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References

Bauer et al.: Conceptualizing and testing random indirect effects and moderated mediation in multilevel models: New procedures and recommendations

Bauer-Preacher-Gil-2006

Daniel J. Bauer, Kristopher J. Preacher, and Karen M. Gil. "Conceptualizing and testing random indirect effects and moderated mediation in multilevel models: New procedures and recommendations". In: *Psychological Methods* 11.2 (2006), pp. 142–163. DOI: 10.1037/1082-989x.11.2.142.

Cheung: Comparison of methods for constructing confidence intervals of standardized indirect effects **Cheung-2009a**

Mike W.-L. Cheung. "Comparison of methods for constructing confidence intervals of standardized indirect effects". In: *Behavior Research Methods* 41.2 (May 2009), pp. 425–438. DOI: 10.3758/brm.41.2.425.

Abstract: Mediation models are often used as a means to explain the psychological mechanisms between an independent and a dependent variable in the behavioral and social sciences. A major limitation of the unstandardized indirect effect calculated from raw scores is that it cannot be interpreted as an effect-size measure. In contrast, the standardized indirect effect calculated from standardized scores can be a good candidate as a measure of effect size because it is scale invariant. In the present article, 11 methods for constructing the confidence intervals (CIs) of the standardized indirect effects were evaluated via a computer simulation. These included six Wald CIs, three bootstrap CIs, one likelihood-based CI, and the PRODCLIN CI. The results consistently showed that the percentile bootstrap, the bias-corrected bootstrap, and the likelihood-based approaches

had the best coverage probability. Mplus, LISREL, and Mx syntax were included to facilitate the use of these preferred methods in applied settings. Future issues on the use of the standardized indirect effects are discussed.

Cheung: Constructing approximate confidence intervals for parameters with structural equation models **Cheung-2009b**

Mike W.-L. Cheung. "Constructing approximate confidence intervals for parameters with structural equation models". In: *Structural Equation Modeling: A Multidisciplinary Journal* 16.2 (Apr. 2009), pp. 267–294. DOI: 10.1080/10705510902751291.

Abstract: Confidence intervals (CIs) for parameters are usually constructed based on the estimated standard errors. These are known as Wald CIs. This article argues that likelihood-based CIs (CIs based on likelihood ratio statistics) are often preferred to Wald CIs. It shows how the likelihood-based CIs and the Wald CIs for many statistics and psychometric indexes can be constructed with the use of phantom variables (Rindskopf, 1984) in some of the current structural equation modeling (SEM) packages. The procedures to form CIs for the differences in correlation coefficients, squared multiple correlations, indirect effects, coefficient alphas, and reliability estimates are illustrated. A simulation study on the Pearson correlation is used to demonstrate the advantages of the likelihood-based CI over the Wald CI. Issues arising from this SEM approach and extensions of this approach are discussed.

Cribari-Neto et al.: Inference under heteroskedasticity and leveraged data **CribariNeto-Souza-Vasconcellos-2007**

Francisco Cribari-Neto, Tatiene C. Souza, and Klaus L. P. Vasconcellos. "Inference under heteroskedasticity and leveraged data". In: *Communications in Statistics - Theory and Methods* 36.10 (Aug. 2007), pp. 1877–1888. DOI: 10.1080/03610920601126589.

Abstract: We evaluate the finite-sample behavior of different heteros-ke-das-ticity-consistent covariance matrix estimators, under both constant and unequal error variances. We consider the estimator proposed by Halbert White (HC0), and also its variants known as HC2, HC3, and HC4; the latter was recently proposed by Cribari-Neto (2004). We propose a new covariance matrix estimator: HC5. It is the first consistent estimator to explicitly take into account the effect that the maximal leverage has on the associated inference. Our numerical results show that quasi-t inference based on HC5 is typically more reliable than inference based on other covariance matrix estimators.

Graham et al.: How many imputations are really needed? Some practical clarifications of multiple imputation theory **Graham-Olchowski-Gilreath-2007**

John W. Graham, Allison E. Olchowski, and Tamika D. Gilreath. "How many imputations are really needed? Some practical clarifications of multiple imputation theory". In: *Prevention Science* 8.3 (June 2007), pp. 206–213. DOI: 10.1007/s11121-007-0070-9.

Abstract: Multiple imputation (MI) and full information maximum likelihood (FIML) are the two most common approaches to missing data analysis. In theory, MI and FIML are equivalent when identical models are tested using the same variables, and when m, the number of imputations performed with MI, approaches infinity. However, it is important to know how many imputations are necessary before MI and FIML are sufficiently equivalent in ways that are important to prevention scientists. MI theory suggests that small values of m, even on the order of three to five imputations, yield excellent results. Previous guidelines for sufficient m are based on relative efficiency, which involves the fraction of missing information (γ) for the parameter being estimated, and m. In the present study, we used a Monte Carlo simulation to test MI models across several scenarios in which γ and m were varied. Standard errors and p-values for the regression coefficient of interest varied as a function of m, but not at the same rate as relative efficiency. Most importantly, statistical power for small effect sizes diminished as m became smaller, and the rate of this power falloff was much greater than predicted by changes in relative efficiency. Based our findings, we recommend that researchers using MI should perform many more imputations than previously considered sufficient.

