

# Package ‘semmcci’

May 7, 2023

**Title** Monte Carlo Confidence Intervals in Structural Equation Modeling

**Version** 1.0.4.9000

**Description** Monte Carlo confidence intervals for free and defined parameters in models fitted in the structural equation modeling package 'lavaan' can be generated using the 'semmcci' package. 'semmcci' has three main functions, namely, MC(), MCMI(), and MCStd(). The output of 'lavaan' is passed as the first argument to the MC() function or the MCMI() function to generate Monte Carlo confidence intervals. Monte Carlo confidence intervals for the standardized estimates can also be generated by passing the output of the MC() function or the MCMI() function to the MCStd() function. A description of the package and code examples are presented in Pesigan and Cheung (2023) <doi:10.3758/s13428-023-02114-4>.

**URL** <https://github.com/jeksterslab/semmcci>,  
<https://jeksterslab.github.io/semmcci/>

**BugReports** <https://github.com/jeksterslab/semmcci/issues>

**License** MIT + file LICENSE

**Encoding** UTF-8

**Roxygen** list(markdown = TRUE)

**Depends** R (>= 3.0.0)

**Imports** stats, lavaan, mice, Amelia

**Suggests** knitr, rmarkdown, testthat, MASS, psych, bmemLavaan

**RoxygenNote** 7.2.3

**NeedsCompilation** no

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coef.semmcci	<i>Parameter Estimates</i>
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---

**Description**

Parameter Estimates

**Usage**

```
## S3 method for class 'semmcci'  
coef(object, ...)
```

**Arguments**

- object            Object of class semmcci.
- ...              additional arguments.

**Value**

Returns a vector of parameter estimates.

**Author(s)**

Ivan Jacob Agaloos Pesigan

**Examples**

```

library(semmcci)
library(lavaan)

# Data -----
data("Tal.Or", package = "psych")
df <- Tal.Or

# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b
  direct := cp
  total := cp + (a * b)
"

fit <- sem(data = df, model = model)

# Monte Carlo -----
unstd <- MC(
  fit,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05
)
coef(unstd)

```

coef.semmccistd

*Standardized Parameter Estimates***Description**

Standardized Parameter Estimates

**Usage**

```

## S3 method for class 'semmccistd'
coef(object, ...)

```

**Arguments**

```

object      Object of class semmccistd.
...         additional arguments.

```

**Value**

Returns a vector of standardized parameter estimates.

**Author(s)**

Ivan Jacob Agaloos Pesigan

**Examples**

```
library(semmcci)
library(lavaan)

# Data -----
data("Tal.Or", package = "psych")
df <- Tal.Or

# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b
  direct := cp
  total := cp + (a * b)
"

fit <- sem(data = df, model = model, fixed.x = FALSE)

# Monte Carlo -----
unstd <- MC(
  fit,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05
)

# Standardized Monte Carlo -----
std <- MCStd(unstd, alpha = 0.05)
coef(std)
```

---

confint.semmcci

*Monte Carlo Confidence Intervals for the Parameter Estimates*

---

**Description**

Monte Carlo Confidence Intervals for the Parameter Estimates

**Usage**

```
## S3 method for class 'semmcci'
confint(object, parm = NULL, level = 0.95, ...)
```

**Arguments**

<code>object</code>	Object of class <code>semmcci</code> .
<code>parm</code>	a specification of which parameters are to be given confidence intervals, either a vector of numbers or a vector of names. If missing, all parameters are considered.
<code>level</code>	the confidence level required.
<code>...</code>	additional arguments.

**Value**

Returns a matrix of confidence intervals.

