., does not draw them).

1wd The line width, a positive number, defaulting to 1.

legend Logical; if TRUE a legend is added to the plot.

bty A character string which determined the type of box which is drawn about plots.

If bty is one of "o" (the default), "l", "7", "c", "u", or "]" the resulting box resembles the corresponding upper case letter. A value of "n" suppresses the

box.

cex.legend A numerical value giving the amount by which the legend text and symbols

should be magnified relative to the default. This starts as 1 when a device is

opened, and is reset when the layout is changed.

loc.legend The location of the legend, specified by a single keyword from the list "bottomright",

"bottom", "bottomleft", "left", "topleft", "top", "topright", "right"

and "center".

## Author(s)

lty

Leonard Vanbrabant <lpre>clgf.vanbrabant@gmail.com>

## **Examples**

```
## Not run:
### real data example ###
##############################
# Multiple group path model for facial burns example.
# model syntax with starting values.
  burns.model <- 'Selfesteem \sim Age + c(m1, f1)*TBSA + HADS +
                             start(-.10, -.20)*TBSA
                 HADS ~ Age + c(m2, f2)*TBSA + RUM +
                        start(.10, .20)*TBSA '
# constraints syntax
 burns.constraints <- 'f2 > 0 ; m1 < 0
                       m2 > 0; f1 < 0
                       f2 > m2; f1 < m1'
# we only generate 2 bootstrap samples in this example; in practice
# you may wish to use a much higher number.
# the double bootstrap was switched off; in practice you probably
# want to set it to "standard".
example1 <- InformativeTesting(model = burns.model, data = FacialBurns,</pre>
                               R = 2, constraints = burns.constraints,
                               double.bootstrap = "no", group = "Sex")
example1
plot(example1)
### artificial example ###
###################################
# Simple ANOVA model with 3 groups (N = 20 per group)
set.seed(1234)
Y \leftarrow cbind(c(rnorm(20,0,1), rnorm(20,0.5,1), rnorm(20,1,1)))
grp <- c(rep("1", 20), rep("2", 20), rep("3", 20))</pre>
Data <- data.frame(Y, grp)</pre>
#create model matrix
fit.lm <- lm(Y ~ grp, data = Data)
mfit <- fit.lm$model</pre>
mm <- model.matrix(mfit)</pre>
Y <- model.response(mfit)</pre>
X <- data.frame(mm[,2:3])</pre>
names(X) <- c("d1", "d2")
Data.new <- data.frame(Y, X)</pre>
# model
model <- 'Y ~ 1 + a1*d1 + a2*d2'
# fit without constraints
```

inspectSampleCov 23

inspectSampleCov

Observed Variable Correlation Matrix from a Model and Data

# Description

The lavaan model syntax describes a latent variable model. Often, the user wants to see the covariance matrix generated by their model for diagnostic purposes. However, their data may have far more columns of information than what is contained in their model.

### Usage

```
inspectSampleCov(model, data, ...)
```

# **Arguments**

model The model that will be fit by lavaan.

data The data frame being used to fit the model.

Other arguments to sem for how to deal with multiple groups, missing values, etc.

#### **Details**

One must supply both a model, coded with proper model.syntax and a data frame from which a covariance matrix will be calculated. This function essentially calls sem, but doesn't fit the model, then uses lavInspect to get the sample covariance matrix and meanstructure.

#### See also

```
sem, lavInspect
```

24 lavaan

## Author(s)

Jarrett Byrnes

lavaan

Fit a Latent Variable Model

# **Description**

Fit a latent variable model.

## Usage

```
lavaan(model = NULL, data = NULL, ordered = NULL,
    sampling.weights = NULL,
    sample.cov = NULL, sample.mean = NULL, sample.th = NULL,
    sample.nobs = NULL,
    group = NULL, cluster = NULL,
    constraints = "", WLS.V = NULL, NACOV = NULL,
    slotOptions = NULL, slotParTable = NULL, slotSampleStats = NULL,
    slotData = NULL, slotModel = NULL, slotCache = NULL,
    sloth1 = NULL,
    ...)
```

#### **Arguments**

model

A description of the user-specified model. Typically, the model is described using the lavaan model syntax. See model.syntax for more information. Alternatively, a parameter table (eg. the output of the lavaanify() function) is also accepted.

data

An optional data frame containing the observed variables used in the model. If some variables are declared as ordered factors, lavaan will treat them as ordinal variables.

ordered

Character vector. Only used if the data is in a data.frame. Treat these variables as ordered (ordinal) variables, if they are endogenous in the model. Importantly, all other variables will be treated as numeric (unless they are declared as ordered in the original data.frame.)

sampling.weights

A variable name in the data frame containing sampling weight information. Currently only available for non-clustered data. Sampling weights must be nonnegative, and sum to the total number of observations. If this is not the case, the weights will be rescaled so that they sum to the total number of observations. Only available if estimator is ML in combination with robust standard errors and a robust test statistic. By default, the estimator will be "MLR".

sample.cov

Numeric matrix. A sample variance-covariance matrix. The rownames and/or colnames must contain the observed variable names. For a multiple group analysis, a list with a variance-covariance matrix for each group.

lavaan 25

sample.mean A sample mean vector. For a multiple group analysis, a list with a mean vector for each group. sample.th Vector of sample-based thresholds. For a multiple group analysis, a list with a vector of thresholds for each group. sample.nobs Number of observations if the full data frame is missing and only sample moments are given. For a multiple group analysis, a list or a vector with the number of observations for each group. Character. A variable name in the data frame defining the groups in a multiple group group analysis. cluster Character. A (single) variable name in the data frame defining the clusters in a two-level dataset. constraints Additional (in)equality constraints not yet included in the model syntax. See model.syntax for more information. WLS.V A user provided weight matrix to be used by estimator "WLS"; if the estimator is "DWLS", only the diagonal of this matrix will be used. For a multiple group analysis, a list with a weight matrix for each group. The elements of the weight matrix should be in the following order (if all data is continuous): first the means (if a meanstructure is involved), then the lower triangular elements of the covariance matrix including the diagonal, ordered column by column. In the categorical case: first the thresholds (including the means for continuous variables), then the slopes (if any), the variances of continuous variables (if any), and finally the lower triangular elements of the correlation/covariance matrix excluding the diagonal, ordered column by column. NACOV A user provided matrix containing the elements of (N times) the asymptotic variance-covariance matrix of the sample statistics. For a multiple group analysis, a list with an asymptotic variance-covariance matrix for each group. See the WLS. V argument for information about the order of the elements. slotOptions Options slot from a fitted lavaan object. If provided, no new Options slot will be created by this call. slotParTable ParTable slot from a fitted lavaan object. If provided, no new ParTable slot will be created by this call. slotSampleStats SampleStats slot from a fitted lavaan object. If provided, no new SampleStats slot will be created by this call. slotData Data slot from a fitted lavaan object. If provided, no new Data slot will be created by this call. slotModel Model slot from a fitted lavaan object. If provided, no new Model slot will be created by this call. slotCache Cache slot from a fitted lavaan object. If provided, no new Cache slot will be created by this call. sloth1 h1 slot from a fitted lavaan object. If provided, no new h1 slot will be created by this call. Many more additional options can be defined, using 'name = value'. See lavOptions for a complete list.

26 lavaan-class

#### Value

An object of class lavaan, for which several methods are available, including a summary method.

#### References

Yves Rosseel (2012). lavaan: An R Package for Structural Equation Modeling. Journal of Statistical Software, 48(2), 1-36. URL http://www.jstatsoft.org/v48/i02/.

#### See Also

```
cfa, sem, growth
```

#### **Examples**

lavaan-class

Class For Representing A (Fitted) Latent Variable Model

## Description

The lavaan class represents a (fitted) latent variable model. It contains a description of the model as specified by the user, a summary of the data, an internal matrix representation, and if the model was fitted, the fitting results.

## **Objects from the Class**

Objects can be created via the cfa, sem, growth or lavaan functions.

#### **Slots**

version: The lavaan package version used to create this objects

call: The function call as returned by match.call().

timing: The elapsed time (user+system) for various parts of the program as a list, including the total time.

Options: Named list of options that were provided by the user, or filled-in automatically.

ParTable: Named list describing the model parameters. Can be coerced to a data.frame. In the documentation, this is called the 'parameter table'.

lavaan-class 27

pta: Named list containing parameter table attributes.

Data: Object of internal class "Data": information about the data.

SampleStats: Object of internal class "SampleStats": sample statistics

Model: Object of internal class "Model": the internal (matrix) representation of the model

Cache: List using objects that we try to compute only once, and reuse many times.

Fit: Object of internal class "Fit": the results of fitting the model. No longer used.

boot: List. Results and information about the bootstrap.

optim: List. Information about the optimization.

loglik: List. Information about the loglikelihood of the model (if maximum likelihood was used).

implied: List. Model implied statistics.

vcov: List. Information about the variance matrix (vcov) of the model parameters.

test: List. Different test statistics.

h1: List. Information about the unrestricted h1 model (if available).

baseline: List. Information about a baseline model (often the independence model) (if available).

external: List. Empty slot to be used by add-on packages.

#### Methods

coef signature(object = "lavaan", type = "free"): Returns the estimates of the parameters in the model as a named numeric vector. If type="free", only the free parameters are returned. If type="user", all parameters listed in the parameter table are returned, including constrained and fixed parameters.

**fitted.values** signature(object = "lavaan"): Returns the implied moments of the model as a list with two elements (per group): cov for the implied covariance matrix, and mean for the implied mean vector. If only the covariance matrix was analyzed, the implied mean vector will be zero.

fitted signature(object = "lavaan"): an alias for fitted.values.

residuals signature(object = "lavaan", type="raw"): If type = "raw", this function returns the raw (= unscaled) difference between the observed and the expected (model-implied) summary statistics. If type = "cor", or type = "cor.bollen", the observed and model implied covariance matrices are first transformed to a correlation matrix (using cov2cor()), before the residuals are computed. If type = "cor.bentler", both the observed and model implied covariance matrices are rescaled by dividing the elements by the square roots of the corresponding variances of the observed covariance matrix. If type="normalized", the residuals are divided by the square root of the asymptotic variance of the corresponding summary statistic (the variance estimate depends on the choice for the se argument). Unfortunately, the corresponding standard errors are too large, and this option is only available for historical interest. If type="standardized", the residuals are divided by the square root of the asymptotic variance of these residuals. The resulting standardized residuals elements can be interpreted as z-scores. If type="standardized.mplus", the residuals are divided by the square root of the asymptotic variance of these residuals. However, a simplified formula is used (see the Mplus reference below) which often results in negative estimates for the variances, resulting in many NA values for the standardized residuals.

28 lavaan-class

resid signature(object = "lavaan"): an alias for residuals

vcov signature(object = "lavaan"): returns the covariance matrix of the estimated parameters.

predict signature(object = "lavaan"): compute factor scores for all cases that are provided
in the data frame. For complete data only.

anova signature(object = "lavaan"): returns model comparison statistics. This method is just a wrapper around the function lavTestLRT. If only a single argument (a fitted model) is provided, this model is compared to the unrestricted model. If two or more arguments (fitted models) are provided, the models are compared in a sequential order. Test statistics are based on the likelihood ratio test. For more details and further options, see the lavTestLRT page.

update signature(object = "lavaan", model, add, ..., evaluate=TRUE):
 update a fitted lavaan object and evaluate it (unless evaluate=FALSE). Note that we use the
 environment that is stored within the lavaan object, which is not necessarily the parent frame.
 The add argument is analogous to the one described in the lavTestScore page, and can
 be used to add parameters to the specified model rather than passing an entirely new model
 argument.

**nobs** signature(object = "lavaan"): returns the effective number of observations used when fitting the model. In a multiple group analysis, this is the sum of all observations per group.

logLik signature(object = "lavaan"): returns the log-likelihood of the fitted model, if maximum likelihood estimation was used. The AIC and BIC methods automatically work via logLik().

**show** signature(object = "lavaan"): Print a short summary of the model fit

summary signature(object = "lavaan", header = TRUE, fit.measures = FALSE, estimates = TRUE, ci = F
Print a nice summary of the model estimates. If header = TRUE, the header section (including
fit measures) is printed. If fit.measures = TRUE, additional fit measures are added to the
header section. If estimates = TRUE, print the parameter estimates section. If ci = TRUE,
add confidence intervals to the parameter estimates section. If fmi = TRUE, add the fmi
(fraction of missing information) column, if it is available. If standardized=TRUE, the standardized solution is also printed. Note that SEs and tests are still based on unstandardized
estimates. Use standardizedSolution to obtain SEs and test statistics for standardized estimates. If rsquare=TRUE, the R-Square values for the dependent variables in the model are
printed. If std.nox = TRUE, the std.all column contains the the std.nox column from
the parameterEstimates() output. If modindices=TRUE, modification indices are printed for
all fixed parameters. The argument nd determines the number of digits after the decimal point
to be printed (currently only in the parameter estimates section.) Nothing is returned (use
lavInspect or another extractor function to extract information from a fitted model).

#### References

Yves Rosseel (2012). lavaan: An R Package for Structural Equation Modeling. Journal of Statistical Software, 48(2), 1-36. URL http://www.jstatsoft.org/v48/i02/.

Standardized Residuals in Mplus. Document retrieved from URL http://www.statmodel.com/download/StandardizedResidua

#### See Also

 $\verb|cfa|, \verb|sem|, \verb|growth|, fitMeasures|, \verb|standardizedSolution|, \verb|parameterEstimates|, \verb|lavInspect|, modindices| \\$ 

lavaan-deprecated 29

## **Examples**

lavaan-deprecated

Deprecated Functions in the lavaan package

## **Description**

These functions have been renamed, or have been removed. They are still included in this version for convenience, but they may be eventually removed.

## Usage

```
vech(S, diagonal = TRUE)
vechr(S, diagonal = TRUE)
vechu(S, diagonal = TRUE)
vechru(S, diagonal = TRUE)
vech.reverse(x, diagonal = TRUE)
vechru.reverse(x, diagonal = TRUE)
vechr.reverse(x, diagonal = TRUE)
vechu.reverse(x, diagonal = TRUE)
vechu.reverse(x, diagonal = TRUE)
lower2full(x, diagonal = TRUE)
upper2full(x, diagonal = TRUE)
duplicationMatrix(n = 1L)
commutationMatrix(m = 1L, n = 1L)
sqrtSymmetricMatrix(S)
```

## **Arguments**

S	A symmetric matrix.
х	A numeric vector containing the lower triangular or upper triangular elements of a symmetric matrix, possibly including the diagonal elements.
diagonal	$Logical.\ If\ TRUE, the\ diagonal\ is\ included.\ If\ FALSE, the\ diagonal\ is\ not\ included.$
n	Integer. Dimension of the symmetric matrix, or column dimension of a non-square matrix.
m	Integer, Row dimension of a matrix.

30 lavaanList

#### **Details**

The vech function has been renamed lav\_matrix\_vech.

The vech.reverse function has been renamed lav\_matrix\_vech\_reverse.

The lower2full function has been renamed lav\_matrix\_lower2full.

The duplicationMatrix function has been renamed lav\_matrix\_duplication.

The commutationMatrix function has been renamed lav\_matrix\_commutation.

The sqrtSymmetricMatrix function has been renamed lav\_matrix\_symmetric\_sqrt.

lavaanList

Fit List of Latent Variable Models

#### **Description**

Fit the same latent variable model, for a (potentially large) number of datasets.

## Usage

```
lavaanList(model = NULL, dataList = NULL, dataFunction = NULL,
    dataFunction.args = list(), ndat = length(dataList), cmd = "lavaan",
    ..., store.slots = c("partable"), FUN = NULL, show.progress = FALSE,
    store.failed = FALSE, parallel = c("no", "multicore", "snow"),
    ncpus = max(1L, parallel::detectCores() - 1L), cl = NULL, iseed = NULL)

semList(model = NULL, dataList = NULL, dataFunction = NULL,
    dataFunction.args = list(), ndat = length(dataList),
    ..., store.slots = c("partable"), FUN = NULL, show.progress = FALSE,
    store.failed = FALSE, parallel = c("no", "multicore", "snow"),
    ncpus = max(1L, parallel::detectCores() - 1L), cl = NULL, iseed = NULL)

cfaList(model = NULL, dataList = NULL, dataFunction = NULL,
    dataFunction.args = list(), ndat = length(dataList),
    ..., store.slots = c("partable"), FUN = NULL, show.progress = FALSE,
    store.failed = FALSE, parallel = c("no", "multicore", "snow"),
    ncpus = max(1L, parallel::detectCores() - 1L), cl = NULL, iseed = NULL)
```

## **Arguments**

model	A description of the user-specified model. Typically, the model is described using the lavaan model syntax. See model.syntax for more information. Alternatively, a parameter table (eg. the output of the lavaanify() function) is also accepted.
dataList	List. Each element contains a full data frame containing the observed variables used in the model.
dataFunction	Function. A function that generated a full data frame containing the observed variables used in the model. It can also be a matrix, if the columns are named.

lavaanList 31

dataFunction.args

List. Optional list of arguments that are passed to the dataFunction function.

ndat Integer. The number of datasets that should be generated using the dataFunction

function.

cmd Character. Which command is used to run the sem models. The possible choices

are "sem", "cfa" or "lavaan", determining how we deal with default options.

. . . Other named arguments for lavaan function.

store.slots Character vector. Which slots (from a lavaan object) should be stored for each

dataset? The possible choices are "timing", "partable", "data", "samplestats", "vcov", "test", "optim", "h1", "loglik", or "implied". Finally, "all" se-

lects all slots.

FUN Function. A function which when applied to the lavaan object returns the in-

formation of interest.

store.failed Logical. If TRUE, write (to tempdir()) the dataset and (if available) the fitted

object when the estimation for a particular dataset somehow failed. This will

allow posthoc inspection of the problem.

parallel The type of parallel operation to be used (if any). If missing, the default is "no".

ncpus Integer. The number of processes to be used in parallel operation: typically one

would chose this to the number of available CPUs.

cl An optional **parallel** or **snow** cluster for use if parallel = "snow". If not sup-

plied, a cluster on the local machine is created for the duration of the lavaanList

call.

iseed An integer to set the seed. Or NULL if no reproducible seeds are needed. To

make this work, make sure the first RNGkind() element is "L'Ecuyer-CMRG". You can check this by typing RNGkind() in the console. You can set it by typing RNGkind("L'Ecuyer-CMRC") before the layers List functions are called

RNGkind("L'Ecuyer-CMRG"), before the lavaanList functions are called.

show.progress If TRUE, show information for each dataset.