These recommendations are based on γ, and take into consideration one's tolerance for a preventable power falloff (compared to FIML) due to using too few imputations.

MacKinnon et al.: Confidence limits for the indirect effect: Distribution of the product and resampling methods MacKinnon-Lockwood-Williams-2004

David P. MacKinnon, Chondra M. Lockwood, and Jason Williams. "Confidence limits for the indirect effect: Distribution of the product and resampling methods". In: *Multivariate Behavioral Research* 39.1 (Jan. 2004), pp. 99–128. DOI: 10.1207/s15327906mbr3901_4.

Abstract: The most commonly used method to test an indirect effect is to divide the estimate of the indirect effect by its standard error and compare the resulting z statistic with a critical value from the standard normal distribution. Confidence limits for the indirect effect are also typically based on critical values from the standard normal distribution. This article uses a simulation study to demonstrate that confidence limits are imbalanced because the distribution of the indirect effect is normal only in special cases. Two alternatives for improving the performance of confidence limits for the indirect effect are evaluated: (a) a method based on the distribution of the product of two normal random variables, and (b) resampling methods. In Study 1, confidence limits based on the distribution of the product are more accurate than methods based on an assumed normal distribution but confidence limits are still imbalanced. Study 2 demonstrates that more accurate confidence limits are obtained using resampling methods, with the bias-corrected bootstrap the best method overall.

Peugh et al.: Missing data in educational research: A review of reporting practices and suggestions for improvement Peugh-Enders-2004

James L. Peugh and Craig K. Enders. "Missing data in educational research: A review of reporting practices and suggestions for improvement". In: *Review of Educational Research* 74.4 (Dec. 2004), pp. 525–556. DOI: 10.3102/00346543074004525.

Abstract: Missing data analyses have received considerable recent attention in the methodological literature, and two "modern" methods, multiple imputation and maximum likelihood estimation, are recommended. The goals of this article are to (a) provide an overview of missing-data theory, maximum likelihood estimation, and multiple imputation; (b) conduct a methodological review of missing-data reporting practices in 23 applied research journals; and (c) provide a demonstration of multiple imputation and maximum likelihood estimation using the Longitudinal Study of American Youth data. The results indicated that explicit discussions of missing data increased substantially between 1999 and 2003, but the use of maximum likelihood estimation or multiple imputation was rare; the studies relied almost exclusively on listwise and pairwise deletion.

Yuan et al.: Three likelihood-based methods for mean and covariance structure analysis with nonnormal missing data **Yuan-Bentler-2000**

Ke-Hai Yuan and Peter M. Bentler. "Three likelihood-based methods for mean and covariance structure analysis with nonnormal missing data". In: *Sociological Methodology* 30.1 (Aug. 2000), pp. 165–200. DOI: 10.1111/0081-1750.00078.

Abstract: Survey and longitudinal studies in the social and behavioral sciences generally contain missing data. Mean and covariance structure models play an important role in analyzing such data. Two promising methods for dealing with missing data are a direct maximum-likelihood and a two-stage approach based on the unstructured mean and covariance estimates obtained by the EM-algorithm. Typical assumptions under these two methods are ignorable nonresponse and normality of data. However, data sets in social and behavioral sciences are seldom normal, and experience with these procedures indicates that normal theory based methods for nonnormal data very often lead to incorrect model evaluations. By dropping the normal distribution assumption, we develop more accurate procedures for model inference. Based on the theory of generalized estimating equations, a way to obtain consistent standard errors of the two-stage estimates is given. The asymptotic efficiencies of different estimators are compared under various assumptions. We also propose a minimum chi-square approach and show that the estimator obtained by this approach is asymptotically

at least as efficient as the two likelihood-based estimators for either normal or nonnormal data. The major contribution of this paper is that for each estimator, we give a test statistic whose asymptotic distribution is chisquare as long as the underlying sampling distribution enjoys finite fourth-order moments. We also give a characterization for each of the two likelihood ratio test statistics when the underlying distribution is nonnormal. Modifications to the likelihood ratio statistics are also given. Our working assumption is that the missing data mechanism is missing completely at random. Examples and Monte Carlo studies indicate that, for commonly encountered nonnormal distributions, the procedures developed in this paper are quite reliable even for samples with missing data that are missing at random.