# Interpret & Summarize Mixture Models with Auxiliary Variables: Distal & Moderation Model Examples

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The Institute of Mixture Modeling for Equity-Oriented Researchers, Scholars, and Educators (IMMERSE) is an IES funded training grant (R305B220021) to support education scholars in integrating mixture modeling into their research.

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#### What is included in this video tutorial?

This tutorial covers the interpretation of the results of a mixture model with auxiliary variables. Specifically, an LCA model is specified with relations to covariate and distal outcomes in three examples. Auxiliary variable integration is specified using the 3-step ML auxiliary variable procedure using the MplusAutomation package (Hallquist & Wiley, 2018; Vermunt, 2010; Asparouhov & Muthén, 2014). In addition to running the models this tutorial covers plotting the results of distal outcome means and covariate relations in the context of moderation (see example; Nylund-Gibson et al., 2022).

#### Follow along! Link to Github repository:

https://github.com/immerse-ucsb/interpret-aux-vars

### Data Source: Civil Rights Data Collection (CRDC)

The CRDC is a federally mandated school and district level data collection effort that occurs every other year. This public data is currently available for selected variables across 4 years (2011, 2013, 2015, 2017) and all US states. In the following tutorial six focal variables are utilized as indicators of the latent class model; three variables which report on harassment/bullying in schools based on disability, race, or sex, and three variables on full-time equivalent school staff employees (counselor, psychologist, law enforcement). For this example, we utilize a sample of schools from the state of Arizona reported in 2017.

Information about CRCD: https://www2.ed.gov/about/offices/list/ocr/data.html

Data access (R): https://github.com/UrbanInstitute/education-data-package-r

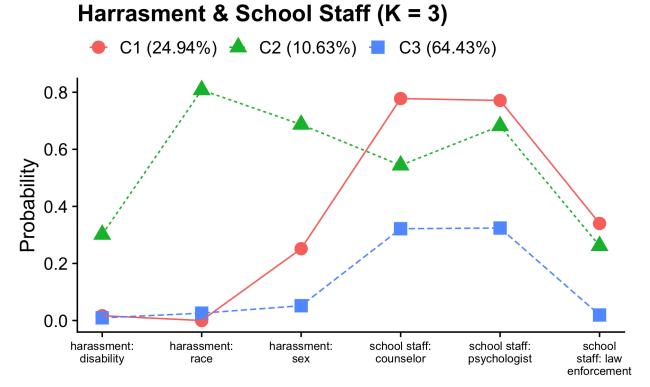
# LCA Indicators & Auxiliary Variables: Harassment & Staff Example<sup>1</sup>

| Name   | Description  |
|--|--|
| LCA Indicator Variables  |  |
| report_dis report_race report_sex counselors_fte psych_fte law_fte | Number of students harassed or bullied on the basis of disability Number of students harassed or bullied on the basis of race, color, or national origin Number of students harassed or bullied on the basis of sex Number of full time equivalent counselors hired as school staff Number of full time equivalent psychologists hired as school staff Number of full time equivalent law enforcement officers hired as school staff |
| Auxiliary Variables  |  |
| lunch_program read_test math_test                                  | School has a lunch program (0=No lunch program, 1=Lunch program at school).  Average reading test assessment score at school  Average math test assessment score at school   |

<sup>&</sup>lt;sup>1</sup>Note. Data souce is from the public-use dataset, the Civil Rights Data Collection (CRDC; US Department of Education Office for Civil Rights, 2014)

#### Previous video tutorials referenced in this series:

LCA Enumeration: https://github.com/immerse-ucsb/lca\_enum
3-Step Method: https://github.com/immerse-ucsb/3-Step-ML-auto