#### Value

An object of class lavaanList, for which several methods are available, including a summary method.

#### See Also

class lavaanList

### **Examples**

32 lavaanList-class

lavaanList-class

Class For Representing A List of (Fitted) Latent Variable Models

## Description

The lavaanList class represents a collection of (fitted) latent variable models, for a (potentially large) number of datasets. It contains information about the model (which is always the same), and for every dataset a set of (user-specified) slots from a regular lavaan object.

## **Objects from the Class**

Objects can be created via the cfaList, semList, or lavaanList functions.

#### Slots

```
call: The function call as returned by match.call().
Options: Named list of options that were provided by the user, or filled-in automatically.
ParTable: Named list describing the model parameters. Can be coerced to a data frame. In the
     documentation, this is called the 'parameter table'.
pta: Named list containing parameter table attributes.
Data: Object of internal class "Data": information about the data.
Model: Object of internal class "Model": the internal (matrix) representation of the model
meta: List containing additional flags. For internal use only.
timingList: List. Timing slot per dataset.
ParTableList: List. ParTable slot per dataset.
DataList: List. Data slot per dataset.
SampleStatsList: List. SampleStats slot per dataset.
CacheList: List. Cache slot per dataset.
vcovList: List. vcov slot per dataset.
testList: List. test slot per dataset.
optimList: List. optim slot per dataset.
impliedList: List. implied slot per dataset.
h1List: List. h1 slot per dataset.
loglikList: List. loglik slot per dataset.
funList: List. fun slot per dataset.
```

external: List. Empty slot to be used by add-on packages.

lavCor 33

#### Methods

coef signature(object = "lavaanList", type = "free"): Returns the estimates of the parameters in the model as the columns in a matrix; each column corresponds to a different
dataset. If type="free", only the free parameters are returned. If type="user", all parameters listed in the parameter table are returned, including constrained and fixed parameters.

summary signature(object = "lavaanList", header = TRUE, estimates = TRUE, nd = 3L):
 Print a summary of the collection of fitted models. If header = TRUE, the header section is
 printed. If estimates = TRUE, print the parameter estimates section. The argument nd determines the number of digits after the decimal point to be printed (currently only in the parameter estimates section.) Nothing is returned (use parameterEstimates or another extractor function to extract information from this object).

#### See Also

cfaList, semList, lavaanList

lavCor

Polychoric, polyserial and Pearson correlations

### **Description**

Fit an unrestricted model to compute polychoric, polyserial and/or Pearson correlations.

## Usage

#### **Arguments**

object	Either a data.frame, or an object of class lavaan. If the input is a data.frame, and some variables are declared as ordered factors, lavaan will treat them as ordinal variables.
ordered	Character vector. Only used if object is a data.frame. Treat these variables as ordered (ordinal) variables. Importantly, all other variables will be treated as numeric (unless they are declared as ordered in the original data frame.)
group	Only used if object is a data.frame. Specify a grouping variable.
missing	If "listwise", cases with missing values are removed listwise from the data frame. If "direct" or "ml" or "fiml" and the estimator is maximum likelihood, an EM algorithm is used to estimate the unrestricted covariance matrix (and mean vector). If "pairwise", pairwise deletion is used. If "default", the value is set depending on the estimator and the mimic option.
ov.names.x	Only used if object is a data.frame. Specify variables that need to be treated as exogenous. Only used if at least one variable is declared as ordered.

34 lavCor

se

Only used if output (see below) contains standard errors. See the lavaan function for possible options.

estimator

If "none" or "two.step" or "two.stage", only starting values are computed for the correlations (and thresholds), without any further estimation. If all variables are continuous, the starting values are the sample covariances (converted to correlations if output = "cor"). If at least one variable is ordered, the thresholds are computed using univariate information only. The polychoric and/or polyserial correlations are computed in a second stage, keeping the values of the thresholds constant. If an estimator (other than "two.step" or "two.stage") is specified (for example estimator = "PML"), these starting values are further updated by fitting the unrestricted model using the chosen estimator. See the lavaan function for alternative estimators.

. . .

Optional parameters that are passed to the lavaan function.

output

If "cor", the function returns the correlation matrix only. If "cov", the function returns the covariance matrix (this only makes a difference if at least one variable is numeric). If "th" or "thresholds", only the thresholds are returned. If "sampstat", the output equals the result of inspect(fit, "sampstat") where fit is the unrestricted model. If "est" or "pe" or "parameterEstimates", the output equals the result of parameterEstimates(fit). Finally, if output is "fit" or "lavaan", the function returns an object of class lavaan.

#### **Details**

This function is a wrapper around the lavaan function, but where the model is defined as the unrestricted model. The following free parameters are included: all covariances/correlations among the variables, variances for continuous variables, means for continuous variables, thresholds for ordered variables, and if exogenous variables are included (ov.names.x is not empty) while some variables are ordered, also the regression slopes enter the model.

#### Value

By default, if output = "cor" or output = "cov", a symmetric matrix (of class "lavaan.matrix.symmetric", which only affects the way the matrix is printed). If output = "th", a named vector of thresholds.

If output = "fit" or output = "lavaan", an object of class lavaan.

#### References

Olsson, U. (1979). Maximum likelihood estimation of the polychoric correlation coefficient. Psychometrika, 44(4), 443-460.

Olsson, U., Drasgow, F., & Dorans, N. J. (1982). The polyserial correlation coefficient. Psychometrika, 47(3), 337-347.

#### See Also

lavaan

lavExport 35

## **Examples**

```
# Holzinger and Swineford (1939) example
HS9 <- HolzingerSwineford1939[,c("x1","x2","x3","x4","x5",</pre>
                                  "x6","x7","x8","x9")]
# Pearson correlations
lavCor(HS9)
# ordinal version, with three categories
HS9ord <- as.data.frame( lapply(HS9, cut, 3, labels=FALSE) )</pre>
# polychoric correlations, two-stage estimation
lavCor(HS9ord, ordered=names(HS9ord))
# thresholds only
lavCor(HS9ord, ordered=names(HS9ord), output = "th")
# polychoric correlations, with standard errors
lavCor(HS9ord, ordered=names(HS9ord), se = "standard", output="est")
# polychoric correlations, full output
fit.un <- lavCor(HS9ord, ordered=names(HS9ord), se = "standard", output="fit")</pre>
summary(fit.un)
```

lavExport

lavaan Export

## **Description**

Export a fitted lavaan object to an external program.

# Usage

### **Arguments**

object	An object of class lavaan.
target	The target program. Current options are "lavaan" and "Mplus".
prefix	The prefix used to create the input files; the name of the input file has the pattern 'prefix dot target dot in'; the name of the data file has the pattern 'prefix dot target dot raw'.
dir.name	The directory name (including a full path) where the input files will be written.
export	If TRUE, the files are written to the output directory (dir.name). If FALSE, only the syntax is generated as a character string.

36 lavInspect

#### **Details**

This function was mainly created to quickly generate an Mplus syntax file to compare the results between Mplus and lavaan. The target "lavaan" can be useful to create a full model syntax as needed for the lavaan() function. More targets (perhaps for LISREL or EQS) will be added in future releases.

#### Value

If export = TRUE, a directory (called lavExport by default) will be created, typically containing a data file, and an input file so that the same analysis can be run using an external program. If export = FALSE, a character string containing the model syntax only for the target program.

#### See Also

lavaanify, mplus2lavaan

## **Examples**

lavInspect

Inspect or extract information from a fitted lavaan object

## **Description**

The lavInspect() and lavTech() functions can be used to inspect/extract information that is stored inside (or can be computed from) a fitted lavaan object. Note: the (older) inspect() function is now simply a shortcut for lavInspect() with default arguments.

#### Usage

#### **Arguments**

object An object of class lavaan.

what Character. What needs to be inspected/extracted? See Details for a full list.

Note: the what argument is not case-sensitive (everything is converted to lower

case.)

add.labels If TRUE, variable names are added to the vectors and/or matrices.

add. class If TRUE, vectors are given the 'lavaan.vector' class; matrices are given the 'lavaan.matrix'

class, and symmetric matrices are given the 'lavaan.matrix.symmetric' class.

This only affects the way they are printed on the screen.

list.by.group Logical. Only used when the output are model matrices. If TRUE, the model ma-

trices are nested within groups. If FALSE, a flattened list is returned containing

all model matrices, with repeated names for multiple groups.

drop.list.single.group

If FALSE, the results are returned as a list, where each element corresponds to a group (even if there is only a single group). If TRUE, the list will be unlisted if

there is only a single group.

... Additional arguments. Not used by lavaan, but by other packages.

#### Details

The lavInspect() and lavTech() functions only differ in the way they return the results. The lavInspect() function will prettify the output by default, while the lavTech() will not attempt to prettify the output by default. The (older) inspect() function is a simplified version of lavInspect() with only the first two arguments.

Below is a list of possible values for the what argument, organized in several sections:

Model matrices:

- "free": A list of model matrices. The non-zero integers represent the free parameters. The numbers themselves correspond to the position of the free parameter in the parameter vector. This determines the order of the model parameters in the output of for example coef() and vcov().
- "partable": A list of model matrices. The non-zero integers represent both the fixed parameters (for example, factor loadings fixed at 1.0), and the free parameters if we ignore any equality constraints. They correspond with all entries (fixed or free) in the parameter table. See parTable.
- "se": A list of model matrices. The non-zero numbers represent the standard errors for the free parameters in the model. If two parameters are constrained to be equal, they will have the same standard error for both parameters. Aliases: "std.err" and "standard.errors".
- "start": A list of model matrices. The values represent the starting values for all model parameters. Alias: "starting.values".
- "est": A list of model matrices. The values represent the estimated model parameters. Aliases: "estimates", and "x".
- "dx.free": A list of model matrices. The values represent the gradient (first derivative) values of the model parameters. If two parameters are constrained to be equal, they will have the same gradient value.

"dx.all": A list of model matrices. The values represent the first derivative with respect to all possible matrix elements. Currently, this is only available when the estimator is "ML" or "GLS".

- "std": A list of model matrices. The values represent the (completely) standardized model parameters (the variances of both the observed and the latent variables are set to unity). Aliases: "std.all", "standardized".
- "std.lv": A list of model matrices. The values represent the standardized model parameters (only the variances of the latent variables are set to unity.)
- "std.nox": A list of model matrices. The values represent the (completely) standardized model parameters (the variances of both the observed and the latent variables are set to unity; however, the variances of any observed exogenous variables are not set to unity; hence no-x.)

Information about the data (including missing patterns):

- "data": A matrix containing the observed variables that have been used to fit the model. No column/row names are provided. Column names correspond to the output of lavNames(object), while the rows correspond to the output of lavInspect(object, "case.idx".
- "group": A character string. The group variable in the data.frame (if any).
- "ngroups": Integer. The number of groups.
- "group.label": A character vector. The group labels.
- "cluster": A character vector. The cluster variable(s) in the data.frame (if any).
- "nlevels": Integer. The number of levels.
- "ordered": A character vector. The ordered variables.
- "nobs": Integer vector. The number of observations in each group that were used in the analysis.
- "norig": Integer vector. The original number of observations in each group.
- "ntotal": Integer. The total number of observations that were used in the analysis. If there is just a single group, this is the same as the "nobs" option; if there are multiple groups, this is the sum of the "nobs" numbers for each group.
- "case.idx": The case/observation numbers that were used in the analysis. In the case of multiple groups: a list of numbers.
- "empty.idx": The case/observation numbers of those cases/observations that contained missing values only (at least for the observed variables that were included in the model). In the case of multiple groups: a list of numbers.
- "patterns": A binary matrix. The rows of the matrix are the missing data patterns where 1 and 0 denote non-missing and missing values for the corresponding observed variables respectively (or TRUE and FALSE if lavTech() is used.) If the data is complete (no missing values), there will be only a single pattern. In the case of multiple groups: a list of pattern matrices.
- "coverage": A symmetric matrix where each element contains the proportion of observed datapoints for the corresponding pair of observed variables. In the case of multiple groups: a list of coverage matrices.

Observed sample statistics:

"sampstat": Observed sample statistics. Aliases: "obs", "observed", "samp", "sample", "samplestatistics". Since 0.6-3, we always check if an h1 slot is available (the estimates for the unrestricted model); if present, we extract the sample statistics from this slot. This implies that if variables are continuous, and missing = "m1" (or "fim1"), we return the covariance matrix (and mean vector) as computed by the EM algorithm under the unrestricted (h1) model. If the h1 is not present (perhaps, because the model was fitted with h1 = FALSE), we return the sample statistics from the SampleStats slot. Here, pairwise deletion is used for the elements of the covariance matrix (or correlation matrix), and listwise deletion for all univariate statistics (means, intercepts and thresholds).

- "sampstat.h1": Deprecated. Do not use any longer.
- "wls.obs": The observed sample statistics (covariance elements, intercepts/thresholds, etc.) in a single vector.
- "wls.v": The weight vector as used in weighted least squares estimation.
- "gamma": N times the asymptotic variance matrix of the sample statistics. Alias: "sampstat.nacov".

#### Model features:

- "meanstructure": Logical. TRUE if a meanstructure was included in the model.
- "categorical": Logical. TRUE if categorical endogenous variables were part of the model.
- "fixed.x": Logical. TRUE if the exogenous x-covariates are treated as fixed.
- "parameterization": Character. Either "delta" or "theta".

## Model-implied sample statistics:

- "implied": The model-implied summary statistics. Alias: "fitted", "expected", "exp".
- "resid": The difference between observed and model-implied summary statistics. Alias: "residuals", "residual", "res".
- "cov.lv": The model-implied variance-covariance matrix of the latent variables. Alias: "veta" [for V(eta)].
- "cor.lv": The model-implied correlation matrix of the latent variables.
- "mean.lv": The model-implied mean vector of the latent variables. Alias: "eeta" [for E(eta)].
- "cov.ov": The model-implied variance-covariance matrix of the observed variables. Aliases: "sigma", "sigma.hat".
- "cor.ov": The model-implied correlation matrix of the observed variables.
- "mean.ov": The model-implied mean vector of the observed variables. Aliases: "mu", "mu.hat".
- "cov.all": The model-implied variance-covariance matrix of both the observed and latent variables.
- "cor.all": The model-implied correlation matrix of both the observed and latent variables.
- "th": The model-implied thresholds. Alias: "thresholds".
- "wls.est": The model-implied sample statistics (covariance elements, intercepts/thresholds, etc.) in a single vector.
- "vy": The model-implied unconditional variances of the observed variables.
- "rsquare": The R-square value for all endogenous variables. Aliases: "r-square", "r2".

## Optimizer information:

- "converged": Logical. TRUE if the optimizer has converged; FALSE otherwise.
- "iteratons": Integer. The number of iterations used by the optimizer.
- "optim": List. All available information regarding the optimization results.
- "npar": Integer. Number of free parameters (ignoring constraints).
- "coef": Numeric. The estimated parameter vector.

Gradient, Hessian, observed, expected and first.order information matrices:

- "gradient": Numeric vector containing the first derivatives of the discrepancy function with respect to the (free) model parameters.
- "hessian": Matrix containing the second derivatives of the discrepancy function with respect to the (free) model parameters.
- "information": Matrix containing either the observed or the expected information matrix (depending on the information option of the fitted model). This is unit-information, not total-information.
- "information.expected": Matrix containing the expected information matrix for the free model parameters.
- "information.observed": Matrix containing the observed information matrix for the free model parameters.
- "information.first.order": Matrix containing the first.order information matrix for the free model parameters. This is the outer product of the gradient elements (the first derivative of the discrepancy function with respect to the (free) model parameters). Alias: "first.order".
- "augmented.information": Matrix containing either the observed or the expected augmented (or bordered) information matrix (depending on the information option of the fitted model. Only relevant if constraints have been used in the model.
- "augmented.information.expected": Matrix containing the expected augmented (or bordered) information matrix. Only relevant if constraints have been used in the model.
- "augmented.information.observed": Matrix containing the observed augmented (or bordered) information matrix. Only relevant if constraints have been used in the model.
- "augmented.information.first.order": Matrix containing the first.order augmented (or bordered) information matrix. Only relevant if constraints have been used in the model.
- "inverted.information": Matrix containing either the observed or the expected inverted information matrix (depending on the information option of the fitted model.
- "inverted.information.expected": Matrix containing the inverted expected information matrix for the free model parameters.
- "inverted.information.observed": Matrix containing the inverted observed information matrix for the free model parameters.
- "inverted.information.first.order": Matrix containing the inverted first.order information matrix for the free model parameters.

Variance covariance matrix of the model parameters:

"vcov": Matrix containing the variance covariance matrix of the estimated model parameters.

"vcov.std.all": Matrix containing the variance covariance matrix of the standardized estimated model parameters. Standardization is done with respect to both observed and latent variables.

- "vcov.std.lv": Matrix containing the variance covariance matrix of the standardized estimated model parameters. Standardization is done with respect to the latent variables only.
- "vcov.std.nox": Matrix containing the variance covariance matrix of the standardized estimated model parameters. Standardization is done with respect to both observed and latent variables, but ignoring any exogenous observed covariates.

#### Miscellaneous:

- "UGamma": Matrix containing the product of 'U' and 'Gamma' matrices as used by the Satorra-Bentler correction. The trace of this matrix, divided by the degrees of freedom, gives the scaling factor.
- "UfromUGamma": Matrix containing the 'U' matrix as used by the Satorra-Bentler correction. Alias: "U".
- "list": The parameter table. The same output as given by parTable().
- "fit": The fit measures. Aliases: "fitmeasures", "fit.measures", "fit.indices". The same output as given by fitMeasures().
- "mi": The modification indices. Alias: "modindices", "modification.indices". The same output as given by modindices().
- "options": List. The option list.
- "call": List. The call as returned by match.call, coerced to a list.
- "timing": List. The timing (in milliseconds) of various lavaan subprocedures.
- "test": List. All available information regarding the (goodness-of-fit) test statistic(s).
- "post.check": Post-fitting check if the solution is admissible. A warning is raised if negative variances are found, or if either lavInspect(fit, "cov.lv") or lavInspect(fit, "theta") return a non-positive definite matrix.
- "zero.cell.tables": List. List of bivariate frequency tables where at least one cell is empty.
- "version": The lavaan version number that was used to construct the fitted lavaan object.