**Author(s)**

Ivan Jacob Agaloos Pesigan

**Examples**

```
library(semmcci)
library(lavaan)

# Data -----
data("Tal.Or", package = "psych")
df <- Tal.Or

# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b
  direct := cp
  total := cp + (a * b)
"

fit <- sem(data = df, model = model)

# Monte Carlo -----
unstd <- MC(
  fit,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05
)
confint(unstd)
```

---

confint.semmccistd	<i>Monte Carlo Confidence Intervals for the Standardized Parameter Estimates</i>
--------------------	--

---

## Description

Monte Carlo Confidence Intervals for the Standardized Parameter Estimates

## Usage

```
## S3 method for class 'semmccistd'
confint(object, parm = NULL, level = 0.95, ...)
```

## Arguments

object	Object of class semmccistd.
parm	a specification of which parameters are to be given confidence intervals, either a vector of numbers or a vector of names. If missing, all parameters are considered.
level	the confidence level required.
...	additional arguments.

## Value

Returns a matrix of confidence intervals.

## Author(s)

Ivan Jacob Agaloos Pesigan

## Examples

```
library(semmcci)
library(lavaan)

# Data -----
data("Tal.Or", package = "psych")
df <- Tal.Or

# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b
  direct := cp
  total := cp + (a * b)
"
```

```

fit <- sem(data = df, model = model, fixed.x = FALSE)

# Monte Carlo -----
unstd <- MC(
  fit,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05
)

# Standardized Monte Carlo -----
std <- MCStd(unstd, alpha = 0.05)
confint(std)

```

MC

*Monte Carlo Confidence Intervals***Description**

Calculates Monte Carlo confidence intervals for free and defined parameters.

**Usage**

```

MC(
  object,
  R = 20000L,
  alpha = c(0.001, 0.01, 0.05),
  decomposition = "eigen",
  pd = TRUE,
  tol = 1e-06,
  seed = NULL
)

```

**Arguments**

<code>object</code>	Object of class lavaan.
<code>R</code>	Positive integer. Number of Monte Carlo replications.
<code>alpha</code>	Numeric vector. Significance level $\alpha$ .
<code>decomposition</code>	Character string. Matrix decomposition of the sampling variance-covariance matrix for the data generation. If <code>decomposition = "chol"</code> , use Cholesky decomposition. If <code>decomposition = "eigen"</code> , use eigenvalue decomposition. If <code>decomposition = "svd"</code> , use singular value decomposition.
<code>pd</code>	Logical. If <code>pd = TRUE</code> , check if the sampling variance-covariance matrix is positive definite using <code>tol</code> .
<code>tol</code>	Numeric. Tolerance used for <code>pd</code> .
<code>seed</code>	Integer. Random seed for reproducibility.

## Details

A sampling distribution of parameter estimates is generated from the multivariate normal distribution using the parameter estimates and the sampling variance-covariance matrix. Confidence intervals for free and defined parameters are generated using the simulated sampling distribution. Parameters can be defined using the `:=` operator in the lavaan model syntax.

## Value

Returns an object of class `semmcci` which is a list with the following elements:

`R` Number of Monte Carlo replications.

`alpha` Significance level  $\alpha$  specified.

`lavaan` lavaan object.

`decomposition` Matrix decomposition used to generate multivariate normal random variates.

`thetahat` Parameter estimates  $\hat{\theta}$ .

`thetahatstar` Sampling distribution of parameter estimates  $\hat{\theta}^*$ .

## Author(s)

Ivan Jacob Agaloos Pesigan

## References

Pesigan, I. J. A., & Cheung, S. F. (2023). Monte Carlo confidence intervals for the indirect effect with missing data. *Behavior Research Methods*. doi:10.3758/s13428023021144

## See Also

Other Monte Carlo in Structural Equation Modeling Functions: [MCMI\(\)](#), [MCStd\(\)](#)

## Examples

```
library(semmcci)
library(lavaan)

# Data -----
data("Tal.Or", package = "psych")
df <- Tal.Or

# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b
  direct := cp
  total := cp + (a * b)
"

fit <- sem(data = df, model = model)
```



```
# Monte Carlo -----
MC(
  fit,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05
)
```

---

MCMC

---

*Monte Carlo Confidence Intervals (Multiple Imputation)*


---

### Description

Calculates Monte Carlo confidence intervals for free and defined parameters. Missing values are handled using multiple imputation.