Getting started: Load packages & Read in CSV data file from the data subfolder

```
library(MplusAutomation) # Conduit between R & Mplus
library(glue)
                         # Pasting R code into strings
library(here)
                         # Location, location, location
library(tidyverse)
                         # Tidyness
library(gt)
                         # Tables
library(cowplot)
                         # ggplot theme
library(reshape2)
                         # melt() function
```

data\_3step <- read\_csv(here("data", "crdc\_aux\_data.csv"))</pre>

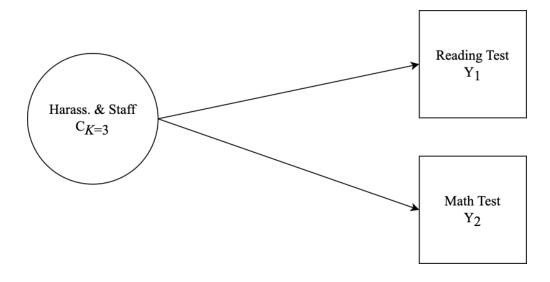
## Auxiliary Variable Integration: Quickly Automate the "Manual 3-Step"!

**Note:** Model steps in this tutorial are labeled differently than in the technical documentation for the 3-step procedure (i.e., Vermunt, 2010; Asparouhov & Muthén, 2014).

```
m_step1 <- mplusObject(</pre>
 TITLE = "Step1 (MANUAL 3-STEP ML APPROACH)",
  VARIABLE =
   "categorical = report_dis report_race report_sex counselors_fte psych_fte law_fte;
   usevar = report_dis report_race report_sex counselors_fte psych_fte law_fte;
   classes = c(3);
   !!! All auxiliary variables to be considered in the final model should be listed here !!!
   auxiliary =
   lunch_program title1_e title1_s read_test math_test;",
   "estimator = mlr;
   type = mixture;
   starts = 500 100;
   !!! to replicate class order use, `optseed = 887580;`!!!",
  SAVEDATA =
   "!!! This saved dataset will contain class probabilities and modal assignment columns !!!
   File=3step_savedata.dat;
   Save=cprob;
   Missflag= 999;",
  PLOT =
    "type = plot3;
    series = report_dis report_race report_sex counselors_fte psych_fte law_fte(*);",
  usevariables = colnames(data_3step),
  rdata = data_3step)
m_step1_fit <- mplusModeler(m_step1,</pre>
                 dataout=here("3step_mplus", "Step1_3step.dat"),
                 modelout=here("3step_mplus", "Step1_3step.inp") ,
                 check=TRUE, run = TRUE, hashfilename = FALSE)
# Step 2 - Extract logits & saved data from the step 1 unconditional model.
logit_cprobs <- as.data.frame(m_step1_fit[["results"]]</pre>
                                          [["class counts"]]
```

```
[["logitProbs.mostLikely"]])
savedata <- as.data.frame(m_step1_fit[["results"]]</pre>
                                       [["savedata"]])
colnames(savedata)[colnames(savedata)=="C"] <- "N"</pre>
# Step 2 (part 2) - Estimate the unconditional model with logits from step 2.
m_step2 <- mplusObject(</pre>
  TITLE = "Step2 (MANUAL 3-STEP ML APPROACH)",
 VARIABLE =
 "nominal=N;
 USEVAR = n;
  missing are all (999);
  classes = c(3); ",
 ANALYSIS =
 "estimator = mlr;
 type = mixture;
  starts = 0;",
 MODEL =
    glue(
 "%C#1%
  [n#1@{logit_cprobs[1,1]}];
  [n#2@{logit_cprobs[1,2]}];
  %C#2%
  [n#1@{logit_cprobs[2,1]}];
  [n#20{logit_cprobs[2,2]}];
  %C#3%
  [n#1@{logit_cprobs[3,1]}];
  [n#20{logit_cprobs[3,2]}];"),
  usevariables = colnames(savedata),
  rdata = savedata)
m_step2_fit <- mplusModeler(m_step2,</pre>
                 dataout=here("3step_mplus", "Step2_3step.dat"),
                 modelout=here("3step_mplus", "Step2_3step.inp"),
                 check=TRUE, run = TRUE, hashfilename = FALSE)
```