### See Also

#### lavaan

### **Examples**

42 lavListInspect

lavListInspect Inspect or extract information from a lavaanList object	lavListInspect	Inspect or extract information from a lavaanList object
--	----------------	---

# Description

The lavListInspect() and lavListTech() functions can be used to inspect/extract information that is stored inside (or can be computed from) a lavaanList object.

# Usage

# Arguments

object An object of class lavaanList.  what Character. What needs to be inspected/extracted? See Details for a full list. Note: the what argument is not case-sensitive (everything is converted to lower case.)  add.labels If TRUE, variable names are added to the vectors and/or matrices.  add.class If TRUE, vectors are given the 'lavaan.vector' class; matrices are given the 'lavaan.matrix' class, and symmetric matrices are given the 'lavaan.matrix.symmetric' class. This only affects the way they are printed on the screen.  list.by.group Logical. Only used when the output are model matrices. If TRUE, the model matrices are nested within groups. If FALSE, a flattened list is returned containing all model matrices, with repeated names for multiple groups.  drop.list.single.group  If FALSE, the results are returned as a list, where each element corresponds to a group (even if there is only a single group.) If TRUE, the list will be unlisted if there is only a single group.		
Note: the what argument is not case-sensitive (everything is converted to lower case.)  add.labels If TRUE, variable names are added to the vectors and/or matrices.  add.class If TRUE, vectors are given the 'lavaan.vector' class; matrices are given the 'lavaan.matrix' class, and symmetric matrices are given the 'lavaan.matrix.symmetric' class. This only affects the way they are printed on the screen.  list.by.group Logical. Only used when the output are model matrices. If TRUE, the model matrices are nested within groups. If FALSE, a flattened list is returned containing all model matrices, with repeated names for multiple groups.  drop.list.single.group  If FALSE, the results are returned as a list, where each element corresponds to a group (even if there is only a single group.) If TRUE, the list will be unlisted if	object	An object of class lavaanList.
add.class  If TRUE, vectors are given the 'lavaan.vector' class; matrices are given the 'lavaan.matrix' class, and symmetric matrices are given the 'lavaan.matrix.symmetric' class.  This only affects the way they are printed on the screen.  Logical. Only used when the output are model matrices. If TRUE, the model matrices are nested within groups. If FALSE, a flattened list is returned containing all model matrices, with repeated names for multiple groups.  drop.list.single.group  If FALSE, the results are returned as a list, where each element corresponds to a group (even if there is only a single group.) If TRUE, the list will be unlisted if	what	Note: the what argument is not case-sensitive (everything is converted to lower
class, and symmetric matrices are given the 'lavaan.matrix.symmetric' class. This only affects the way they are printed on the screen.  list.by.group Logical. Only used when the output are model matrices. If TRUE, the model matrices are nested within groups. If FALSE, a flattened list is returned containing all model matrices, with repeated names for multiple groups.  drop.list.single.group  If FALSE, the results are returned as a list, where each element corresponds to a group (even if there is only a single group.) If TRUE, the list will be unlisted if	add.labels	If TRUE, variable names are added to the vectors and/or matrices.
trices are nested within groups. If FALSE, a flattened list is returned containing all model matrices, with repeated names for multiple groups.  drop.list.single.group  If FALSE, the results are returned as a list, where each element corresponds to a group (even if there is only a single group.) If TRUE, the list will be unlisted if	add.class	class, and symmetric matrices are given the 'lavaan.matrix.symmetric' class.
If FALSE, the results are returned as a list, where each element corresponds to a group (even if there is only a single group.) If TRUE, the list will be unlisted if	list.by.group	trices are nested within groups. If FALSE, a flattened list is returned containing
group (even if there is only a single group.) If TRUE, the list will be unlisted if	drop.list.singl	Le.group
		group (even if there is only a single group.) If TRUE, the list will be unlisted if

# **Details**

The lavListInspect() and lavListTech() functions only differ in the way they return the results. The lavListInspect() function will prettify the output by default, while the lavListTech() will not attempt to prettify the output by default.

Below is a list of possible values for the what argument, organized in several sections:

Model matrices:

lavListInspect 43

"free": A list of model matrices. The non-zero integers represent the free parameters. The numbers themselves correspond to the position of the free parameter in the parameter vector. This determines the order of the model parameters in the output of for example coef() and vcov().

- "partable": A list of model matrices. The non-zero integers represent both the fixed parameters (for example, factor loadings fixed at 1.0), and the free parameters if we ignore any equality constraints. They correspond with all entries (fixed or free) in the parameter table. See parTable.
- "start": A list of model matrices. The values represent the starting values for all model parameters. Alias: "starting.values".

Information about the data (including missing patterns):

```
"group": A character string. The group variable in the data.frame (if any).
```

- "group.label": A character vector. The group labels.
- "cluster": A character vector. The cluster variable(s) in the data.frame (if any).
- "ordered": A character vector. The ordered variables.
- "nobs": Integer vector. The number of observations in each group that were used in the analysis (in each dataset).
- "norig": Integer vector. The original number of observations in each group (in each dataset).
- "ntotal": Integer. The total number of observations that were used in the analysis. If there is just a single group, this is the same as the "nobs" option; if there are multiple groups, this is the sum of the "nobs" numbers for each group (in each dataset).

### Model features:

```
"meanstructure": Logical. TRUE if a meanstructure was included in the model.
```

## See Also

lavaanList

<sup>&</sup>quot;ngroups": Integer. The number of groups.

<sup>&</sup>quot;categorical": Logical. TRUE if categorical endogenous variables were part of the model.

<sup>&</sup>quot;fixed.x": Logical. TRUE if the exogenous x-covariates are treated as fixed.

<sup>&</sup>quot;parameterization": Character. Either "delta" or "theta".

<sup>&</sup>quot;list": The parameter table. The same output as given by parTable().

<sup>&</sup>quot;options": List. The option list.

<sup>&</sup>quot;call": List. The call as returned by match.call, coerced to a list.

## **Examples**

lavMatrixRepresentation

lavaan matrix representation

## **Description**

Extend the parameter table with a matrix representation.

#### Usage

## **Arguments**

A lavaan parameter table (as extracted by the parTable function, or generated by the lavPartable function).

representation Character. The matrix representation style. Currently, only the all-y version of the LISREL representation is supported.

add.attributes Logical. If TRUE, additional information about the model matrix representation is added as attributes.

as.data.frame. Logical. If TRUE, the extended parameter table is returned as a data.frame.

#### Value

A list or a data.frame containing the original parameter table, plus three columns: a "mat" column containing matrix names, and a "row" and "col" column for the row and column indices of the model parameters in the model matrices.

lavNames 45

## See Also

lavParTable, parTable

## **Examples**

lavNames

lavaan Names

## **Description**

Extract variables names from a fitted lavaan object.

# Usage

```
lavNames(object, type = "ov", ...)
```

## **Arguments**

object An object of class lavaan.

type Character. The type of variables whose names should be extracted. See details for a complete list.

... Additional selection variables. For example "group = 2L" (in a multiple-group analysis) only considers the variables included in the model for the second group.

#### **Details**

The order of the variable names, as returned by lavNames determines the order in which the variables are listed in the parameter table, and therefore also in the summary output.

The following variable types are available:

- "ov": observed variables
- "ov.x": (pure) exogenous observed variables (no mediators)
- "ov.nox": non-exogenous observed variables
- "ov.model": modelled observed variables (joint vs conditional)

46 lavNames

- "ov.y": (pure) endogenous variables (dependent only) (no mediators)
- "ov.num": numeric observed variables
- "ov.ord": ordinal observed variables
- "ov. ind": observed indicators of latent variables
- "ov.orphan": lonely observed variables (only intercepts/variancesappear in the model syntax)
- "ov.interaction": interaction terms (defined by the colon operator)
- "th": threshold names ordinal variables only
- "th.mean": threshold names ordinal + numeric variables (if any)
- "lv": latent variables
- "lv.regular": latent variables (defined by =~ only)
- "lv.formative": latent variables (defined by <~ only)
- "lv.x": (pure) exogenous variables
- "lv.y": (pure) endogenous variables
- "lv.nox": non-exogenous latent variables
- "lv.nonnormal": latent variables with non-normal indicators
- "lv.interaction": interaction terms at the latent level
- "eqs.y": variables that appear as dependent variables in a regression formula (but not indicators of latent variables)
- "eqs.x": variables that appear as independent variables in a regression formula

# See Also

## lavaanify, parTable

## **Examples**

|--|

## **Description**

Show the default options used by the lavaan() function. The options can be changed by passing 'name = value' arguments to the lavaan() function call, where they will be added to the '...' argument.

## Usage

```
lavOptions(x = NULL, default = NULL, mimic = "lavaan")
```

## Arguments

х	Character. A character string holding an option name, or a character string vector holding multiple option names. All option names are converted to lower case.
default	If a single option is specified but not available, this value is returned.
mimic	Character. Adjust the option list for this mimic flag.

#### **Details**

This is the full list of options that are accepted by the lavaan() function, organized in several sections:

Model features (always available):

meanstructure: If TRUE, the means of the observed variables enter the model. If "default", the value is set based on the user-specified model, and/or the values of other arguments.

int.ov.free: If FALSE, the intercepts of the observed variables are fixed to zero.

int.lv.free: If FALSE, the intercepts of the latent variables are fixed to zero.

conditional.x: If TRUE, we set up the model conditional on the exogenous 'x' covariates; the model-implied sample statistics only include the non-x variables. If FALSE, the exogenous 'x' variables are modeled jointly with the other variables, and the model-implied statistics refect both sets of variables. If "default", the value is set depending on the estimator, and whether or not the model involves categorical endogenous variables.

fixed.x: If TRUE, the exogenous 'x' covariates are considered fixed variables and the means, variances and covariances of these variables are fixed to their sample values. If FALSE, they are considered random, and the means, variances and covariances are free parameters. If "default", the value is set depending on the mimic option.

orthogonal: If TRUE, the exogenous latent variables are assumed to be uncorrelated.

std.1v: If TRUE, the metric of each latent variable is determined by fixing their (residual) variances to 1.0. If FALSE, the metric of each latent variable is determined by fixing the factor loading of the first indicator to 1.0.

parameterization: Currently only used if data is categorical. If "delta", the delta parameterization is used. If "theta", the theta parameterization is used.

Model features (only available for the lavaan() function):

- auto.fix.first: If TRUE, the factor loading of the first indicator is set to 1.0 for every latent variable.
- auto.fix.single: If TRUE, the residual variance (if included) of an observed indicator is set to zero if it is the only indicator of a latent variable.
- auto.var: If TRUE, the residual variances and the variances of exogenous latent variables are included in the model and set free.
- auto.cov.lv.x: If TRUE, the covariances of exogenous latent variables are included in the model and set free.
- auto.cov.y: If TRUE, the covariances of dependent variables (both observed and latent) are included in the model and set free.
- auto.th: If TRUE, thresholds for limited dependent variables are included in the model and set free.
- auto.delta: If TRUE, response scaling parameters for limited dependent variables are included in the model and set free.

## Data options:

std.ov: If TRUE, all observed variables are standardized before entering the analysis.

missing: The default setting is "listwise": all cases with missing values are removed listwise from the data before the analysis starts. This is only valid if the data are missing completely at random (MCAR). Therefore, it may not be the optimal choice, but it can be useful for a first run. If the estimator belongs to the ML family, another option is "ml" (alias: "fiml" or "direct"). This corresponds to the so-called full information maximum likelihood approach (fiml), where we compute the likelihood case by case, using all available data from that case. Note that if the model contains exogenous observed covariates, and fixed.x = TRUE (the default), all cases with any missing values on these covariates will be deleted first. The option "ml.x" (alias: "fiml.x" or "direct.x") is similar to "ml", but does not delete any cases with missing values for the exogenous covariates, even if fixed.x = TRUE. (Note: all lavaan versions < 0.6 used "ml.x" instead of "ml"). If you wish to use multiple imputation, you need to use an external package (eg. mice) to generate imputed datasets, which can then be analyzed using the semList function. The semTools package contains several functions to do this automatically. Another option (with continuous data) is to use "two.stage" or "robust.two.stage". In this approach, we first estimate the sample statistics (mean vector, variance-covariance matrix) using an EM algorithm. Then, we use these estimated sample statistics as input for a regular analysis (as if the data were complete). The standard errors and test statistics are adjusted correctly to reflect the two-step procedure. The "robust.two.stage" option produces standard errors and a test statistic that are robust against non-normality. If (part of) the data is categorical, and the estimator is from the (W)LS family, the only option (besides listwise deletion) is "pairwise". In this three-step approach, missingness is only an issue in the first two steps. In the first step, we compute thresholds (for categorical variables) and means or intercepts (for continuous variables) using univariate information only. In this step, we simply ignore the missing values just like in mean(x, na.rm = TRUE). In the second step, we compute polychoric/polyserial/pearson correlations using

(only) two variables at a time. Here we use pairwise deletion: we only keep those observations for which both values are observed (not-missing). And this may change from pair to pair. By default, in the categorical case we use conditional.x = TRUE. Therefore, any cases with missing values on the exogenous covariates will be deleted listwise from the data first. Finally, if the estimator is "PML", the available options are "pairwise", "available.cases" and "doubly.robust". See the PML tutorial on the lavaan website for more information about these approaches.

#### Data summary options:

- sample.cov.rescale: If TRUE, the sample covariance matrix provided by the user is internally rescaled by multiplying it with a factor (N-1)/N. If "default", the value is set depending on the estimator and the likelihood option: it is set to TRUE if maximum likelihood estimation is used and likelihood="normal", and FALSE otherwise.
- ridge: Numeric. Small constant used for ridging. Only used if the sample covariance matrix is non positive definite.

### Multiple group options:

- group.label: A character vector. The user can specify which group (or factor) levels need to be selected from the grouping variable, and in which order. If missing, all grouping levels are selected, in the order as they appear in the data.
- group.partial: A vector of character strings containing the labels of the parameters which should be free in all groups (thereby overriding the group.equal argument for some specific parameters).
- group.w.free: Logical. If TRUE, the group frequencies are considered to be free parameters in the model. In this case, a Poisson model is fitted to estimate the group frequencies. If FALSE (the default), the group frequencies are fixed to their observed values.

## Estimation options:

estimator: The estimator to be used. Can be one of the following: "ML" for maximum likelihood,
"GLS" for generalized least squares, "WLS" for weighted least squares (sometimes called ADF
estimation), "ULS" for unweighted least squares and "DWLS" for diagonally weighted least
squares. These are the main options that affect the estimation. For convenience, the "ML"
option can be extended as "MLM", "MLMV", "MLMVS", "MLF", and "MLR". The estimation will
still be plain "ML", but now with robust standard errors and a robust (scaled) test statistic.
For "MLM", "MLMV", "MLMVS", classic robust standard errors are used (se="robust.sem"); for
"MLF", standard errors are based on first-order derivatives (information = "first.order");
for "MLR", 'Huber-White' robust standard errors are used (se="robust.huber.white"). In
addition, "MLM" will compute a Satorra-Bentler scaled (mean adjusted) test statistic (test="satorra.bentler")
, "MLMVS" will compute a mean and variance adjusted test statistic (Satterthwaite style) (test="mean.var.adjusted"),
"MLMV" will compute a mean and variance adjusted test statistic (scaled and shifted) (test="scaled.shifted"),
and "MLR" will compute a test statistic which is asymptotically equivalent to the Yuan-Bentler

T2-star test statistic (test="yuan.bentler.mplus"). Analogously, the estimators "WLSM" and "WLSMV" imply the "DWLS" estimator (not the "WLS" estimator) with robust standard errors and a mean or mean and variance adjusted test statistic. Estimators "ULSM" and "ULSMV" imply the "ULS" estimator with robust standard errors and a mean or mean and variance adjusted test statistic.

- likelihood: Only relevant for ML estimation. If "wishart", the wishart likelihood approach is used. In this approach, the covariance matrix has been divided by N-1, and both standard errors and test statistics are based on N-1. If "normal", the normal likelihood approach is used. Here, the covariance matrix has been divided by N, and both standard errors and test statistics are based on N. If "default", it depends on the mimic option: if mimic="lavaan" or mimic="Mplus", normal likelihood is used; otherwise, wishart likelihood is used.
- link: Currently only used if estimator is MML. If "logit", a logit link is used for binary and ordered observed variables. If "probit", a probit link is used. If "default", it is currently set to "probit" (but this may change).
- information: If "expected", the expected information matrix is used (to compute the standard errors). If "observed", the observed information matrix is used. If "first.order", the information matrix is based on the outer product of the casewise scores. See also the options "h1.information" and "observed.information" for further control. If "default", the value is set depending on the estimator, the missing argument, and the mimic option.
- h1.information: If "structured" (the default), the unrestricted (h1) information part of the (expected, first.order or observed if h1 is used) information matrix is based on the structured, or model-implied statistics (model-implied covariance matrix, model-implied mean vector, etc.).
  If "unstructured", the unrestricted (h1) information part is based on sample-based statistics (observed covariance matrix, observed mean vector, etc.)
- observed.information: If "hessian", the observed information matrix is based on the hessian of the objective function. If "h1", an approximation is used that is based on the observed information matrix of the unrestricted (h1) model.
- se: If "standard", conventional standard errors are computed based on inverting the (expected, observed or first.order) information matrix. If "robust.sem", conventional robust standard errors are computed. If "robust.huber.white", standard errors are computed based on the 'mlr' (aka pseudo ML, Huber-White) approach. If "robust", either "robust.sem" or "robust.huber.white" is used depending on the estimator, the mimic option, and whether the data are complete or not. If "boot" or "bootstrap", bootstrap standard errors are computed using standard bootstrapping (unless Bollen-Stine bootstrapping is requested for the test statistic; in this case bootstrap standard errors are computed using model-based bootstrapping). If "none", no standard errors are computed.
- test: If "standard", a conventional chi-square test is computed. If "Satorra-Bentler", a Satorra-Bentler scaled test statistic is computed. If "Yuan.Bentler", a Yuan-Bentler scaled test statistic is computed. If "Yuan.Bentler.Mplus", a test statistic is computed that is asymptotically equal to the Yuan-Bentler scaled test statistic. If "mean.var.adjusted" or "Satterthwaite", a mean and variance adjusted test statistic is compute. If "scaled.shifted", an alternative mean and variance adjusted test statistic is computed (as in Mplus version 6 or higher). If "boot" or "bootstrap" or "Bollen.Stine", the Bollen-Stine bootstrap is used to compute the bootstrap probability value of the test statistic. If "default", the value depends on the values of other arguments.

bootstrap: Number of bootstrap draws, if bootstrapping is used.

do.fit: If FALSE, the model is not fit, and the current starting values of the model parameters are preserved.