### Usage

```
MCMC(
  object,
  R = 20000L,
  alpha = c(0.001, 0.01, 0.05),
  decomposition = "eigen",
  pd = TRUE,
  tol = 1e-06,
  adj = FALSE,
  seed_mc = NULL,
  seed_mi = NA,
  fun = "mice",
  imp = NULL,
  ...
)
```

### Arguments

object	Object of class lavaan.
R	Positive integer. Number of Monte Carlo replications.
alpha	Numeric vector. Significance level $\alpha$ .
decomposition	Character string. Matrix decomposition of the sampling variance-covariance matrix for the data generation. If decomposition = "chol", use Cholesky decomposition. If decomposition = "eigen", use eigenvalue decomposition. If decomposition = "svd", use singular value decomposition.
pd	Logical. If pd = TRUE, check if the sampling variance-covariance matrix is positive definite using tol.
tol	Numeric. Tolerance used for pd.

<code>adj</code>	Logical. If <code>adj = TRUE</code> , use Li, Raghunathan, and Rubin (1991) sampling covariance matrix adjustment. If <code>adj = FALSE</code> , use the multivariate version of Rubin's (1987) sampling covariance matrix.
<code>seed_mc</code>	Integer. Random seed for the Monte Carlo method.
<code>seed_mi</code>	Integer. Random seed for multiple imputation.
<code>fun</code>	Character string. Multiple imputation function. If <code>fun = "mice"</code> , use <code>mice::mice()</code> . If <code>fun = "amelia"</code> , use <code>Amelia::amelia()</code> .
<code>imp</code>	Optional argument. A list of multiply imputed data sets.
<code>...</code>	Additional arguments to pass to <code>fun</code> . If <code>fun = "mice"</code> , DO NOT supply data, seed, or print. If <code>fun = "amelia"</code> , DO NOT supply <code>x</code> or <code>p2s</code> .

### Details

A sampling distribution of parameter estimates is generated from the multivariate normal distribution using the parameter estimates and the sampling variance-covariance matrix obtained using multiple imputation. Confidence intervals for free and defined parameters are generated using the simulated sampling distribution. Parameters can be defined using the `:=` operator in the lavaan model syntax.

### Value

Returns an object of class `semmcci` which is a list with the following elements:

`R` Number of Monte Carlo replications.

`alpha` Significance level  $\alpha$  specified.

`lavaan` lavaan object.

`decomposition` Matrix decomposition used to generate multivariate normal random variates.

`thetahat` Parameter estimates  $\hat{\theta}$ .

`thetahatstar` Sampling distribution of parameter estimates  $\hat{\theta}^*$ .

### References

Pesigan, I. J. A., & Cheung, S. F. (2023). Monte Carlo confidence intervals for the indirect effect with missing data. *Behavior Research Methods*. doi:10.3758/s13428023021144

### See Also

Other Monte Carlo in Structural Equation Modeling Functions: `MCStd()`, `MC()`

### Examples

```
library(semmcci)
library(lavaan)

# Data with Missing Values -----
data("Tal.Or", package = "psych")
df <- mice::ampute(Tal.Or)$amp
```

```

# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b
  direct := cp
  total := cp + (a * b)
"

# Fit the model in lavaan using the default listwise deletion method.
fit <- sem(data = df, model = model)

# Monte Carlo -----
MCMC(
  fit,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05,
  m = 5 # use a large value e.g., 100L for actual research
)

```

---

MCStd

---

*Standardized Monte Carlo Confidence Intervals*


---

## Description

Calculates standardized Monte Carlo confidence intervals for free and defined parameters.

## Usage

```
MCStd(object, alpha = c(0.001, 0.01, 0.05))
```

## Arguments

object	object of class <code>semmcci</code> . Output of the <code>MC()</code> function.
alpha	Numeric vector. Significance level $\alpha$ .

## Details

The empirical sampling distribution of parameter estimates from the argument object is standardized, that is, each randomly generated vector of parameters is standardized. Defined parameters are computed from the standardized component parameters. Confidence intervals are generated using the standardized empirical sampling distribution.