# **EXAMPLE 1: Distal Outcome Model**



Specify the distal outcome model

```
m_step3 <- mplusObject(</pre>
 TITLE = "Distal Outcome Model (Step3)",
 VARIABLE =
 "nominal = N;
 usevar = n;
 missing are all (999);
  usevar = read_tes math_tes;
  classes = c(3); ",
 ANALYSIS =
 "estimator = mlr;
 type = mixture;
  starts = 0;",
 MODEL =
 "!!! DISTAL OUTCOMES = read_tes math_tes !!!
  %OVERALL%
  read_tes;
  math_tes;
  %C#1%
  [n#1@{logit_cprobs[1,1]}];
```

```
[n#20{logit_cprobs[1,2]}];
  [read_tes] (m01);
                                 !!! estimate conditional intercept mean !!!
  read_tes;
                                 !!! estimate conditional intercept variance !!!
  [math_tes] (m1);
  math_tes;
 %C#2%
  [n#10{logit_cprobs[2,1]}];
  [n#20{logit_cprobs[2,2]}];
  [read_tes](m02);
  read_tes;
  [math_tes] (m2);
  math_tes;
 %C#3%
  [n#1@{logit_cprobs[3,1]}];
  [n#20{logit_cprobs[3,2]}];
  [read_tes](m03);
 read_tes;
  [math_tes] (m3);
 math_tes; "),
 MODELCONSTRAINT =
 "New (rdiff12 rdiff13
 rdiff23 mdiff12 mdiff13
 mdiff23);
 rdiff12 = m1-m2; mdiff12 = m01-m02;
 rdiff13 = m1-m3; mdiff13 = m01-m03;
 rdiff23 = m2-m3; mdiff23 = m02-m03;",
 MODELTEST =
  ## NOTE: Only a single Wald test can be conducted per model run. Therefore,
  ## this example requires running separate models for each omnibus test (e.g.,
  ## 2 models for each outcome variable). This can be done by commenting out
  ## all but one test and then estimating multiple versions of the model.
 "m01=m02:
            !!! Distal outcome omnibus Wald test for `read_tes` !!!
 m02=m03;
  !m1=m2;
              !!! Distal outcome omnibus Wald test for `math_tes` !!!
  !m2=m3; ",
 usevariables = colnames(savedata),
 rdata = savedata)
m_step3_fit <- mplusModeler(m_step3,</pre>
```

```
dataout=here("3step_mplus", "EX1_Distal_Model.dat"),
modelout=here("3step_mplus", "EX1_Distal_Model.inp"),
check=TRUE, run = TRUE, hashfilename = FALSE)
```

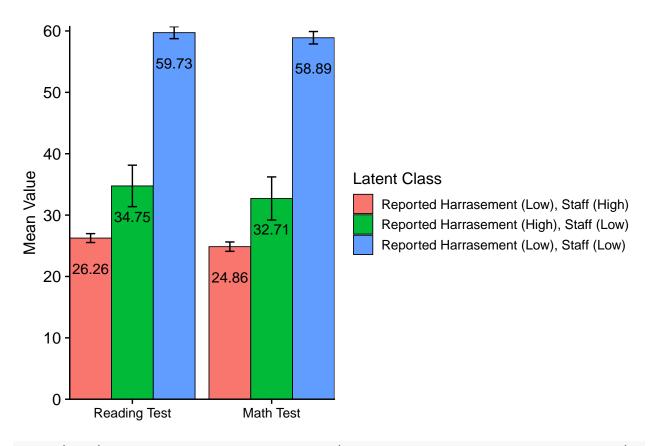
#### EX1: Distal Outcome Plot

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

```
model_step3 <- readModels(here("3step_mplus", "EX1_Distal_Model.out"), quiet = TRUE)
model_step3 <- data.frame(model_step3$parameters$unstandardized)</pre>
```