## Optimization options:

- control: A list containing control parameters passed to the external optimizer. By default, lavaan uses "nlminb". See the manpage of nlminb for an overview of the control parameters. If another (external) optimizer is selected, see the manpage for that optimizer to see the possible control parameters.
- optim.method: Character. The optimizer that should be used. For unconstrained optimization (the model syntax does not include any "==", ">" or "<" operators), the available options are "nlminb" (the default), "BFGS" and "L-BFGS-B". For constrained optimization, the only available option is "nlminb.constr".

## Categorical estimation options:

- zero.add: A numeric vector containing two values. These values affect the calculation of polychoric correlations when some frequencies in the bivariate table are zero. The first value only applies for 2x2 tables. The second value for larger tables. This value is added to the zero frequency in the bivariate table. If "default", the value is set depending on the "mimic" option. By default, lavaan uses zero.add = c(0.5. 0.0).
- zero.keep.margins: Logical. This argument only affects the computation of polychoric correlations for 2x2 tables with an empty cell, and where a value is added to the empty cell. If TRUE, the other values of the frequency table are adjusted so that all margins are unaffected. If "default", the value is set depending on the "mimic". The default is TRUE.
- zero.cell.warn: Logical. Only used if some observed endogenous variables are categorical. If TRUE, give a warning if one or more cells of a bivariate frequency table are empty.

### Starting values options:

start: If it is a character string, the two options are currently "simple" and "Mplus". In the first case, all parameter values are set to zero, except the factor loadings (set to one), the variances of latent variables (set to 0.05), and the residual variances of observed variables (set to half the observed variance). If "Mplus", we use a similar scheme, but the factor loadings are estimated using the fabin3 estimator (tsls) per factor. If start is a fitted object of class lavaan, the estimated values of the corresponding parameters will be extracted. If it is a parameter table, for example the output of the paramaterEstimates() function, the values of the est or start or ustart column (whichever is found first) will be extracted.

# Check options:

- check.start: Logical. If TRUE, the starting values are checked for possibly inconsistent values (for example values implying correlations larger than one). If needed, a warning is given.
- check.gradient: Logical. If TRUE, and the model converged, a warning is given if the optimizer decided that a (local) solution has been found, while not all elements of the (unscaled) gradient (as seen by the optimizer) are (near) zero, as they should be (the tolerance used is 0.001).

check.post: Logical. If TRUE, and the model converged, a check is performed after (post) fitting, to verify if the solution is admissable. This implies that all variances are non-negative, and all the model-implied covariance matrices are positive (semi-)definite. For the latter test, we tolerate a tiny negative eigenvalue that is smaller than .Machine\$double.eps^(3/4), treating it as being zero.

check.vcov: Logical. If TRUE, and the model converged, we check if the variance-covariance matrix of the free parameters is positive definite. We take into account possible equality and active inequality constraints. If needed, a warning is given.

## Verbosity options:

verbose: If TRUE, the function value is printed out during each iteration.

warn: If TRUE, some (possibly harmless) warnings are printed out during the iterations.

debug: If TRUE, debugging information is printed out.

#### Miscellaneous:

model.type: Set the model type: possible values are "cfa", "sem" or "growth". This may affect how starting values are computed, and may be used to alter the terminology used in the summary output, or the layout of path diagrams that are based on a fitted lavaan object.

mimic: If "Mplus", an attempt is made to mimic the Mplus program. If "EQS", an attempt is made to mimic the EQS program. If "default", the value is (currently) set to to "lavaan", which is very close to "Mplus".

representation: If "LISREL" the classical LISREL matrix representation is used to represent the model (using the all-y variant). No other options are available (for now).

implied: Logical. If TRUE, compute the model-implied statistics, and store them in the implied

h1: Logical. If TRUE, compute the unrestricted model and store the unrestricted summary statistics (and perhaps a loglikelihood) in the h1 slot.

baseline: Not used yet.

baseline.conditional.x.free.slopes: Logical. If TRUE, and conditional.x = TRUE, the (default) baseline model will allow the slopestructure to be unrestricted.

#### See Also

lavaan

# **Examples**

```
lavOptions()
lavOptions("std.lv")
lavOptions(c("std.lv", "orthogonal"))
```

lavPredict 53

_					
7	lav	ח∽	~	1:	$\sim$ +
	ıav		-	11	

*Predict the values of latent variables (and their indicators).* 

## **Description**

The main purpose of the lavPredict() function is to compute (or 'predict') estimated values for the latent variables in the model ('factor scores'). NOTE: the goal of this function is NOT to predict future values of dependent variables as in the regression framework!

# Usage

## Arguments

object	An object of class lavaan.	
--------	----------------------------	--

A character string. If "lv", estimated values for the latent variables in the model are computed. If "ov", model predicted values for the indicators of the latent variables in the model are computed. If "yhat", the estimated value for the observed indicators, given user-specified values for the latent variables provided by de ETA argument. If "fy", densities (or probabilities) for each observed indicator, given user-specified values for the latent variables provided by de ETA

argument.

newdata An optional data.frame, containing the same variables as the data.frame used

when fitting the model in object.

method A character string. In the linear case (when the indicators are continuous), the

possible options are "regression" or "Bartlett". In the categorical case, the two options are "EBM" for the Empirical Bayes Modal approach, and "ML" for

the maximum likelihood approach.

se Character. If "none", no standard errors are computed. If "standard", naive

standard errors are computed (assuming the parameters of the measurement

model are known). The standard errors are returned as an attribute.

label Logical. If TRUE, the columns are labeled.

fsm Logical. If TRUE, return the factor score matrix as an attribute. Only for nu-

meric data.

level Integer. Only used in a multilevel SEM. If level = 1, only factor scores for

latent variable defined at the first (within) level are computed; if level = 2, only factor scores for latent variables defined at the second (between) level are

computed.

optim.method Character string. Only used in the categorical case. If "nlminb" (the default in

0.5), the "nlminb()" function is used for the optimization. If "bfgs" or "BFGS" (the default in 0.6), the "optim()" function is used with the BFGS method.

ETA An optional matrix or list, containing latent variable values for each observation.

Used for computations when type = "ov".

54 lavPredict

#### **Details**

The predict() function calls the lavPredict() function with its default options.

If there are no latent variables in the model, type = "ov" will simply return the values of the observed variables. Note that this function can not be used to 'predict' values of dependent variables, given the values of independent values (in the regression sense). In other words, the structural component is completely ignored (for now).

#### See Also

lavaan

## **Examples**

```
data(HolzingerSwineford1939)
## fit model
HS.model \leftarrow 'visual = x1 + x2 + x3
              textual =^{\sim} x4 + x5 + x6
              speed =~ x7 + x8 + x9 '
fit <- cfa(HS.model, data = HolzingerSwineford1939)</pre>
head(lavPredict(fit))
head(lavPredict(fit, type = "ov"))
## merge factor scores to original data.frame
idx <- lavInspect(fit, "case.idx")</pre>
fscores <- lavPredict(fit)</pre>
## loop over factors
for (fs in colnames(fscores)) {
 HolzingerSwineford1939[idx, fs] <- fscores[ , fs]</pre>
}
head(HolzingerSwineford1939)
## multigroup models return a list of factor scores (one per group)
data(HolzingerSwineford1939)
mgfit <- update(fit, group = "school", group.equal = c("loadings", "intercepts"))</pre>
idx <- lavInspect(mgfit, "case.idx") # list: 1 vector per group</pre>
fscores <- lavPredict(mgfit)</pre>
                                      # list: 1 matrix per group
## loop over groups and factors
for (g in seq_along(fscores)) {
 for (fs in colnames(fscores[[g]])) {
   HolzingerSwineford1939[ idx[[g]], fs] <- fscores[[g]][ , fs]</pre>
 }
}
head(HolzingerSwineford1939)
```

lavResiduals 55

lavResiduals Residuals
------------------------

# Description

'lavResiduals' provides model residuals and standardized residuals from a fitted lavaan object, as well as various summaries of these residuals.

The 'residuals()' (and 'resid()') methods are just shortcuts to this function with a limited set of arguments.

# Usage

```
lavResiduals(object, type = "cor.bentler", se = FALSE, zstat = TRUE,
    summary = TRUE, h1.acov = "unstructured", add.type = TRUE,
    add.labels = TRUE, add.class = TRUE, drop.list.single.group = TRUE)
```

# Arguments

8	
object	An object of class lavaan.
type	Character. If type = "raw", this function returns the raw (= unscaled) difference between the observed and the expected (model-implied) summary statistics, as well as the standardized version of these residualds. If type = "cor", or type = "cor.bollen", the observed and model implied covariance matrices are first transformed to a correlation matrix (using cov2cor()), before the residuals are computed. If type = "cor.bentler", both the observed and model implied covariance matrices are rescaled by dividing the elements by the square roots of the corresponding variances of the observed covariance matrix.
se	Logical. If TRUE, show the estimated standard errors for the residuals.
zstat	Logical. If TRUE, show the standardized residuals, which are the raw residuals divided by the corresponding (estimated) standard errors.
summary	Logical. If TRUE, show various summaries of the (possibly scaled) residuals. When type = "raw", we compute the RMR. When type = "cor.bentler", we compute the SRMR. When type = "cor.bollen", we compute the CRMR. An unbiased version of these summaries is also computed, as well as a standard error, a z-statistic and a p-value for the test of exact fit based on these summaries.
h1.acov	Character. If "unstructured", the observed summary statistics are used as consistent estimates of the corresponding (unrestricted) population statistics. If "structured", the model-implied summary statistics are used as consistent estimates of the corresponding (unrestricted) population statistics. This affects the way the asymptotic variance matrix of the summary statistics is computed.
add.type	Logical. If TRUE, show the type of residuals in the output.
add.labels	If TRUE, variable names are added to the vectors and/or matrices.
add.class	If TRUE, vectors are given the 'lavaan.vector' class; matrices are given the 'lavaan.matrix' class, and symmetric matrices are given the 'lavaan.matrix.symmetric' class.  This only affects the way they are printed on the screen.

56 lavTables

```
drop.list.single.group
```

If FALSE, the results are returned as a list, where each element corresponds to a group (even if there is only a single group). If TRUE, the list will be unlisted if there is only a single group.

#### Value

If drop.list.single.group = TRUE, a list of (residualized) summary statistics, including type, standardized residuals, and summaries. If drop.list.single.group = FALSE, the list of summary statistics is nested within a list for each group.

#### References

Bentler, P.M. and Dijkstra, T. (1985). Efficient estimation via linearization in structural models. In Krishnaiah, P.R. (Ed.), Multivariate analysis - VI, (pp. 9-42). New York, NY: Elsevier.

Ogasawara, H. (2001). Standard errors of fit indices using residuals in structural equation modeling. Psychometrika, 66(3), 421-436.

Maydeu-Olivares, A. (2017). Assessing the size of model misfit in structural equation models. Psychometrika, 82(3), 533-558.

Standardized Residuals in Mplus. Document retrieved from URL http://www.statmodel.com/download/StandardizedResidua

## **Examples**

lavTables

lavaan frequency tables

## **Description**

Frequency tables for categorical variables and related statistics.

#### Usage

```
lavTables(object, dimension = 2L, type = "cells", categorical = NULL,
    group = NULL, statistic = "default", G2.min = 3, X2.min = 3,
    p.value = FALSE, output = "data.frame", patternAsString = TRUE)
```

57 lavTables

### **Arguments**

object Either a data. frame, or an object of class lavaan.

dimension Integer. If 0L, display all response patterns. If 1L, display one-dimensional

> (one-way) tables; if 2L, display two-dimensional (two-way or pairwise) tables. For the latter, we can change the information per row: if type = "cells", each

row is a cell in a pairwise table; if type = "table", each row is a table.

If "cells", display information for each cell in the (one-way or two-way) tatype

ble. If "table", display information per table. If "pattern", display response

patterns (implying "dimension = 0L").

Only used if object is a data. frame. Specify variables that need to be treated categorical

as categorical.

group Only used if object is a data. frame. Specify a grouping variable.

statistic Either a character string, or a vector of character strings requesting one or more

> statistics for each cell, pattern or table. Always available are X2 and G2 for the Pearson and LRT based goodness-of-fit statistics. A distinction is made between the unrestricted and restricted model. The statistics based on the former have an extension \*.un, as in X2.un and G2.un. If object is a data.frame, the unrestricted versions of the statistics are the only ones available. For oneway tables, additional statistics are the thresholds (th.un and th). For twoway tables and type = "table", the following statistics are available: X2, G2, cor (polychoric correlation), RMSEA and the corresponding unrestricted versions (X2. un etc). Additional statistics are G2. average, G2. nlarge and G2. plarge statistics based on the cell values G2: G2. average is the average of the G2 values in each cell of the two-way table; G2.nlarge is the number of cells with a G2

> value larger than G2.min, and G2.plarge is the proportion of cells with a G2 value larger than G2.min. A similar set of statistics based on X2 is also available.

If "default", the selection of statistics (if any) depends on the dim and type

arguments, and if the object is a data. frame or a fitted lavaan object.

G2.min Numeric. All cells with a G2 statistic larger than this number are considered 'large', as reflected in the (optional) "G2.plarge" and "G2.nlarge" columns.

X2.min Numeric. All cells with a X2 statistic larger than this number are considered 'large', as reflected in the (optional) "X2.plarge" and "X2.nlarge" columns.

Logical. If "TRUE", p-values are computed for requested statistics (eg G2 or X2) p.value

if possible.

output If "data.frame", the output is presented as a data.frame where each row is either a cell, a table, or a response pattern, depending on the "type" argument. If "table", the output is presented as a table (or matrix) or a list of tables. Only

a single statistic can be shown in this case, and if the statistic is empty, the

observed frequencies are shown.

patternAsString

Logical. Only used for response patterns (dimension = 0L). If "TRUE", response patterns are displayed as a compact string. If "FALSE", as many columns as

observed variables are displayed.

58 lavTablesFitCp

#### Value

If output = "data.frame", the output is presented as a data.frame where each row is either a cell, a table, or a response pattern, depending on the "type" argument. If output = "table" (only for two-way tables), a list of tables (if type = "cells") where each list element corresponds to a pairwise table, or if type = "table", a single table (per group). In both cases, the table entries are determined by the (single) statistic argument.

## References

Joreskog, K.G. & Moustaki, I. (2001). Factor analysis of ordinal variables: A comparison of three approaches. Multivariate Behavioral Research, 36, 347-387.

## See Also

varTable.

## **Examples**

```
HS9 <- HolzingerSwineford1939[,c("x1","x2","x3","x4","x5",
                                   "x6","x7","x8","x9")]
HSbinary <- as.data.frame( lapply(HS9, cut, 2, labels=FALSE) )</pre>
# using the data only
lavTables(HSbinary, dim = 0L, categorical = names(HSbinary))
lavTables(HSbinary, dim = 1L, categorical = names(HSbinary), stat=c("th.un"))
lavTables(HSbinary, dim = 2L, categorical = names(HSbinary), type = "table")
# fit a model
HS.model \leftarrow 'visual = x1 + x2 + x3
              textual =^{\sim} x4 + x5 + x6
              speed = ^{\sim} x7 + x8 + x9 '
fit <- cfa(HS.model, data=HSbinary, ordered=names(HSbinary))</pre>
lavTables(fit, 1L)
lavTables(fit, 2L, type="cells")
lavTables(fit, 2L, type="table", stat=c("cor.un", "G2", "cor"))
lavTables(fit, 2L, type="table", output="table", stat="X2")
```

lavTablesFitCp

Pairwise maximum likelihood fit statistics

## **Description**

Three measures of fit for the pairwise maximum likelihood estimation method that are based on likelihood ratios (LR) are defined:  $C_F$ ,  $C_M$ , and  $C_P$ . Subscript F signifies a comparison of model-implied proportions of full response patterns with observed sample proportions, subscript

lavTablesFitCp 59

M signifies a comparison of model-implied proportions of full response patterns with the proportions implied by the assumption of multivariate normality, and subscript P signifies a comparison of model-implied proportions of pairs of item responses with the observed proportions of pairs of item responses.

## Usage

```
lavTablesFitCf(object)
lavTablesFitCp(object, alpha = 0.05)
lavTablesFitCm(object)
```

## **Arguments**

object An object of class lavaan.

alpha The nominal level of signifiance of global fit.

## **Details**

 $C_F$ : The  $C_F$  statistic compares the log-likelihood of the model-implied proportions  $(\pi_r)$  with the observed proportions  $(p_r)$  of the full multivariate responses patterns:

$$C_F = 2N \sum_r p_r \ln[p_r/\hat{\pi}_r],$$

which asymptotically has a chi-square distribution with

$$df_F = m^k - n - 1,$$

where k denotes the number of items with discrete response scales, m denotes the number of response options, and n denotes the number of parameters to be estimated. Notice that  $C_F$  results may be biased because of large numbers of empty cells in the multivariate contingency table.