**Value**

Returns an object of class `semmccistd` which is a list with the following elements:

`R` Number of Monte Carlo replications.

`alpha` Significance level  $\alpha$  specified.

`lavaan` lavaan object.

`decomposition` Matrix decomposition used to generate multivariate normal random variates.

`thetahat` Parameter estimates  $\hat{\theta}$ .

`thetahatstar` Sampling distribution of parameter estimates  $\hat{\theta}^*$ .

`ci` Confidence intervals.

`thetahat_std` Standardized parameter estimates  $\hat{\theta}_{std}$ .

`thetahatstar_std` Standardized sampling distribution of parameter estimates  $\hat{\theta}_{std}^*$ .

**Author(s)**

Ivan Jacob Agaloos Pesigan

**References**

Pesigan, I. J. A., & Cheung, S. F. (2023). Monte Carlo confidence intervals for the indirect effect with missing data. *Behavior Research Methods*. doi:10.3758/s13428023021144

**See Also**

Other Monte Carlo in Structural Equation Modeling Functions: [MCMCI\(\)](#), [MC\(\)](#)

**Examples**

```
library(semmcci)
library(lavaan)

# MC() -----
# Data -----
data("Tal.Or", package = "psych")
df <- Tal.Or

# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b
  direct := cp
  total := cp + (a * b)
"

fit_complete_data <- sem(data = df, model = model, fixed.x = FALSE)

# Monte Carlo -----
```

```

complete_data <- MC(
  fit_complete_data,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05
)

# Standardized Monte Carlo -----
MCStd(complete_data, alpha = 0.05)

# MCMI() -----
# Data -----
df <- mice::ampute(Tal.Or)$amp

# Fit Model in lavaan -----
fit_missing_data <- sem(data = df, model = model, fixed.x = FALSE)

# Monte Carlo -----
missing_data <- MC(
  fit_missing_data,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05
)

# Standardized Monte Carlo -----
MCStd(missing_data, alpha = 0.05)

```

---

print.semmcci	<i>Print Method for Object of Class semmcci</i>
---------------	---

---

## Description

Print Method for Object of Class semmcci

## Usage

```
## S3 method for class 'semmcci'
print(x, digits = 4, ...)
```

## Arguments

x	an object of class semmcci.
digits	Integer indicating the number of decimal places to display.
...	further arguments.

## Value

Returns a matrix of estimates, standard errors, number of Monte Carlo replications, and confidence intervals.

**Author(s)**

Ivan Jacob Agaloos Pesigan

**Examples**

```
library(semmcci)
library(lavaan)

# Data -----
data("Tal.Or", package = "psych")
df <- Tal.Or

# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b
  direct := cp
  total := cp + (a * b)
"

fit <- sem(data = df, model = model)

# Monte Carlo -----
unstd <- MC(
  fit,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05
)
print(unstd)
```

---

<code>print.semmccistd</code>	<i>Print Method for Object of Class semmccistd</i>
-------------------------------	--

---

**Description**

Print Method for Object of Class semmccistd

**Usage**

```
## S3 method for class 'semmccistd'
print(x, digits = 4, ...)
```

**Arguments**

<code>x</code>	an object of class semmccistd.
<code>digits</code>	Integer indicating the number of decimal places to display.
<code>...</code>	further arguments.

**Value**

Returns a matrix of estimates, standard errors, number of Monte Carlo replications, and confidence intervals.

**Author(s)**

Ivan Jacob Agaloos Pesigan

**Examples**

```
library(semmcci)
library(lavaan)

# Data -----
data("Tal.Or", package = "psych")
df <- Tal.Or

# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b
  direct := cp
  total := cp + (a * b)
"

fit <- sem(data = df, model = model, fixed.x = FALSE)

# Monte Carlo -----
unstd <- MC(
  fit,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05
)

# Standardized Monte Carlo -----
std <- MCStd(unstd, alpha = 0.05)
print(std)
```

---

summary.semmcci

---

*Summary Method for an Object of Class semmcci*


---

**Description**

Summary Method for an Object of Class semmcci

**Usage**

```
## S3 method for class 'semmcci'
summary(object, digits = 4, ...)
```

**Arguments**

object	Object of class semmcci.
digits	Digits to print.
...	additional arguments.