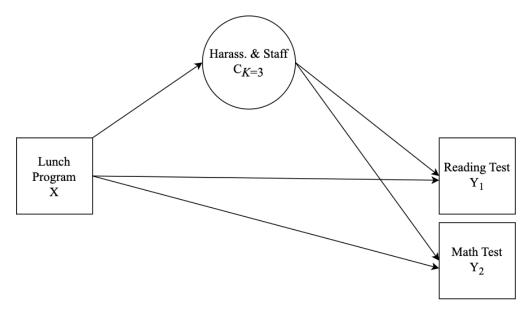
This syntax is used to create the data-frame that produces the distal outcome bar plot.

Plot distal outcomes grouped by class



ggsave(here("figures","EX1\_Distal\_barplot.png"), dpi=300, height=3, width=6, units="in")

# EXAMPLE 2: Distal Outcome Model with Covariate Control.



#### Specification details:

- This example contains two distal outcomes (read\_test & math\_test) and one binary covariate (lunch\_program).
- Under each class-specific statement (e.g., %C#1%) the distal outcome means & variances are mentioned to allow these parameters to vary by class.
- Note that the binary covariate is centered so that reported distal means (intercepts) are estimated at the average of lunch\_program.

```
m_step3 <- mplusObject(
   TITLE = "Distal Outcome Model with Control Covariate (Step3)",

VARIABLE =
   "nominal = N;
   usevar = n;
   missing are all (999);

usevar = lunch_pr read_tes math_tes;
   classes = c(3); ",

DEFINE =
   "Center lunch_pr (Grandmean);",

ANALYSIS =
   "estimator = mlr;
   type = mixture;
   starts = 0;",</pre>
```

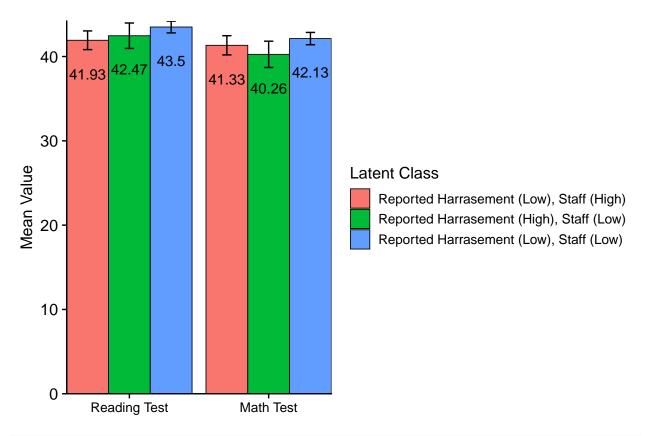
```
MODEL =
glue(
"!!! DISTAL OUTCOMES = read_tes math_tes !!!
!!! COVARIATE = lunch_pr !!!
%OVERALL%
c on lunch_pr;
                               !!! estimate covariate as predictor of latent class !!!
read_tes on lunch_pr;
                         !!! estimate the direct effect of Y on X !!!
math_tes on lunch_pr;
read_tes;
math_tes;
%C#1%
[n#1@{logit_cprobs[1,1]}];
[n#20{logit_cprobs[1,2]}];
[read_tes](m01);
                               !!! estimate conditional intercept mean !!!
read_tes;
                               !!! estimate conditional intercept variance !!!
[math_tes] (m1);
math_tes;
%C#2%
[n#1@{logit_cprobs[2,1]}];
[n#2@{logit_cprobs[2,2]}];
[read_tes](m02);
read_tes;
[math_tes] (m2);
math_tes;
%C#3%
[n#10{logit_cprobs[3,1]}];
[n#20{logit_cprobs[3,2]}];
[read_tes](m03);
read_tes;
[math_tes] (m3);
math_tes; "),
MODELCONSTRAINT =
"New (rdiff12 rdiff13
rdiff23 mdiff12 mdiff13
mdiff23);
rdiff12 = m1-m2; mdiff12 = m01-m02;
rdiff13 = m1-m3; mdiff13 = m01-m03;
rdiff23 = m2-m3; mdiff23 = m02-m03;",
```

```
MODELTEST =
  ## NOTE: Only a single Wald test can be conducted per model run. Therefore,
  ## this example requires running separate models for each omnibus test (e.g.,
  ## 2 models for each outcome variable). This can be done by commenting out
  ## all but one test and then estimating multiple versions of the model.
 "!m01=m02:
              !!! Distal outcome omnibus Wald test for `read tes` !!!
 !m02=m03;
               !!! Distal outcome omnibus Wald test for `math_tes` !!!
 m1=m2;
 m2=m3;
 usevariables = colnames(savedata),
 rdata = savedata)
m_step3_fit <- mplusModeler(m_step3,</pre>
                 dataout=here("3step_mplus", "EX2_Dist_Cov_Model.dat"),
                 modelout=here("3step_mplus", "EX2_Dist_Cov_Model.inp"),
                 check=TRUE, run = TRUE, hashfilename = FALSE)
```