 $C_M$ : The  $C_M$  statistic is based on the  $C_F$  statistic, and compares the proportions implied by the model of interest (Model 1) with proportions implied by the assumption of an underlying multivariate normal distribution (Model 0):

$$C_M = C_{F1} - C_{F0},$$

where  $C_{F0}$  is  $C_F$  for Model 0 and  $C_{F1}$  is  $C_F$  for Model 1. Statistic  $C_M$  has a chi-square distribution with degrees of freedom

$$df_M = k(k-1)/2 + k(m-1) - n_1,$$

where k denotes the number of items with discrete response scales, m denotes the number of response options, and k(k-1)/2 denotes the number of polychoric correlations, k(m-1) denotes the number of thresholds, and  $n_1$  is the number of parameters of the model of interest. Notice that  $C_M$  results may be biased because of large numbers of empty cells in the multivariate contingency table. However, bias may cancels out as both Model 1 and Model 0 contain the same pattern of empty responses.

60 lavTablesFitCp

 $C_P$ : With the  $C_P$  statistic we only consider pairs of responses, and compare observed sample proportions (p) with model-implied proportions of pairs of responses $(\pi)$ . For items i and j we obtain a pairwise likelihood ratio test statistic  $C_{P_{ij}}$ 

$$C_{P_{ij}} = 2N \sum_{c_i=1}^{m} \sum_{c_i=1}^{m} p_{c_i,c_j} \ln[p_{c_i,c_j}/\hat{\pi}_{c_i,c_j}],$$

where m denotes the number of response options and N denotes sample size. The  $C_P$  statistic has an asymptotic chi-square distribution with degrees of freedom equal to the information  $(m^2 - 1)$  minus the number of parameters (2(m-1) thresholds and 1 correlation),

$$df_P = m^2 - 2(m-1) - 2.$$

As k denotes the number of items, there are k(k-1)/2 possible pairs of items. The  $C_P$  statistic should therefore be applied with a Bonferroni adjusted level of significance  $\alpha^*$ , with

$$\alpha^* = \alpha/(k(k-1)/2)),$$

to keep the family-wise error rate at  $\alpha$ . The hypothesis of overall goodness-of-fit is tested at  $\alpha$  and rejected as soon as  $C_P$  is significant at  $\alpha^*$  for at least one pair of items. Notice that with dichotomous items, m=2, and  $df_P=0$ , so that hypothesis can not be tested.

#### References

Barendse, M. T., Ligtvoet, R., Timmerman, M. E., & Oort, F. J. (2016). Structural Equation Modeling of Discrete data: Model Fit after Pairwise Maximum Likelihood. *Frontiers in psychology*, 7, 1-8.

Joreskog, K. G., & Moustaki, I. (2001). Factor analysis of ordinal variables: A comparison of three approaches. *Multivariate Behavioral Research*, *36*, 347-387.

#### See Also

lavTables, lavaan

# **Examples**

lavTestLRT 61

|--|

#### **Description**

LRT test for comparing (nested) lavaan models.

### **Usage**

#### **Arguments**

object An object of class lavaan.

... additional objects of class lavaan.

method Character string. The possible options are "satorra.bentler.2001", "satorra.bentler.2010"

and "satorra. 2000". See details.

H1 Not used yet

A.method Character string. The possible options are "exact" and "delta". This is only

used when method = "satorra.2000". It determines how the Jacobian of the constraint function (the matrix A) will be computed. Note that if A. method = "exact", the models must be nested in the parameter sense, while if A. method = "delta",

they only need to be nested in the covariance matrix sense.

scaled. shifted Logical. Only used when method = "satorra. 2000". If TRUE, we use a scaled

and shifted test statistic; if FALSE, we use a mean and variance adjusted (Sat-

terthwaite style) test statistic.

type Character. If "Chisq", the test statistic for each model is the (scaled or unscaled)

model fit test statistic. If "Cf", the test statistic for each model is computed by

the lavTablesFitCf function.

model.names Character vector. If provided, use these model names in the first column of the

anova table.

#### **Details**

The anova function for lavaan objects simply calls the lavTestLRT function, which has a few additional arguments.

If type = "Chisq" and the test statistics are scaled, a special scaled difference test statistic is computed. If method is "satorra.bentler.2001", a simple approximation is used described in Satorra & Bentler (2001). In some settings, this can lead to a negative test statistic. To ensure a positive test statistic, we can use the method proposed by Satorra & Bentler (2010). Alternatively, when method is "satorra.2000", the original formulas of Satorra (2000) are used.

62 lavTestScore

## Value

An object of class anova. When given a single argument, it simply returns the test statistic of this model. When given a sequence of objects, this function tests the models against one another in the order specified.

#### References

Satorra, A. (2000). Scaled and adjusted restricted tests in multi-sample analysis of moment structures. In Heijmans, R.D.H., Pollock, D.S.G. & Satorra, A. (eds.), Innovations in multivariate statistical analysis. A Festschrift for Heinz Neudecker (pp.233-247). London: Kluwer Academic Publishers.

Satorra, A., & Bentler, P. M. (2001). A scaled difference chi-square test statistic for moment structure analysis. Psychometrika, 66(4), 507-514.

Satorra, A., & Bentler, P. M. (2010). Ensuring postiveness of the scaled difference chi-square test statistic. Psychometrika, 75(2), 243-248.

# **Examples**

lavTestScore

Score test

## **Description**

Score test (or Lagrange Multiplier test) for releasing one or more fixed or constrained parameters in model.

## Usage

lavTestScore 63

## **Arguments**

object An object of class lavaan.

add Either a character string (typically between single quotes) or a parameter table

containing additional (currently fixed-to-zero) parameters for which the score

test must be computed.

release Vector of Integers. The indices of the constraints that should be released. The

indices correspond to the order of the equality constraints as they appear in the

parameter table.

univariate Logical. If TRUE, compute the univariate score statistics, one for each con-

straints.

cumulative Logical. If TRUE, order the univariate score statistics from large to small, and

compute a series of multivariate score statistics, each time adding an additional

constraint.

epc Logical. If TRUE, and we are releasing existing constraints, compute the ex-

pected parameter changes for the existing (free) parameters, for each released

constraint.

verbose Logical. Not used for now.

warn Logical. If TRUE, print out warnings if they occur.

information character indicating the type of information matrix to use (check lavInspect

for available options). "expected" information is the default, which provides

better control of Type I errors.

#### **Details**

This function can be used to compute both multivariate and univariate score tests. There are two modes: 1) releasing fixed-to-zero parameters (using the add argument), and 2) releasing existing equality constraints (using the release argument). The two modes can not be used simultaneously.

When adding new parameters, they should not already be part of the model (i.e. not listed in the parameter table). If you want to test for a parameter that was explicitly fixed to a constant (say to zero), it is better to label the parameter, and use an explicit equality constraint.

### Value

A list containing at least one data. frame:

- \$test: The total score test, with columns for the score test statistic (X2), the degrees of freedom (df), and a p value under the  $\chi^2$  distribution (p.value).
- \$uni: Optional (if univariate=TRUE). Each 1-df score test, equivalent to modification indices.
- \$cumulative: Optional (if cumulative=TRUE). Cumulative score tests.
- \$epc: Optional (if epc=TRUE). Parameter estimates, expected parameter changes, and expected parameter values if all the tested constraints were freed.

64 lavTestWald

## References

Bentler, P. M., & Chou, C. P. (1993). Some new covariance structure model improvement statistics. Sage Focus Editions, 154, 235-255.

# **Examples**

```
HS.model <- '
    visual = x1 + b1*x2 + x3
    textual = ^{\sim} x4 + b2*x5 + x6
    speed = ^{\sim} x7 + b3*x8 + x9
    b1 == b2
    b2 == b3
fit <- cfa(HS.model, data=HolzingerSwineford1939)</pre>
# test 1: release both two equality constraints
lavTestScore(fit, cumulative = TRUE)
# test 2: the score test for adding two (currently fixed
# to zero) cross-loadings
newpar = '
    visual =^{\sim} x9
    textual =~ x3
lavTestScore(fit, add = newpar)
# equivalently, "add" can be a parameter table specifying parameters to free,
# but must include some additional information:
PT.add <- data.frame(lhs = c("visual", "textual"),
                     op = c("=~","=~"),
                      rhs = c("x9","x3"),
                      user = 10L, # needed to identify new parameters
                      free = 1, # arbitrary numbers > 0
                      start = 0) # null-hypothesized value
PT.add
lavTestScore(fit, add = PT.add) # same result as above
```

lavTestWald

Wald test

# Description

Wald test for testing a linear hypothesis about the parameters of fitted lavaan object.

## Usage

```
lavTestWald(object, constraints = NULL, verbose = FALSE)
```

lav\_constraints 65

# **Arguments**

object An object of class lavaan.

constraints A character string (typically between single quotes) containing one or more

equality constraints. See examples for more details.

verbose Logical. If TRUE, print out the restriction matrix and the estimated restricted

values.

#### **Details**

The constraints are specified using the "==" operator. Both the left-hand side and the right-hand side of the equality can contain a linear combination of model parameters, or a constant (like zero). The model parameters must be specified by their user-specified labels. Names of defined parameters (using the ":=" operator) can be included too.

#### Value

A list containing three elements: the Wald test statistic (stat), the degrees of freedom (df), and a p-value under the chi-square distribution (p.value).

## **Examples**

```
HS.model <- '
    visual =~ x1 + b1*x2 + x3
    textual =~ x4 + b2*x5 + x6
    speed =~ x7 + b3*x8 + x9
'

fit <- cfa(HS.model, data=HolzingerSwineford1939)
# test 1: test about a single parameter
# this is the 'chi-square' version of the
# z-test from the summary() output
lavTestWald(fit, constraints = "b1 == 0")
# test 2: several constraints
con = '
    2*b1 == b3
    b2 - b3 == 0
'
lavTestWald(fit, constraints = con)</pre>
```

lav\_constraints

Utility Functions: Constraints

## Description

Utility functions for equality and inequality constraints.

66 lav\_constraints

#### Usage

#### **Arguments**

partable A lavaan parameter table.

Constraints A character string containing the constraints.

The A numeric vector. Optional vector with values for the model parameters in the parameter table.

Dogical. If TRUE, show debugging information.

An optional partable where the operator is one of '==', '>', '<' or ':=' txtOnly

Logical. If TRUE, only the body of the function is returned as a character string.

#### **Details**

This is a collection of lower-level constraint related functions that are used in the lavaan code. They are made public per request of package developers. Below is a brief description of what they do:

The lav\_constraints\_parse function parses the constraints specification (provided as a string, see example), and generates a list with useful information about the constraints.

The lav\_partable\_constraints\_ceq function creates a function which takes the (unconstrained) parameter vector as input, and returns the slack values for each equality constraint. If the equality constraints hold perfectly, this function returns zeroes.

The lav\_partable\_constraints\_ciq function creates a function which takes the (unconstrained) parameter vector as input, and returns the slack values for each inequality constraint.

The lav\_partable\_constraints\_def function creates a function which takes the (unconstrained) parameter vector as input, and returns the computed values of the defined parameters.

## **Examples**

If FALSE, a function is returned.

lav\_func 67

```
ceq(c(2,3,4))
```

lav\_func

Utility Functions: Gradient and Jacobian

# **Description**

Utility functions for computing the gradient of a scalar-valued function or the Jacobian of a vector-valued function by numerical approximation.

## Usage

## **Arguments**

func	A real-valued function returning a numeric scalar or a numeric vector.	
X	A numeric vector: the point(s) at which the gradient/Jacobian of the function should be computed.	
h	Numeric value representing a small change in 'x' when computing the gradient/Jacobian.	
	Additional arguments to be passed to the function 'func'.	
check.scalar	Logical. If TRUE, check if the function is scalar-valued.	
fallback.simple		
	I : 1 ICTRILE 1.4 C .: 1 .: C:1 11.4	

Logical. If TRUE, and the function evaluation fails, we call the corresponding simple (non-complex) method instead.

## **Details**

The complex versions use complex numbers to gain more precision, while retaining the simplicity (and speed) of the simple forward method (see references). These functions were added to lavaan (around 2012) when the complex functionality was not part of the numDeriv package. They were used internally, and made public in 0.5-17 per request of other package developers.

#### References

Squire, W. and Trapp, G. (1998). Using Complex Variables to Estimate Derivatives of Real Functions. SIAM Review, 40(1), 110-112.

## **Examples**

```
# very accurate complex method
lav_func_gradient_complex(func = exp, x = 1) - exp(1)
# less accurate forward method
lav_func_gradient_simple(func = exp, x = 1) - exp(1)
# very accurate complex method
diag(lav_func_jacobian_complex(func = exp, x = c(1,2,3))) - exp(c(1,2,3))
# less accurate forward method
diag(lav_func_jacobian_simple(func = exp, x = c(1,2,3))) - exp(c(1,2,3))
```

lav\_matrix

Utility Functions: Matrices and Vectors

## **Description**

Utility functions for Matrix and Vector operations.

#### Usage

```
# matrix to vector
lav_matrix_vec(A)
lav_matrix_vecr(A)
lav_matrix_vech(S, diagonal = TRUE)
lav_matrix_vechr(S, diagonal = TRUE)
# matrix/vector indices
lav_matrix_vech_idx(n = 1L, diagonal = TRUE)
lav_matrix_vech_row_idx(n = 1L, diagonal = TRUE)
lav_matrix_vech_col_idx(n = 1L, diagonal = TRUE)
lav_matrix_vechr_idx(n = 1L, diagonal = TRUE)
lav_matrix_vechru_idx(n = 1L, diagonal = TRUE)
lav_matrix_diag_idx(n = 1L)
lav_matrix_diagh_idx(n = 1L)
lav_matrix_antidiag_idx(n = 1L)
# vector to matrix
lav_matrix_vech_reverse(x, diagonal = TRUE)
lav_matrix_vechru_reverse(x, diagonal = TRUE)
lav_matrix_upper2full(x, diagonal = TRUE)
lav_matrix_vechr_reverse(x, diagonal = TRUE)
lav_matrix_vechu_reverse(x, diagonal = TRUE)
lav_matrix_lower2full(x, diagonal = TRUE)
```

# the duplication matrix

```
lav_matrix_duplication(n = 1L)
lav_matrix_duplication_pre(A = matrix(0,0,0))
lav_matrix_duplication_post(A = matrix(0,0,0))
lav_matrix_duplication_pre_post(A = matrix(0,0,0))
lav_matrix_duplication_ginv(n = 1L)
lav_matrix_duplication_ginv_pre(A = matrix(0,0,0))
lav_matrix_duplication_ginv_post(A = matrix(0,0,0))
lav_matrix_duplication_ginv_pre_post(A = matrix(0,0,0))
# the commutation matrix
lav_matrix_commutation(m = 1L, n = 1L)
lav_matrix_commutation_pre(A = matrix(0,0,0))
lav_matrix_commutation_mn_pre(A, m = 1L, n = 1L)
# sample statistics
lav_matrix_cov(Y, ybar = NULL)
# other matrix operations
lav_matrix_symmetric_sqrt(S = matrix(0,0,0))
lav_matrix_orthogonal_complement(A = matrix(0,0,0))
lav_matrix_bdiag(...)
lav_matrix_trace(..., check = TRUE)
```

#### **Arguments**

Α	A general matrix.
S	A symmetric matrix.
Υ	A matrix representing a (numeric) dataset.
diagonal	Logical. If TRUE, include the diagonal.
n	Integer. When it is the only argument, the dimension of a square matrix. If m is also provided, the number of column of the matrix.
m	Integer. The number of rows of a matrix.
x	Numeric. A vector.
ybar	Numeric. The mean vector of the matrix.
	One or more matrices, or a list of matrices.
check	Logical. If check = TRUE, we check if the (final) matrix is square.

## **Details**

These are a collection of lower-level matrix/vector related functions that are used throughout the lavaan code. They are made public per request of package developers. Below is a brief description of what they do:

The lav\_matrix\_vec function implements the vec operator (for 'vectorization') and transforms a matrix into a vector by stacking the columns of the matrix one underneath the other.

The lav\_matrix\_vecr function is similar to the lav\_matrix\_vec function but transforms a matrix into a vector by stacking the rows of the matrix one underneath the other.

The lav\_matrix\_vech function implements the vech operator (for 'half vectorization') and transforms a symmetric matrix into a vector by stacking the columns of the matrix one underneath the other, but eliminating all supradiagonal elements. If diagonal = FALSE, the diagonal elements are also eliminated.

The lav\_matrix\_vechr function is similar to the lav\_matrix\_vech function but transforms a matrix into a vector by stacking the rows of the matrix one underneath the other, eliminating all supradiagonal elements.

The lav\_matrix\_vech\_idx function returns the vector indices of the lower triangular elements of a symmetric matrix of size n, column by column.

The lav\_matrix\_vech\_row\_idx function returns the row indices of the lower triangular elements of a symmetric matrix of size n.

The lav\_matrix\_vech\_col\_idx function returns the column indices of the lower triangular elements of a symmetric matrix of size n.

The lav\_matrix\_vechr\_idx function returns the vector indices of the lower triangular elements of a symmetric matrix of size n, row by row.

The lav\_matrix\_vechu\_idx function returns the vector indices of the upper triangular elements of a symmetric matrix of size n, column by column.

The lav\_matrix\_vechru\_idx function returns the vector indices of the upper triangular elements of a symmetric matrix of size n, row by row.

The lav\_matrix\_diag\_idx function returns the vector indices of the diagonal elements of a symmetric matrix of size n.

The lav\_matrix\_diagh\_idx function returns the vector indices of the lower part of a symmetric matrix of size n.

The lav\_matrix\_antidiag\_idx function returns the vector indices of the anti diagonal elements a symmetric matrix of size n.

The lav\_matrix\_vech\_reverse function (alias: lav\_matrix\_vechru\_reverse and lav\_matrix\_upper2full) creates a symmetric matrix, given only upper triangular elements, row by row. If diagonal = FALSE, an diagonal with zero elements is added.

The lav\_matrix\_vechr\_reverse (alias: lav\_matrix\_vechu\_reverse and lav\_matrix\_lower2full) creates a symmetric matrix, given only the lower triangular elements, row by row. If diagonal = FALSE, an diagonal with zero elements is added.

The lav\_matrix\_duplication function generates the duplication matrix for a symmetric matrix of size n. This matrix duplicates the elements in vech(S) to create vec(S) (where S is symmetric). This matrix is very sparse, and should probably never be explicitly created. Use one of the functions below.