**Value**

Returns a matrix of estimates, standard errors, number of Monte Carlo replications, and confidence intervals.

**Author(s)**

Ivan Jacob Agaloos Pesigan

**Examples**

```
library(semmcci)
library(lavaan)

# Data -----
data("Tal.Or", package = "psych")
df <- Tal.Or

# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b
  direct := cp
  total := cp + (a * b)
"

fit <- sem(data = df, model = model)

# Monte Carlo -----
unstd <- MC(
  fit,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05
)
summary(unstd)
```



---

summary.semmccistd	<i>Summary Method for an Object of Class semmccistd</i>
--------------------	---

---

**Description**

Summary Method for an Object of Class semmccistd

**Usage**

```
## S3 method for class 'semmccistd'
summary(object, digits = 4, ...)
```

**Arguments**

object	Object of class semmccistd.
digits	Digits to print.
...	additional arguments.

**Value**

Returns a matrix of estimates, standard errors, number of Monte Carlo replications, and confidence intervals.

**Author(s)**

Ivan Jacob Agaloos Pesigan

**Examples**

```
library(semmcci)
library(lavaan)

# Data -----
data("Tal.Or", package = "psych")
df <- Tal.Or

# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b
  direct := cp
  total := cp + (a * b)
"

fit <- sem(data = df, model = model, fixed.x = FALSE)

# Monte Carlo -----
unstd <- MC(
```

```

    fit,
    R = 100L, # use a large value e.g., 20000L for actual research
    alpha = 0.05
  )

# Standardized Monte Carlo -----
std <- MCStd(unstd, alpha = 0.05)
summary(std)

```

vcov.semmcci

*Sampling Covariance Matrix of the Parameter Estimates***Description**

Sampling Covariance Matrix of the Parameter Estimates

**Usage**

```

## S3 method for class 'semmcci'
vcov(object, ...)

```

**Arguments**

```

object      Object of class semmccistd.
...         additional arguments.

```

**Value**

Returns a matrix of the variance-covariance matrix of parameter estimates.

**Author(s)**

Ivan Jacob Agaloos Pesigan

**Examples**

```

library(semmcci)
library(lavaan)

# Data -----
data("Tal.Or", package = "psych")
df <- Tal.Or

# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b

```

```

    direct := cp
    total := cp + (a * b)
  "

fit <- sem(data = df, model = model)

# Monte Carlo -----
unstd <- MC(
  fit,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05
)
vcov(unstd)

```

vcov.semmccistd

*Sampling Covariance Matrix of the Standardized Parameter Estimates***Description**

Sampling Covariance Matrix of the Standardized Parameter Estimates

**Usage**

```
## S3 method for class 'semmccistd'
vcov(object, ...)
```

**Arguments**

```
object      Object of class semmccistd.
...         additional arguments.
```

**Value**

Returns a matrix of the variance-covariance matrix of standardized parameter estimates.

**Author(s)**

Ivan Jacob Agaloos Pesigan

**Examples**

```

library(semmcci)
library(lavaan)

# Data -----
data("Tal.Or", package = "psych")
df <- Tal.Or

```

```
# Fit Model in lavaan -----
model <- "
  reaction ~ cp * cond + b * pmi
  pmi ~ a * cond
  indirect := a * b
  direct := cp
  total := cp + (a * b)
"

fit <- sem(data = df, model = model, fixed.x = FALSE)

# Monte Carlo -----
unstd <- MC(
  fit,
  R = 100L, # use a large value e.g., 20000L for actual research
  alpha = 0.05
)

# Standardized Monte Carlo -----
std <- MCStd(unstd, alpha = 0.05)
vcov(std)
```

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