#### EX2: Distal Outcome Plot

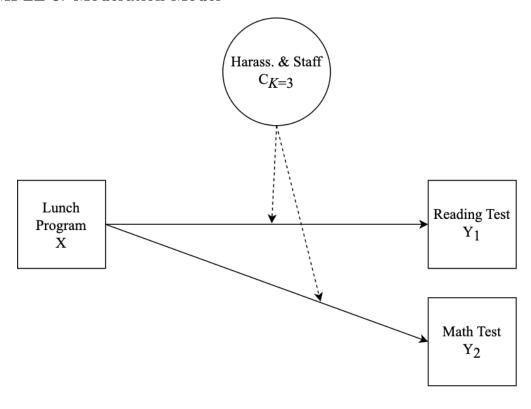
**Note**: The distal outcome means are estimated at the average of the covariate (lunch\_pr). This is specified by centering lunch program as shown in the Step-3 model syntax.

This syntax reads in the data, extracts relevant parameters, and generates the plot.



ggsave(here("figures","EX2\_Distal\_barplot.png"), dpi=300, height=3, width=6, units="in")

## **EXAMPLE 3: Moderation Model**



#### Specification details:

- This example contains two distal outcomes (read\_test & math\_test) and one binary covariate (lunch\_program).
- Under each class-specific statement (e.g., C#1%) the distal outcome means & variances are mentioned to allow these parameters to vary by class.
- Moderation is specified by mentioning the "outcome ON covariate;" syntax under each of the class-specific statements.
- Note that the binary covariate is centered so that reported distal means (intercepts) are estimated at the average of lunch\_program.

```
m_step3 <- mplusObject(
   TITLE = "Step3 (MANUAL 3-STEP ML APPROACH)",

VARIABLE =
   "nominal = N;
   usevar = n;
   missing are all (999);

usevar = lunch_pr read_tes math_tes;
   classes = c(3); ",

DEFINE =
   "Center lunch_pr (Grandmean);",</pre>
```

```
ANALYSIS =
"estimator = mlr;
type = mixture;
starts = 0;",
MODEL =
glue(
"!!! OUTCOMES = read_tes math_tes !!!
!!! COVARIATE = lunch_pr !!!
!!! MODERATOR = C !!!
%OVERALL%
read_tes on lunch_pr;
read_tes;
math_tes on lunch_pr;
math_tes;
%C#1%
[n#10{logit_cprobs[1,1]}];
[n#20{logit_cprobs[1,2]}];
[read_tes](m01);
                              !!! estimate conditional intercept !!!
read_tes;
read_tes on lunch_pr (s01); !!! estimate conditional regression !!!
[math_tes] (m1);
math_tes;
math_tes on lunch_pr (s1);
%C#2%
[n#10{logit_cprobs[2,1]}];
[n#20{logit_cprobs[2,2]}];
[read_tes](m02);
read_tes;
read_tes on lunch_pr (s02);
[math_tes] (m2);
math tes;
math_tes on lunch_pr (s2);
%C#3%
[n#1@{logit_cprobs[3,1]}];
[n#2@{logit_cprobs[3,2]}];
[read_tes] (m03);
read_tes;
read_tes on lunch_pr (s03);
[math_tes] (m3);
math_tes;
math_tes on lunch_pr (s3);"),
```

```
MODELCONSTRAINT =
 "New (rdiff12 rdiff13
 rdiff23 rslope12 rslope13
 rslope23 mdiff12 mdiff13
  mdiff23 mslope12 mslope13
  mslope23);
 rdiff12 = m1-m2; mdiff12 = m01-m02;
  rdiff13 = m1-m3; mdiff13 = m01-m03;
  rdiff23 = m2-m3; mdiff23 = m02-m03;
  rslope12 = s1-s2; mslope12 = s01-s02;
  rslope13 = s1-s3; mslope13 = s01-s03;
  rslope23 = s2-s3; mslope23 = s02-s03;",
  MODELTEST =