The lav\_matrix\_duplication\_pre function computes the product of the transpose of the duplication matrix and a matrix A. The A matrix should have n\*n rows, where n is an integer. The duplication matrix is not explicitly created.

The lav\_matrix\_duplication\_post function computes the product of a matrix A with the duplication matrix. The A matrix should have n\*n columns, where n is an integer. The duplication matrix is not explicitly created.

The lav\_matrix\_duplication\_pre\_post function first pre-multiplies a matrix A with the transpose of the duplication matrix, and then post multiplies the result again with the duplication matrix.

A must be square matrix with n\*n rows and columns, where n is an integer. The duplication matrix is not explicitly created. multiplies a matrix A with the

The lav\_matrix\_duplication\_ginv function computes the generalized inverse of the duplication matrix. The matrix removes the duplicated elements in vec(S) to create vech(S). This matrix is very sparse, and should probably never be explicitly created. Use one of the functions below.

The lav\_matrix\_duplication\_ginv\_pre function computes the product of the generalized inverse of the duplication matrix and a matrix A with n\*n rows, where n is an integer. The generalized inverse of the duplication matrix is not explicitly created.

The lav\_matrix\_duplication\_ginv\_post function computes the product of a matrix A (with n\*n columns, where n is an integer) and the transpose of the generalized inverse of the duplication matrix. The generalized inverse of the duplication matrix is not explicitly created.

The lav\_matrix\_duplication\_ginv\_pre\_post function first pre-multiplies a matrix A with the transpose of the generalized inverse of the duplication matrix, and the post multiplies the result again with the transpose of the generalized inverse matrix. The matrix A must be square with n\*n rows and columns, where n is an integer. The generalized inverse of the duplication matrix is not explicitly created.

The lav\_matrix\_commutation function computes the commutation matrix which is a permutation matrix which transforms vec(A) (with m rows and n columns) into vec(t(A)).

The lav\_matrix\_commutation\_pre function computes the product of the commutation matrix with a matrix A, without explicitly creating the commutation matrix. The matrix A must have n\*n rows, where n is an integer.

The lav\_matrix\_commutation\_mn\_pre function computes the product of the commutation matrix with a matrix A, without explicitly creating the commutation matrix. The matrix A must have m\*n rows, where m and n are integers.

The lav\_matrix\_cov function computes the sample covariance matrix of its input matrix, where the elements are divided by N (the number of rows).

The lav\_matrix\_symmetric\_sqrt function computes the square root of a positive definite symmetric matrix (using an eigen decomposition). If some of the eigenvalues are negative, they are silently fixed to zero.

The lav\_matrix\_orthogonal\_complement function computes an orthogonal complement of the matrix A, using a qr decomposition.

The lav\_matrix\_bdiag function constructs a block diagonal matrix from its arguments.

The lav\_matrix\_trace function computes the trace (the sum of the diagonal elements) of a single (square) matrix, or if multiple matrices are provided (either as a list, or as multiple arguments), we first compute their product (which must result in a square matrix), and then we compute the trace; if check = TRUE, we check if the (final) matrix is square.

#### References

Magnus, J. R. and H. Neudecker (1999). Matrix Differential Calculus with Applications in Statistics and Econometrics, Second Edition, John Wiley.

## **Examples**

# upper elements of a 3 by 3 symmetric matrix (row by row)

72 lav\_model

```
x <- c(30, 16, 5, 10, 3, 1)
# construct full symmetric matrix
S <- lav_matrix_upper2full(x)

# compute the normal theory `Gamma' matrix given a covariance
# matrix (S), using the formula: Gamma = 2 * D^{+} (S %x% S) t(D^{+})
Gamma.NT <- 2 * lav_matrix_duplication_ginv_pre_post(S %x% S)
Gamma.NT</pre>
```

lav\_model

lavaan model functions

# Description

Utility functions related to internal model representation (lavmodel)

## Usage

#### **Arguments**

lavmodel	An internal representation of a lavaan model.
x	Numeric.A vector containing the values of all the free model parameters.
GLIST	List. A list of model matrices, similar to the output of lavInspect(object, "est").
type	Character string. If "free", only return the free model parameters. If "user", return all the parameters (free and fixed) as they appear in the user-specified parameter table.
extra	Logical. If TRUE, also include values for rows in the parameter table where the operator is one of ":=", "==", "<" or ">".
lavpartable	A parameter table.
VCOV	Numeric matrix containing an estimate of the variance covariance matrix of the free model parameters.
BOOT	Numeric matrix containing the bootstrap based parameter estimates (in the columns) for each bootstrap sample (in the rows).

lav\_partable 73

#### **Examples**

lav\_partable

lavaan partable functions

## **Description**

Utility functions related to the parameter table (partable)

## Usage

```
# extract information from a parameter table
lav_partable_df(partable)
lav_partable_ndat(partable)
lav_partable_npar(partable)
lav_partable_attributes(partable, pta = NULL)
# generate parameter labels
lav_partable_labels(partable, blocks = c("group", "level"),
                    group.equal = "", group.partial = "", type = "user")
# generate parameter table for specific models
lav_partable_independence(lavobject = NULL, lavdata = NULL,
   lavpta = NULL, lavoptions = NULL, lavsamplestats = NULL,
    sample.cov = NULL, sample.mean = NULL, sample.slopes = NULL,
   sample.th = NULL, sample.th.idx = NULL,
    sample.cov.x = NULL, sample.mean.x = NULL)
lav_partable_unrestricted(lavobject = NULL, lavdata = NULL,
    lavpta = NULL, lavoptions = NULL, lavsamplestats = NULL,
    sample.cov = NULL, sample.mean = NULL, sample.slopes = NULL,
    sample.th = NULL, sample.th.idx = NULL,
    sample.cov.x = NULL, sample.mean.x = NULL)
lav_partable_from_lm(object, est = FALSE, label = FALSE,
   as.data.frame. = FALSE)
# complete a parameter table only containing a few columns (lhs,op,rhs)
```

74 lav\_partable

```
lav_partable_complete(partable = NULL, start = TRUE)

# merge two parameter tables
lav_partable_merge(pt1 = NULL, pt2 = NULL, remove.duplicated = FALSE,
    fromLast = FALSE, warn = TRUE)
```

#### **Arguments**

partable A parameter table. see lavParTable for more information.

blocks Character vector. Which columns in the parameter table should be taken to

distinguish between different blocks of parameters (and hence be given different labels)? If "blocks" includes "group", a suffix ".g" and the group number (or group label) is added for the parameters of all but the first group. If "blocks" includes "level", a suffix ".1" and the level number is added for the parameters of all but the first level. If "blocks" includes, say "foo", a suffix ".foo" and

the corresponding value of "foo" is added to all parameters.

group.equal The same options can be used here as in the fitting functions. Parameters that

are constrained to be equal across groups will be given the same label.

group.partial A vector of character strings containing the labels of the parameters which

should be free in all groups.

type Character string. Can be either 'user' or 'free' to select all entries or only the

free parameters from the parameter table respectively.

lavobject An object of class 'lavaan'. If this argument is provided, it should be the only

argument. All the values for the other arguments are extracted from this object.

lavdata An object of class 'lavData'. The Data slot from a lavaan object.

lavoptions A names list. The Options lsot from a lavaan object.

lavsamplestats An object of class 'lavSampleStats'. The SampleStats slot from a lavaan object.

lavpta The pta (parameter table attributes) slot from a lavaan object.

sample.cov Optional list of numeric matrices. Each list element contains a sample variance-

covariance matrix for this group. If provided, these values will be used as start-

ing values.

sample.mean Optional list of numeric vectors. Each list element contains a sample mean

vector for this group. If provided, these values will be used as starting values.

sample.slopes Optional list of numeric matrices. Each list element contains the sample slopes

for this group (only used when conditional.x = TRUE). If provided, these

values will be used as starting values.

sample.th Optional list of numeric vectors. Each list element contains a vector of sample

thresholds for this group. If provided (and also sample.th.idx is provided), these

values will be used as starting values.

sample.th.idx Optional list of integers. Each list contains the threshold indices for this group.

sample.cov.x Optional list of numeric matrices. Each list element contains a sample variance-

covariance matrix for the exogenous variables for this group (only used when conditional.x = TRUE). If provided, these values will be used as starting

values.

sample.mean.x Optional list of numeric vectors. Each list element contains a sample mean vec-

tor for the exogenous variables for this group (only used when conditional. x = TRUE).

If provided, these values will be used as starting values.

est Logical. If TRUE, include the fitted estimates in the parameter table.

label Logical. If TRUE, include parameter labels in the parameter table.

as.data.frame. Logical. If TRUE, return the parameter table as a data.frame.

object An object of class 1m.

start Logical. If TRUE, include a start column, based on the simple method for gen-

erating starting values.

pta A list containing parameter attributes.

pt1 A parameter table. pt2 A parameter table.

remove.duplicated

Logical. If TRUE, remove duplicated elements when merging two parameter

tables.

fromLast Logical. If TRUE, duplicated elements are considered from the bottom of the

merged parameter table.

warn Logical. If codeTRUE, a warning is produced when duplicated elements are

found, when merging two parameter tables.

## **Examples**

model.syntax

The Lavaan Model Syntax

## **Description**

The lavaan model syntax describes a latent variable model. The function lavaanify turns it into a table that represents the full model as specified by the user. We refer to this table as the parameter table.

#### Usage

```
lavaanify(model = NULL, meanstructure = FALSE, int.ov.free = FALSE,
   int.lv.free = FALSE, orthogonal = FALSE, std.lv = FALSE,
   conditional.x = FALSE, fixed.x = TRUE, parameterization = "delta",
   constraints = NULL, auto = FALSE, model.type = "sem",
   auto.fix.first = FALSE, auto.fix.single = FALSE, auto.var = FALSE,
   auto.cov.lv.x = FALSE, auto.cov.y = FALSE, auto.th = FALSE,
   auto.delta = FALSE, varTable = NULL, ngroups = 1L, group.equal = NULL,
   group.partial = NULL, group.w.free = FALSE,
   debug = FALSE, warn = TRUE, as.data.frame. = TRUE)
lavParTable(model = NULL, meanstructure = FALSE, int.ov.free = FALSE,
    int.lv.free = FALSE, orthogonal = FALSE, std.lv = FALSE,
    conditional.x = FALSE, fixed.x = TRUE, parameterization = "delta",
    constraints = NULL, auto = FALSE, model.type = "sem",
    auto.fix.first = FALSE, auto.fix.single = FALSE, auto.var = FALSE,
   auto.cov.lv.x = FALSE, auto.cov.y = FALSE, auto.th = FALSE,
   auto.delta = FALSE, varTable = NULL, ngroups = 1L, group.equal = NULL,
    group.partial = NULL, group.w.free = FALSE,
   debug = FALSE, warn = TRUE, as.data.frame. = TRUE)
lavParseModelString(model.syntax = '', as.data.frame. = FALSE,
                    warn = TRUE, debug = FALSE)
```

# Arguments

8	
model	A description of the user-specified model. Typically, the model is described using the lavaan model syntax; see details for more information. Alternatively, a parameter table (e.g., the output of lavParseModelString is also accepted.
model.syntax	The model syntax specifying the model. Must be a literal string.
meanstructure	If TRUE, intercepts/means will be added to the model both for both observed and latent variables.
int.ov.free	If FALSE, the intercepts of the observed variables are fixed to zero.
int.lv.free	If FALSE, the intercepts of the latent variables are fixed to zero.
orthogonal	If TRUE, the exogenous latent variables are assumed to be uncorrelated.
std.lv	If TRUE, the metric of each latent variable is determined by fixing their variances to 1.0. If FALSE, the metric of each latent variable is determined by fixing the factor loading of the first indicator to 1.0.
conditional.x	If TRUE, we set up the model conditional on the exogenous 'x' covariates; the model-implied sample statistics only include the non-x variables. If FALSE, the exogenous 'x' variables are modeled jointly with the other variables, and the model-implied statistics refect both sets of variables.
fixed.x	If TRUE, the exogenous 'x' covariates are considered fixed variables and the means, variances and covariances of these variables are fixed to their sample values. If FALSE, they are considered random, and the means, variances and

covariances are free parameters.

nar	camata	r172	tion
vai	amete	1 1 2 4	CIOII

Currently only used if data is categorical. If "delta", the delta parameterization

is used. If "theta", the theta parameterization is used.

constraints Additional (in)equality constraints. See details for more information.

auto If TRUE, the default values are used for the auto.\* arguments, depending on the

value of model.type.

model.type Either "sem" or "growth"; only used if auto=TRUE.

auto.fix.first If TRUE, the factor loading of the first indicator is set to 1.0 for every latent

variable.

auto.fix.single

If TRUE, the residual variance (if included) of an observed indicator is set to zero

if it is the only indicator of a latent variable.

auto.var If TRUE, the residual variances and the variances of exogenous latent variables

are included in the model and set free.

auto.cov.lv.x If TRUE, the covariances of exogenous latent variables are included in the model

and set free.

auto.cov.y If TRUE, the covariances of dependent variables (both observed and latent) are

included in the model and set free.

auto.th If TRUE, thresholds for limited dependent variables are included in the model

and set free.

auto.delta If TRUE, response scaling parameters for limited dependent variables are in-

cluded in the model and set free.

varTable The variable table containing information about the observed variables in the

model.

ngroups The number of (independent) groups.

group . equal A vector of character strings. Only used in a multiple group analysis. Can be one

or more of the following: "loadings", "intercepts", "means", "regressions", "residuals" or "covariances", specifying the pattern of equality constraints

across multiple groups.

group.partial A vector of character strings containing the labels of the parameters which

should be free in all groups (thereby overriding the group.equal argument for

some specific parameters).

group.w.free Logical. If TRUE, the group frequencies are considered to be free parameters in

the model. In this case, a Poisson model is fitted to estimate the group frequencies. If FALSE (the default), the group frequencies are fixed to their observed

values.

warn If TRUE, some (possibly harmless) warnings are printed out.

as.data.frame. If TRUE, return the list of model parameters as a data.frame.

debug If TRUE, debugging information is printed out.

#### **Details**

The model syntax consists of one or more formula-like expressions, each one describing a specific part of the model. The model syntax can be read from a file (using readLines), or can be specified as a literal string enclosed by single quotes as in the example below.

```
myModel <- '
  # 1. latent variable definitions
    f1 = y1 + y2 + y3
    f2 = y4 + y5 + y6
    f3 = y7 + y8 +
        y9 + y10
    f4 = y11 + y12 + y13
  ! this is also a comment
  # 2. regressions
    f1 \sim f3 + f4
    f2 ~ f4
   y1 + y2 \sim x1 + x2 + x3
  # 3. (co)variances
    y1 ~~ y1
   y2 ~~ y4 + y5
   f1 ~~ f2
  # 4. intercepts
   f1 ~ 1; y5 ~ 1
  # 5. thresholds
   y11 | t1 + t2 + t3
   y12 | t1
   y13 | t1 + t2
  # 6. scaling factors
    y11 ~*~ y11
   y12 ~*~ y12
    y13 ~*~ y13
  # 7. formative factors
    f5 < z1 + z2 + z3 + z4
```

Blank lines and comments can be used in between the formulas, and formulas can be split over multiple lines. Both the sharp (#) and the exclamation (!) characters can be used to start a comment. Multiple formulas can be placed on a single line if they are separated by a semicolon (;).

There can be seven types of formula-like expressions in the model syntax:

1. Latent variable definitions: The "=~" operator can be used to define (continuous) latent variables. The name of the latent variable is on the left of the "=~" operator, while the terms on

the right, separated by "+" operators, are the indicators of the latent variable. The operator "=~" can be read as "is manifested by".

- 2. Regressions: The "~" operator specifies a regression. The dependent variable is on the left of a "~" operator and the independent variables, separated by "+" operators, are on the right. These regression formulas are similar to the way ordinary linear regression formulas are used in R, but they may include latent variables. Interaction terms are currently not supported.
- 3. Variance-covariances: The "~~" ('double tilde') operator specifies (residual) variances of an observed or latent variable, or a set of covariances between one variable, and several other variables (either observed or latent). Several variables, separated by "+" operators can appear on the right. This way, several pairwise (co)variances involving the same left-hand variable can be expressed in a single expression. The distinction between variances and residual variances is made automatically.
- 4. Intercepts: A special case of a regression formula can be used to specify an intercept (or a mean) of either an observed or a latent variable. The variable name is on the left of a "~" operator. On the right is only the number "1" representing the intercept. Including an intercept formula in the model automatically implies meanstructure = TRUE. The distinction between intercepts and means is made automatically.
- 5. Thresholds: The "|" operator can be used to define the thresholds of categorical endogenous variables (on the left hand side of the operator). By convention, the thresholds (on the right hand sided, separated by the "+" operator, are named "t1", "t2", etcetera.
- 6. Scaling factors: The "~\*~" operator defines a scale factor. The variable name on the left hand side must be the same as the variable name on the right hand side. Scale factors are used in the Delta parameterization, in a multiple group analysis when factor indicators are categorical.
- 7. Formative factors: The "<~" operator can be used to define a formative factor (on the right hand side of the operator), in a similar why as a reflexive factor is defined (using the "=~" operator). This is just syntax sugar to define a phantom latent variable (equivalent to using "f =~ 0"). And in addition, the (residual) variance of the formative factor is fixed to zero.

Usually, only a single variable name appears on the left side of an operator. However, if multiple variable names are specified, separated by the "+" operator, the formula is repeated for each element on the left side (as for example in the third regression formula in the example above). The only exception are scaling factors, where only a single element is allowed on the left hand side.

In the right-hand side of these formula-like expressions, each element can be modified (using the "\*" operator) by either a numeric constant, an expression resulting in a numeric constant, an expression resulting in a character vector, or one of three special functions: start(), label() and equal(). This provides the user with a mechanism to fix parameters, to provide alternative starting values, to label the parameters, and to define equality constraints among model parameters. All "\*" expressions are referred to as *modifiers*. They are explained in more detail in the following sections.

# **Fixing parameters**

It is often desirable to fix a model parameter that is otherwise (by default) free. Any parameter in a model can be fixed by using a modifier resulting in a numerical constaint. Here are some examples:

• Fixing the regression coefficient of the predictor x2:

$$y \sim x1 + 2.4*x2 + x3$$

• Specifying an orthogonal (zero) covariance between two latent variables:

```
f1 ~~ 0*f2
```

• Specifying an intercept and a linear slope in a growth model:

```
i = 1*y11 + 1*y12 + 1*y13 + 1*y14

s = 0*y11 + 1*y12 + 2*y13 + 3*y14
```

Instead of a numeric constant, one can use a mathematical function that returns a numeric constant, for example sqrt(10). Multiplying with NA will force the corresponding parameter to be free.

## Starting values

User-provided starting values can be given by using the special function start(), containing a numeric constant. For example:

```
y \sim x1 + start(1.0)*x2 + x3
```

Note that if a starting value is provided, the parameter is not automatically considered to be free.

## Parameter labels and equality constraints

Each free parameter in a model is automatically given a name (or label). The name given to a model parameter consists of three parts, coerced to a single character vector. The first part is the name of the variable in the left-hand side of the formula where the parameter was implied. The middle part is based on the special 'operator' used in the formula. This can be either one of "=~", "~" or "~~". The third part is the name of the variable in the right-hand side of the formula where the parameter was implied, or "1" if it is an intercept. The three parts are pasted together in a single string. For example, the name of the fixed regression coefficient in the regression formula  $y \sim x1 + 2.4*x2 + x3$  is the string " $y\sim x2$ ". The name of the parameter corresponding to the covariance between two latent variables in the formula f1  $\sim$  f2 is the string "f1 $\sim$ f2".

Although this automatic labeling of parameters is convenient, the user may specify its own labels for specific parameters simply by pre-multiplying the corresponding term (on the right hand side of the operator only) by a character string (starting with a letter). For example, in the formula f1 =~ x1 + x2 + mylabel\*x3, the parameter corresponding with the factor loading of x3 will be named "mylabel". An alternative way to specify the label is as follows: f1 =~ x1 + x2 + label("mylabel")\*x3, where the label is the argument of special function label(); this can be useful if the label contains a space, or an operator (like "~").

To constrain a parameter to be equal to another target parameter, there are two ways. If you have specified your own labels, you can use the fact that *equal labels imply equal parameter values*. If you rely on automatic parameter labels, you can use the special function equal(). The argument of equal() is the (automatic or user-specified) name of the target parameter. For example, in the confirmatory factor analysis example below, the intercepts of the three indicators of each latent variable are constrained to be equal to each other. For the first three, we have used the default names. For the last three, we have provided a custom label for the y2a intercept.

```
model <- '
    # two latent variables with fixed loadings
    f1 =~ 1*y1a + 1*y1b + 1*y1c</pre>
```

```
f2 =~ 1*y2a + 1*y2b + 1*y2c

# intercepts constrained to be equal
# using the default names
  y1a ~ 1
  y1b ~ equal("y1a~1") * 1
  y1c ~ equal("y1a~1") * 1

# intercepts constrained to be equal
# using a custom label
  y2a ~ int2*1
  y2b ~ int2*1
  y2c ~ int2*1
```

#### Multiple groups

In a multiple group analysis, modifiers that contain a single constant must be replaced by a vector, having the same length as the number of groups. The only exception are numerical constants (for fixing values): if you provide only a single number, the same number will be used for all groups. However, it is safer (and cleaner) to specify the same number of elements as the number of groups. For example, if there are two groups:

```
HS.model <- ' visual =~ x1 + 0.5*x2 + c(0.6, 0.8)*x3

textual =~ x4 + start(c(1.2, 0.6))*x5 + x6

speed =~ x7 + x8 + c(x9.group1, x9.group2)*x9 '
```

In this example, the factor loading of the 'x2' indicator is fixed to the value 0.5 for all groups. However, the factor loadings of the 'x3' indicator are fixed to 0.6 and 0.8 for group 1 and group 2 respectively. The same logic is used for all modifiers. Note that character vectors can contain unquoted strings.

## Multiple modifiers

In the model syntax, you can specify a variable more than once on the right hand side of an operator; therefore, several 'modifiers' can be applied simultaneously; for example, if you want to fix the value of a parameter and also label that parameter, you can use something like:

```
f1 = x1 + x2 + 4*x3 + x3.loading*x3
```

#### References

Yves Rosseel (2012). lavaan: An R Package for Structural Equation Modeling. Journal of Statistical Software, 48(2), 1-36. URL http://www.jstatsoft.org/v48/i02/.

82 modificationIndices

#### **Description**

Given a fitted lavaan object, compute the modification indices (= univariate score tests) for a selected set of fixed-to-zero parameters.

## Usage

#### **Arguments**

object	An object of class layaan.
object	All Object of class Lavadii.

standardized If TRUE, two extra columns (sepc.lv and sepc.all) will contain standardized val-

ues for the epc's. In the first column (sepc.lv), standardizization is based on the variances of the (continuous) latent variables. In the second column (sepc.all), standardization is based on both the variances of both (continuous) observed and latent variables. (Residual) covariances are standardized using (residual)

variances.

cov.std Logical. See standardizedSolution.

information character indicating the type of information matrix to use (check lavInspect

for available options). "expected" information is the default, which provides

better control of Type I errors.

power If TRUE, the (post-hoc) power is computed for each modification index, using the

values of delta and alpha.

delta The value of the effect size, as used in the post-hoc power computation, currently

using the unstandardized metric of the epc column.

alpha The significance level used for deciding if the modification index is statistically

significant or not.

high.power If the computed power is higher than this cutoff value, the power is considered

'high'. If not, the power is considered 'low'. This affects the values in the

'decision' column in the output.

mplus2lavaan 83

sort.	Logical. If TRUE, sort the output using the values of the modification index values. Higher values appear first.
minimum.value	Numeric. Filter output and only show rows with a modification index value equal or higher than this minimum value.
maximum.number	Integer. Filter output and only show the first maximum number rows. Most useful when combined with the sort. option.
free.remove	Logical. If TRUE, filter output by removing all rows corresponding to free (unconstrained) parameters in the original model.
na.remove	Logical. If TRUE, filter output by removing all rows with NA values for the modification indices.
ор	Character string. Filter the output by selecting only those rows with operator op.

#### **Details**

Modification indices are just 1-df (or univariate) score tests. The modification index (or score test) for a single parameter reflects (approximately) the improvement in model fit (in terms of the chisquare test statistic), if we would refit the model but allow this parameter to be free. This function is a convenience function in the sense that it produces a (hopefully sensible) table of currently fixed-to-zero (of fixed to another constant) parameters. For each of these parameters, a modification index is computed, together with an expected parameter change (epc) value. It is important to realize that this function will only consider fixed-to-zero parameters. If you have equality constraints in the model, and you wish to examine what happens if you release all (or some) of these equality constraints, use the lavTestScore function.

#### Value

A data frame containing modification indices and EPC's.

#### **Examples**

mplus2lavaan

mplus to lavaan converter

## **Description**

Read in an Mplus input file, convert it to lavaan syntax, and fit the model.

# Usage

```
mplus2lavaan(inpfile, run = TRUE)
```

# Arguments

inpfile The filename (including a full path) of the Mplus input file. The data (as referred

to in the Mplus input file) should be in the same directory as the Mplus input

file.

run Whether to run the specified Mplus input syntax (TRUE) or only to parse and

convert the syntax (FALSE).

#### Value

A lavaan object with the fitted results of the Mplus model. The parsed and converted Mplus syntax is preserved in the @external slot of the lavaan object in the \$mplus.inp element. If run is FALSE, a list of converted syntax is returned.

#### Author(s)

Michael Hallquist

#### See Also

lavExport

# **Examples**

```
## Not run:
out <- mplus2lavaan("ex5.1.inp")
summary(out)
## End(Not run)</pre>
```

mplus2lavaan.modelSyntax

Convert Mplus model syntax to lavaan

# **Description**

Converts Mplus model syntax into lavaan model syntax.

#### Usage

```
mplus2lavaan.modelSyntax(syntax)
```

## **Arguments**

syntax

A character vector containing Mplus model syntax to be converted to lavaan model syntax. Note that parsing Mplus syntax often requires correct usage of newline characters. If syntax is a vector of multiple strings, these will be joined with newlines prior to conversion. Alternatively, \n characters can be included inline in syntax.

parameterEstimates 85

## Value

A character string of converted lavaan model syntax.

#### Author(s)

Michael Hallquist

#### See Also

```
mplus2lavaan
```

## **Examples**

```
## Not run:
syntax <- '
    f1 BY x1*1 x2 x3;
    x1 WITH x2;
    x3 (1);
    x2 (1);
'
lavSyntax <- mplus2lavaan.modelSyntax(syntax)
cat(lavSyntax)
## End(Not run)</pre>
```

parameterEstimates

Parameter Estimates

## **Description**

Parameter estimates of a latent variable model.

#### Usage

#### **Arguments**

object	An object of class lavaan.
se	Logical. If TRUE, include column containing the standard errors. If FALSE, this implies zstat and pvalue and ci are also FALSE.
zstat	Logical. If TRUE, an extra column is added containing the so-called z-statistic, which is simply the value of the estimate divided by its standard error.

86 parameterEstimates

pvalue Logical. If TRUE, an extra column is added containing the pvalues corresponding

to the z-statistic, evaluated under a standard normal distribution.

ci If TRUE, confidence intervals are added to the output

level The confidence level required.

boot.ci.type If bootstrapping was used, the type of interval required. The value should be one

of "norm", "basic", "perc", or "bca.simple". For the first three options, see the help page of the boot.ci function in the boot package. The "bca.simple" option produces intervals using the adjusted bootstrap percentile (BCa) method,

but with no correction for acceleration (only for bias).

standardized Logical. If TRUE, standardized estimates are added to the output. Note that SEs

and tests are still based on unstandardized estimates. Use  ${\tt standardizedSolution}$ 

to obtain SEs and test statistics for standardized estimates.

cov.std Logical. If TRUE, the (residual) observed covariances are scaled by the square

root of the 'Theta' diagonal elements, and the (residual) latent covariances are scaled by the square root of the 'Psi' diagonal elements. If FALSE, the (residual) observed covariances are scaled by the square root of the diagonal elements of the observed model-implied covariance matrix (Sigma), and the (residual) latent covariances are scaled by the square root of diagonal elements of the model-

implied covariance matrix of the latent variables.

fmi Logical. If TRUE, an extra column is added containing the fraction of missing

information for each estimated parameter. Only available if estimator="ML", missing="(fi)ml", and se="standard". See references for more information.

remove.eq Logical. If TRUE, filter the output by removing all rows containing user-specified

equality constraints, if any.

remove.system.eq

Logical. If TRUE, filter the output by removing all rows containing system-

generated equality constraints, if any.

remove.ineq Logical. If TRUE, filter the output by removing all rows containing inequality

constraints, if any.

remove.def Logical. If TRUE, filter the ouitput by removing all rows containing parameter

definitions, if any.

rsquare Logical. If TRUE, add additional rows containing the rsquare values (in the est

column) of all endogenous variables in the model. Both the 1hs and rhs column contain the name of the endogenous variable, while the codeop column contains

r2, to indicate that the values in the est column are rsquare values.

add.attributes Logical. If TRUE, add a class attribute (class lavaan.parameterEstimates) and

other attributes to be used by the print function for this class (print.lavaan.parameterEstimates).

This is used by the summary() function, to prettify the output.

header Logical. Only used if add.attributes = TRUE. If TRUE, print a header at the

top of the parameter list. This header contains information about the information matrix, if saturated (h1) model is structured or unstructured, and which type of

standard errors are shown in the output.

parTable 87

## Value

A data frame containing the estimated parameters, parameters, standard errors, and (by default) z-values, p-values, and the lower and upper values of the confidence intervals. If requested, extra columns are added with standardized versions of the parameter estimates.

#### References

Savalei, V. & Rhemtulla, M. (2012). On obtaining estimates of the fraction of missing information from FIML. Structural Equation Modeling: A Multidisciplinary Journal, 19(3), 477-494.

# Examples

parTable

Parameter Table

## **Description**

Show the parameter table of a fitted model.

#### Usage

```
parameterTable(object)
parTable(object)
```

## **Arguments**

object

An object of class lavaan.

#### Value

A data. frame containing the model parameters. This is simply the output of the lavaanify function coerced to a data. frame (with stringsAsFactors = FALSE).

# See Also

lavaanify.

88 PoliticalDemocracy

#### **Examples**

PoliticalDemocracy

Industrialization And Political Democracy Dataset

# **Description**

The 'famous' Industrialization and Political Democracy dataset. This dataset is used throughout Bollen's 1989 book (see pages 12, 17, 36 in chapter 2, pages 228 and following in chapter 7, pages 321 and following in chapter 8). The dataset contains various measures of political democracy and industrialization in developing countries.

## Usage

```
data(PoliticalDemocracy)
```

## Format

A data frame of 75 observations of 11 variables.

- y1 Expert ratings of the freedom of the press in 1960
- y2 The freedom of political opposition in 1960
- y3 The fairness of elections in 1960
- y4 The effectiveness of the elected legislature in 1960
- y5 Expert ratings of the freedom of the press in 1965
- y6 The freedom of political opposition in 1965
- y7 The fairness of elections in 1965
- y8 The effectiveness of the elected legislature in 1965
- x1 The gross national product (GNP) per capita in 1960
- x2 The inanimate energy consumption per capita in 1960
- x3 The percentage of the labor force in industry in 1960

#### Source

The dataset was retrieved from http://web.missouri.edu/~kolenikovs/Stat9370/democindus.txt (link no longer valid; see discussion on SEMNET 18 Jun 2009)

sem 89

#### References

Bollen, K. A. (1989). *Structural Equations with Latent Variables*. Wiley Series in Probability and Mathematical Statistics. New York: Wiley.

Bollen, K. A. (1979). Political democracy and the timing of development. *American Sociological Review*, 44, 572-587.

Bollen, K. A. (1980). Issues in the comparative measurement of political democracy. *American Sociological Review*, 45, 370-390.

#### **Examples**

head(PoliticalDemocracy)

sem

Fit Structural Equation Models

#### **Description**

Fit a Structural Equation Model (SEM).

## Usage

```
sem(model = NULL, data = NULL, ordered = NULL, sampling.weights = NULL,
   sample.cov = NULL, sample.mean = NULL, sample.th = NULL,
   sample.nobs = NULL, group = NULL, cluster = NULL,
   constraints = "", WLS.V = NULL, NACOV = NULL,
   ...)
```

#### **Arguments**

model

A description of the user-specified model. Typically, the model is described using the lavaan model syntax. See model.syntax for more information. Alternatively, a parameter table (eg. the output of the lavaanify() function) is also accepted.

data

An optional data frame containing the observed variables used in the model. If some variables are declared as ordered factors, lavaan will treat them as ordinal variables.

ordered

Character vector. Only used if the data is in a data.frame. Treat these variables as ordered (ordinal) variables, if they are endogenous in the model. Importantly, all other variables will be treated as numeric (unless they are declared as ordered in the original data.frame.)

sampling.weights

A variable name in the data frame containing sampling weight information. Currently only available for non-clustered data. Sampling weights must be nonnegative, and sum to the total number of observations. If this is not the case, the weights will be rescaled so that they sum to the total number of observations. Only available if estimator is ML in combination with robust standard errors and a robust test statistic. By default, the estimator will be "MLR".

90 sem

sample.cov Numeric matrix. A sample variance-covariance matrix. The rownames and/or colnames must contain the observed variable names. For a multiple group analysis, a list with a variance-covariance matrix for each group. sample.mean A sample mean vector. For a multiple group analysis, a list with a mean vector for each group. sample.th Vector of sample-based thresholds. For a multiple group analysis, a list with a vector of thresholds for each group. Number of observations if the full data frame is missing and only sample mosample.nobs ments are given. For a multiple group analysis, a list or a vector with the number of observations for each group. Character. A variable name in the data frame defining the groups in a multiple group group analysis. Character. A (single) variable name in the data frame defining the clusters in a cluster two-level dataset. constraints Additional (in)equality constraints not yet included in the model syntax. See model.syntax for more information. WLS.V A user provided weight matrix to be used by estimator "WLS"; if the estimator is "DWLS", only the diagonal of this matrix will be used. For a multiple group analysis, a list with a weight matrix for each group. The elements of the weight matrix should be in the following order (if all data is continuous): first the means (if a meanstructure is involved), then the lower triangular elements of the covariance matrix including the diagonal, ordered column by column. In the categorical case: first the thresholds (including the means for continuous variables), then the slopes (if any), the variances of continuous variables (if any), and finally the lower triangular elements of the correlation/covariance matrix excluding the diagonal, ordered column by column. A user provided matrix containing the elements of (N times) the asymptotic NACOV variance-covariance matrix of the sample statistics. For a multiple group analysis, a list with an asymptotic variance-covariance matrix for each group. See the WLS. V argument for information about the order of the elements. Many more additional options can be defined, using 'name = value'. See lavOptions for a complete list.

#### **Details**

The sem function is a wrapper for the more general lavaan function, but setting the following default options: int.ov.free = TRUE, int.lv.free = FALSE, auto.fix.first = TRUE (unless std.lv = TRUE), auto.fix.single = TRUE, auto.var = TRUE, auto.cov.lv.x = TRUE, auto.th = TRUE, auto.delta = TRUE, and auto.cov.y = TRUE.

## Value

An object of class lavaan, for which several methods are available, including a summary method.

#### References

Yves Rosseel (2012). lavaan: An R Package for Structural Equation Modeling. Journal of Statistical Software, 48(2), 1-36. URL http://www.jstatsoft.org/v48/i02/.

simulateData 91

#### See Also

lavaan

#### **Examples**

```
## The industrialization and Political Democracy Example
## Bollen (1989), page 332
model <- '
  # latent variable definitions
     ind60 = x1 + x2 + x3
     dem60 = y1 + a*y2 + b*y3 + c*y4
     dem65 = y5 + a*y6 + b*y7 + c*y8
  # regressions
    dem60 \sim ind60
    dem65 \sim ind60 + dem60
  # residual correlations
   y1 ~~ y5
   y2 ~~ y4 + y6
   y3 ~~ y7
   y4 ~~ y8
    y6 ~~ y8
fit <- sem(model, data=PoliticalDemocracy)</pre>
summary(fit, fit.measures=TRUE)
```

simulateData

Simulate Data From a Lavaan Model Syntax

## **Description**

Simulate data starting from a lavaan model syntax.