  ## NOTE: Only a single Wald test can be conducted per model run. Therefore,
  ## this example requires running separate models for each omnibus test (e.g.,
  ## 4 models; 2 outcomes and 2 slope coefficients). This can be done by
  ## commenting out all but one test and then estimating multiple versions of the model.
 "!m01=m02:
              !!! Distal outcome omnibus Wald test for `read tes` !!!
  !m02=m03;
              !!! Slope difference omnibus Wald test for `read_tes on lunch_pr` !!!
  !s01=s02;
  !s02=s03;
  m1=m2;
              !!! Distal outcome omnibus Wald test for `math_tes` !!!
  m2=m3;
  !s1=s2;
              !!! Slope difference omnibus Wald test `math_tes on lunch_pr` !!!
  !s2=s3; ",
  usevariables = colnames(savedata),
  rdata = savedata)
m_step3_fit <- mplusModeler(m_step3,</pre>
                 dataout=here("3step_mplus", "EX3_Moderation_Model.dat"),
                 modelout=here("3step mplus", "EX3 Moderation Model.inp"),
                 check=TRUE, run = TRUE, hashfilename = FALSE)
```

#### Estimate step 3 moderation model with covariate un-centered to produce simple-slopes plots

• Intercepts are estimated at the reference level of the covariate (i.e., lunch\_pr = 0)

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

#### EX3: Distal Outcome Plot

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

```
model_step3 <- readModels(here("3step_mplus", "EX3_Moderation_Model.out"), quiet = TRUE)</pre>
model_step3 <- data.frame(model_step3$parameters$unstandardized)</pre>
distal_data <- model_step3 %>%
  filter(paramHeader == "Intercepts") %>%
  mutate(param = case_when(
      param == "READ_TES" ~ "Reading Test",
      param == "MATH_TES" ~ "Math Test")) %>%
  mutate(LatentClass = factor(LatentClass,
      labels = c("Reported Harrasement (Low), Staff (High)",
                 "Reported Harrasement (High), Staff (Low)",
                 "Reported Harrasement (Low), Staff (Low)"))) %>%
  mutate(value_labels = c("36.4a", "36.3a", "44.5b", "42.8b", "44.9b", "43.4b"))
ggplot(distal_data,
       aes(fill=LatentClass, y=est, x=fct_rev(param))) +
  geom_bar(position="dodge", stat="identity", color="black", size=.3) +
  geom errorbar( aes(ymin=est-se, ymax=est+se),
                 width=.2, position=position_dodge(.9)) +
  geom_text(aes(y = est -4, label = value_labels),
            size=4, position=position_dodge(.9)) +
  \#scale\_fill\_grey(start = 0.6, end = 1.0) +
  theme_cowplot() +
  labs(x = "", y = "Mean Value", fill = "Latent Class") +
  theme(text=element_text(size=12),
       axis.text.x=element_text(size=10)) +
       coord_cartesian(expand = FALSE)
```



ggsave(here("figures","EX3\_Distal\_barplot.png"), dpi=300, height=3, width=6, units="in")