#### Usage

```
simulateData(model = NULL, model.type = "sem", meanstructure = FALSE,
  int.ov.free = TRUE, int.lv.free = FALSE, conditional.x = FALSE,
  fixed.x = FALSE,
  orthogonal = FALSE, std.lv = TRUE, auto.fix.first = FALSE,
  auto.fix.single = FALSE, auto.var = TRUE, auto.cov.lv.x = TRUE,
  auto.cov.y = TRUE, ..., sample.nobs = 500L, ov.var = NULL,
  group.label = paste("G", 1:ngroups, sep = ""), skewness = NULL,
  kurtosis = NULL, seed = NULL, empirical = FALSE,
  return.type = "data.frame", return.fit = FALSE,
  debug = FALSE, standardized = FALSE)
```

92 simulateData

#### **Arguments**

model A description of the user-specified model. Typically, the model is described

using the lavaan model syntax. See model.syntax for more information. Alternatively, a parameter table (eg. the output of the lavaanify() function) is also

accepted.

model.type Set the model type: possible values are "cfa", "sem" or "growth". This may

affect how starting values are computed, and may be used to alter the terminology used in the summary output, or the layout of path diagrams that are based

on a fitted lavaan object.

meanstructure If TRUE, the means of the observed variables enter the model. If "default",

the value is set based on the user-specified model, and/or the values of other

arguments.

int.ov.free If FALSE, the intercepts of the observed variables are fixed to zero.

int.lv.free If FALSE, the intercepts of the latent variables are fixed to zero.

conditional.x If TRUE, we set up the model conditional on the exogenous 'x' covariates; the

model-implied sample statistics only include the non-x variables. If FALSE, the exogenous 'x' variables are modeled jointly with the other variables, and the model-implied statistics refect both sets of variables. If "default", the value is set depending on the estimator, and whether or not the model involves categori-

cal endogenous variables.

fixed.x If TRUE, the exogenous 'x' covariates are considered fixed variables and the

means, variances and covariances of these variables are fixed to their sample values. If FALSE, they are considered random, and the means, variances and covariances are free parameters. If "default", the value is set depending on the

mimic option.

orthogonal If TRUE, the exogenous latent variables are assumed to be uncorrelated.

std.1v If TRUE, the metric of each latent variable is determined by fixing their variances

to 1.0. If FALSE, the metric of each latent variable is determined by fixing the

factor loading of the first indicator to 1.0.

auto.fix.first If TRUE, the factor loading of the first indicator is set to 1.0 for every latent

variable.

auto.fix.single

If TRUE, the residual variance (if included) of an observed indicator is set to zero

if it is the only indicator of a latent variable.

auto.var If TRUE, the residual variances and the variances of exogenous latent variables

are included in the model and set free.

auto.cov.lv.x If TRUE, the covariances of exogenous latent variables are included in the model

and set free.

auto.cov.y If TRUE, the covariances of dependent variables (both observed and latent) are

included in the model and set free.

... additional arguments passed to the lavaan function.

sample.nobs Number of observations. If a vector, multiple datasets are created. If return.type = "matrix"

or return.type = "cov", a list of length(sample.nobs) is returned, with

simulateData 93

either the data or covariance matrices, each one based on the number of observations as specified in sample.nobs. If return.type = "data.frame", all datasets are merged and a group variable is added to mimic a multiple group dataset.

ov.var The user-specified variances of the observed variables.

group.label The group labels that should be used if multiple groups are created.

skewness Numeric vector. The skewness values for the observed variables. Defaults to

zero.

kurtosis Numeric vector. The kurtosis values for the observed variables. Defaults to zero.

seed Set random seed.

empirical Logical. If TRUE, the implied moments (Mu and Sigma) specify the empirical

not population mean and covariance matrix.

return.type If "data.frame", a data.frame is returned. If "matrix", a numeric matrix is

returned (without any variable names). If "cov", a covariance matrix is returned

(without any variable names).

return.fit If TRUE, return the fitted model that has been used to generate the data as an

attribute (called "fit"); this may be useful for inspection.

debug If TRUE, debugging information is displayed.

such that the model implied variances are unity. This allows regression coefficients and factor loadings (involving observed variables) to be specified in a

standardized metric.

#### **Details**

Model parameters can be specified by fixed values in the lavaan model syntax. If no fixed values are specified, the value zero will be assumed, except for factor loadings and variances, which are set to unity by default. By default, multivariate normal data are generated. However, by providing skewness and/or kurtosis values, nonnormal multivariate data can be generated, using the Vale & Maurelli (1983) method.

#### Value

The generated data. Either as a data.frame (if return.type="data.frame"), a numeric matrix (if return.type="matrix"), or a covariance matrix (if return.type="cov").

## **Examples**

# generate data

94 standardizedSolution

standardizedSolution Standardized Solution

# Description

Standardized solution of a latent variable model.

# Usage

# Arguments

object	An object of class lavaan.
type	If "std.lv", the standardized estimates are on the variances of the (continuous) latent variables only. If "std.all", the standardized estimates are based on both the variances of both (continuous) observed and latent variables. If "std.nox", the standardized estimates are based on both the variances of both (continuous) observed and latent variables, but not the variances of exogenous covariates.
se	Logical. If TRUE, standard errors for the standardized parameters will be computed, together with a z-statistic and a p-value.
zstat	Logical. If TRUE, an extra column is added containing the so-called z-statistic, which is simply the value of the estimate divided by its standard error.
pvalue	Logical. If TRUE, an extra column is added containing the pvalues corresponding to the z-statistic, evaluated under a standard normal distribution.
ci	If TRUE, simple symmetric confidence intervals are added to the output

standardizedSolution 95

level	The confidence level required.
cov.std	Logical. If TRUE, the (residual) observed covariances are scaled by the square root of the 'Theta' diagonal elements, and the (residual) latent covariances are scaled by the square root of the 'Psi' diagonal elements. If FALSE, the (residual) observed covariances are scaled by the square root of the diagonal elements of the observed model-implied covariance matrix (Sigma), and the (residual) latent covariances are scaled by the square root of diagonal elements of the model-implied covariance matrix of the latent variables.
remove.eq	Logical. If TRUE, filter the output by removing all rows containing equality constraints, if any.
remove.ineq	Logical. If TRUE, filter the output by removing all rows containing inequality constraints, if any.
remove.def	Logical. If TRUE, filter the ouitput by removing all rows containing parameter definitions, if any.
GLIST	List of model matrices. If provided, they will be used instead of the GLIST inside the object@Model slot.
est	Numeric. Parameter values (as in the 'est' column of a parameter table). If provided, they will be used instead of the parameters that can be extract from object.
partable	A custom list or data.frame in which to store the standardized parameter values. If provided, it will be used instead of the parameter table inside the object@ParTable slot.

## Value

A data.frame containing standardized model parameters.

## Note

The est, GLIST, and partable arguments are not meant for everyday users, but for authors of external R packages that depend on lavaan. Only to be used with great caution.

# Examples

96 varTable

|--|

# Description

Summary information about the variables included in either a data.frame, or a fitted lavaan object.

#### Usage

## **Arguments**

object	Either a data.frame, or an object of class lavaan.
ov.names	Only used if object is a data.frame. A character vector containing the variables that need to be summarized.
ov.names.x	Only used if object is a data frame. A character vector containing additional variables that need to be summarized.
ordered	Character vector. Which variables should be treated as ordered factors
factor	Character vector. Which variables should be treated as (unordered) factors?
as.data.frame.	If TRUE, return the list as a data.frame.

#### Value

A list or data.frame containing summary information about variables in a data.frame. If object is a fitted lavaan object, it displays the summary information about the observed variables that are included in the model. The summary information includes variable type (numeric, ordered, ...), the number of non-missing values, the mean and variance for numeric variables, the number of levels of ordered variables, and the labels for ordered variables.

#### **Examples**

# **Index**

*Topic pairwise maximum likelihood, discrete data, goodness of fit	fitted, lavaan-method (lavaan-class), 26 fitted.values, lavaan-method
lavTablesFitCp, 58	(lavaan-class), 26
*Topic	
lavTablesFitCp, 58	getCov, 12 growth, 8, 13, 26, 28
AIC, 28	
anova (lavTestLRT), 61	hist, 21
anova,lavaan-method(lavaan-class),26	HolzingerSwineford1939, 16
BIC, 28	InformativeTesting, 17
bootstrapLavaan, 3	informativetesting
bootstrapLRT (bootstrapLavaan), 3	(InformativeTesting), 17 InformativeTesting methods, 20
cfa, 5, 17, 26, 28	inspect (lavInspect), 36
cfaList, 32, 33	inspectSampleCov, 23
cfaList (lavaanList), 30	lav_constraints, 65
char2num (getCov), 12	lav_constraints_parse
coef,lavaan-method(lavaan-class),26	(lav_constraints), 65
coef,lavaanList-method	lav_func, 67
(lavaanList-class), 32	lav_func_gradient_complex (lav_func), 67
<pre>commutationMatrix (lavaan-deprecated),</pre>	lav_func_gradient_simple (lav_func), 67
29	lav_func_jacobian_complex (lav_func), 67
cor2cov (getCov), 12	lav_func_jacobian_simple (lav_func), 67
cov2cor, 12	lav_matrix, 68
Demo.growth, 7	lav_matrix_antidiag_idx (lav_matrix), 68
Demo.twolevel, 8	<pre>lav_matrix_bdiag(lav_matrix), 68</pre>
duplicationMatrix (lavaan-deprecated),	<pre>lav_matrix_commutation(lav_matrix), 68</pre>
29	lav_matrix_commutation_mn_pre
29	(lav_matrix), 68
estfun, 9	<pre>lav_matrix_commutation_pre</pre>
330. a, 2	(lav_matrix), 68
FacialBurns, 10	<pre>lav_matrix_cov (lav_matrix), 68</pre>
fitindices (fitMeasures), 11	<pre>lav_matrix_diag_idx (lav_matrix), 68</pre>
fitMeasures, 11, 28	<pre>lav_matrix_diagh_idx(lav_matrix),68</pre>
fitmeasures (fitMeasures), 11	<pre>lav_matrix_duplication(lav_matrix), 68</pre>
fitMeasures,lavaan-method	<pre>lav_matrix_duplication_ginv</pre>
(fitMeasures), 11	(lav_matrix), 68
fitmeasures,lavaan-method	<pre>lav_matrix_duplication_ginv_post</pre>
(fitMeasures), 11	(lav_matrix),68

98 INDEX

lav_matrix_duplication_ginv_pre	(lav_constraints), 65
(lav_matrix), 68	<pre>lav_partable_constraints_def</pre>
<pre>lav_matrix_duplication_ginv_pre_post</pre>	(lav_constraints), 65
(lav_matrix), 68	<pre>lav_partable_df (lav_partable), 73</pre>
lav_matrix_duplication_post	<pre>lav_partable_from_lm (lav_partable), 73</pre>
(lav_matrix), 68	<pre>lav_partable_independence</pre>
lav_matrix_duplication_pre	(lav_partable), 73
(lav_matrix), 68	<pre>lav_partable_labels (lav_partable), 73</pre>
<pre>lav_matrix_duplication_pre_post</pre>	lav_partable_merge(lav_partable),73
(lav_matrix), 68	<pre>lav_partable_ndat (lav_partable), 73</pre>
<pre>lav_matrix_lower2full(lav_matrix), 68</pre>	<pre>lav_partable_npar(lav_partable), 73</pre>
<pre>lav_matrix_orthogonal_complement</pre>	lav_partable_unrestricted
$(lav_matrix), 68$	(lav_partable), 73
<pre>lav_matrix_symmetric_sqrt(lav_matrix),</pre>	lavaan, 3, 7, 9, 11, 13, 15, 24, 26, 31, 33–35,
68	37, 41, 45, 51–55, 57, 59–61, 63, 65
<pre>lav_matrix_trace (lav_matrix), 68</pre>	82, 85, 87, 90–92, 94, 96
<pre>lav_matrix_upper2full(lav_matrix), 68</pre>	lavaan-class, 26
<pre>lav_matrix_vec (lav_matrix), 68</pre>	lavaan-deprecated, 29
<pre>lav_matrix_vech (lav_matrix), 68</pre>	lavaanify, <i>36</i> , <i>46</i> , <i>87</i>
<pre>lav_matrix_vech_col_idx (lav_matrix), 68</pre>	lavaanify (model.syntax), 75
<pre>lav_matrix_vech_idx (lav_matrix), 68</pre>	lavaanList, 30, <i>31–33</i> , <i>42</i> , <i>43</i>
<pre>lav_matrix_vech_reverse (lav_matrix), 68</pre>	lavaanList-class, 32
<pre>lav_matrix_vech_row_idx (lav_matrix), 68</pre>	lavaanNames (lavNames), 45
<pre>lav_matrix_vechr (lav_matrix), 68</pre>	lavCor, 33
<pre>lav_matrix_vechr_idx (lav_matrix), 68</pre>	lavExport, 35, <i>84</i>
<pre>lav_matrix_vechr_reverse (lav_matrix),</pre>	<pre>lavImport (mplus2lavaan), 83</pre>
68	lavInspect, 23, 28, 36, 63, 82
lav_matrix_vechru(lav_matrix),68	<pre>lavListInspect, 42</pre>
<pre>lav_matrix_vechru_idx (lav_matrix), 68</pre>	<pre>lavListTech (lavListInspect), 42</pre>
<pre>lav_matrix_vechru_reverse(lav_matrix),</pre>	lavLRT (lavTestLRT), 61
68	lavLRTTest (lavTestLRT), 61
lav_matrix_vechu(lav_matrix),68	lavMatrixRepresentation, 44
<pre>lav_matrix_vechu_idx (lav_matrix), 68</pre>	lavNames, 45
<pre>lav_matrix_vechu_reverse(lav_matrix),</pre>	lavOptions, 7, 15, 25, 47, 90
68	lavoptions (lavOptions), 47
<pre>lav_matrix_vecr (lav_matrix), 68</pre>	<pre>lavParseModelString (model.syntax), 75</pre>
lav_model, 72	lavParTable, 45, 74
<pre>lav_model_get_parameters (lav_model), 72</pre>	<pre>lavParTable (model.syntax), 75</pre>
<pre>lav_model_implied (lav_model), 72</pre>	lavPartable,44
<pre>lav_model_set_parameters (lav_model), 72</pre>	lavPartable (model.syntax), 75
<pre>lav_model_vcov_se (lav_model), 72</pre>	lavpartable (model.syntax), 75
lav_partable, 73	lavPredict, 53
<pre>lav_partable_attributes (lav_partable),</pre>	lavpredict (lavPredict), 53
73	lavResidual (lavResiduals), 55
<pre>lav_partable_complete(lav_partable), 73</pre>	lavResiduals, 55
lav_partable_constraints_ceq	lavScores (estfun), 9
(lav_constraints), 65	lavScoreTest (lavTestScore), 62
lav partable constraints ciq	lavTables, 56, 60

INDEX 99

lavTablesFitCf, 61	resid, lavaan-method (lavaan-class), 26
<pre>lavTablesFitCf (lavTablesFitCp), 58</pre>	residuals, lavaan-method(lavaan-class),
<pre>lavTablesFitCm (lavTablesFitCp), 58</pre>	26
lavTablesFitCp, 58	
lavTech (lavInspect), 36	Score (lavTestScore), 62
lavTestLRT, 28, 61	score (lavTestScore), 62
lavtestLRT (lavTestLRT), 61	sem, 23, 26, 28, 89
lavTestScore, 28, 62, 83	semList, <i>32</i> , <i>33</i> , <i>48</i>
lavtestscore (lavTestScore), 62	semList(lavaanList), 30
lavTestWald, 64	show, lavaan-method (lavaan-class), 26
lavtestwald (lavTestWald), 64	simulateData, 91
lavWaldTest (lavTestWald), 64	sqrtSymmetricMatrix
logLik, lavaan-method (lavaan-class), 26	(lavaan-deprecated), 29
lower2full (lavaan-deprecated), 29	standardizedSolution, 28, 82, 86, 94
LRT (lavTestLRT), 61	standardizedsolution
LIT (Taviestelit), of	(standardizedSolution), 94
model.syntax, 6, 14, 17, 23-25, 30, 75, 89,	summary, lavaan-method (lavaan-class), 26
90. 92	summary, lavaanList-method
modificationIndices, 82	(lavaanList-class), 32
modificationindices	(TavaanE13t C1a33), 32
(modificationIndices), 82	update, lavaan-method (lavaan-class), 26
modindices, 28	upper2full (lavaan-deprecated), 29
modindices, 20 modindices (modificationIndices), 82	apper 21 all (lavaan depredated), 29
mplus2lavaan, 36, 83, 85	variableTable (varTable), 96
mplus2lavaan.modelSyntax, 84	variabletable (varTable), 96
iiipiusziavaan.iiioueisyntax, 64	varTable, 58, 96
nlminb, <i>51</i>	vartable (varTable), 96
nobs (lavaan-class), 26	vcov,lavaan-method(lavaan-class), 26
nobs, lavaan-method (lavaan-class), 26	vech (lavaan-deprecated), 29
nobe, ravaan meenea (ravaan eraee), 20	vechr (lavaan-deprecated), 29
options, 3	vechru (lavaan-deprecated), 29
•	vechu (lavaan-deprecated), 29
parameterEstimates, 28, 85	veena (lavaan deprecated), 25
parameterestimates	Wald (lavTestWald), 64
(parameterEstimates), 85	wald (lavTestWald), 64
parameterTable (parTable), 87	ward (raviestward), or
parametertable (parTable), 87	
parseModelString (model.syntax), 75	
parTable, <i>37</i> , <i>43</i> – <i>46</i> , 87	
partable (parTable), 87	
plot.InformativeTesting	
(InformativeTesting methods),	
20	
PoliticalDemocracy, 88	
predict, lavaan-method (lavaan-class), 26	
print.InformativeTesting	
(InformativeTesting methods),	
20	
20	
readLines, 78	