## EX3: Simple Slope Plots

**Note:** The un-centered distal intercepts represent the conditional means when the binary covariate is at its first level  $lunch_pr = 0$  (i.e., school does not have a lunch program). Therefore, the conditional mean for  $lunch_pr = 1$  (i.e., school has lunch program) can be calculated by adding the associated slope coefficient to the intercept.

\_\_\_\_

Read in the un-centered model & extract relevant parameters

```
model_uncen <- readModels(here("3step_mplus", "EX3_Uncentered.out"), quiet = TRUE)

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

slope_data <- model_uncen %>%
   filter(str_detect(paramHeader, 'ON|Inter'))%>%
   unite("param", paramHeader:param, remove = TRUE) %>%
   mutate(param = str_replace(param, "TES.ON_LUNCH_PR", "COEF")) %>%
   mutate(param = str_remove_all(param, "Intercepts_|_TES")) %>%
```

Prepare reading test simple slope data

Plot reading test simple slopes

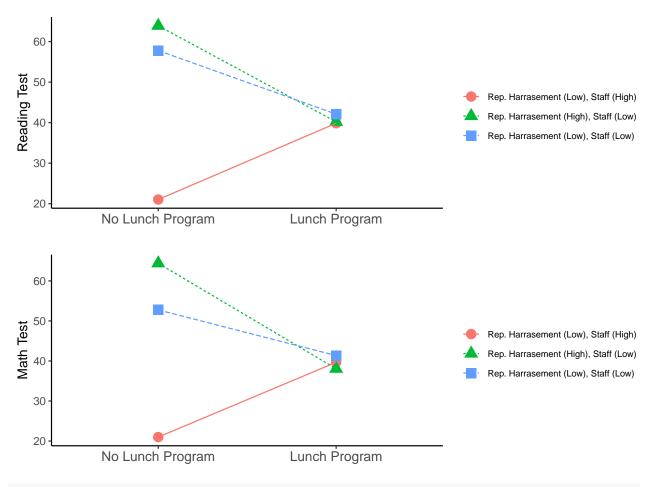
Prepare math test simple slope data

```
levels = c("No.Lunch.Program","Lunch.Program"),
labels = c("No Lunch Program","Lunch Program")))
```

Plot math test simple slopes

# Combine the two simple slopes graphs

```
library(patchwork)
r_plot / m_plot # combines plots using the {patchwork} package
```



ggsave(here("figures", "EX3\_Simple\_slopes.png"), dpi=300, height=8.5, width=6.5, units="in")

## References

Asparouhov, T., & Muthén, B. O. (2014). Auxiliary variables in mixture modeling: Three-step approaches using Mplus. Structural Equation Modeling, 21, 329-341. http://dx.doi.org/10.1080/10705511.2014.915181

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 $\label{eq:muller} \mbox{M\"{\sc uller}. Kirill. (2017). Here: A Simpler Way to Find Your Files. $https://CRAN.R-project.org/package=here.}$ 

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Nylund-Gibson, K., Garber, A. C., Singh, J., Witkow, M. R., Nishina, A., & Bellmore, A. (2023). The utility of latent class analysis to understand heterogeneity in youth coping strategies: A methodological introduction. Behavioral Disorders, 48(2), 106-120.

R Core Team (2017). R: A language and environment for statistical computing. R Foundation for Statistical Computing, Vienna, Austria. URL http://www.R-project.org/

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