# 2021 ABCD Workshop: SEM Practical

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#### 2021-07-13

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# Intro

# Loading Relevant Packages

#### Read In Data

```
ABCD = read.csv('abcd sem.csv')
str(ABCD)
## 'data.frame':
                  964 obs. of 13 variables:
## $ id
          : int 12345678910...
## $ female: int 1 1 0 0 0 0 0 1 1 ...
## $ advers: int 0 0 0 1 0 1 0 1 0 1 ...
## $ VS.1 : num 6.67 5.24 6.19 6.19 7.62 ...
## $ VS.2 : num NA 4.29 9.05 4.76 5.71 ...
## $ VS.3 : num NA NA 8.57 4.76 7.14 ...
## $ VS.4 : num NA NA 7.14 6.19 8.57 ...
## $ VS.5 : num NA NA 8.82 5.31 7.08 ...
## $ EXT.1 : num 1.08 3.25 2.17 NA 3.25 ...
## $ EXT.2 : num 0 2.17 2.17 2.53 2.53 ...
## $ EXT.3 : num NA 1.083 2.528 0.722 3.25 ...
## $ EXT.4 : num NA NA 2.89 1.08 3.25 ...
## $ EXT.5 : num NA NA 4.494 0.809 1.606 ...
```

These data have been synthesized from other data and then addition simulations were performed to make the data behave. The original data labels were changed for use in the workshop. The relevant variables include:

```
id: unique identifier
```

```
female: self-identified sex (binary: 0 = \text{male}, 1 = \text{female})
```

advers: did the individual experience early-childhood adversity (binary: 0 = no, 1 = yes)

VS: measures of ventral striatum response during reward anticipation

EXT: measures of parent-reported externalizing behavior

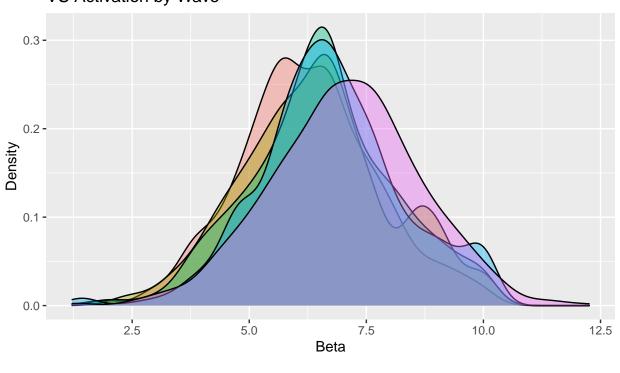
#### Descriptives

```
describe(ABCD[,2:ncol(ABCD)], fast = TRUE) %>%
  kbl() %>%
 kable_styling(full_width = F)
#knitr::kable(describe(ABCD[,2:ncol(ABCD)], fast = TRUE))
# Density by Wave: VS Activation
ggplot(ABCD %>%
         pivot_longer(cols=starts_with('VS'),
                      names_to='wave',
                      values_to='VS'),
       aes(x=VS, group=wave, fill=wave)) +
  geom_density(alpha=.4) +
  labs(title = 'VS Activation by Wave',
       x='Beta',
       y = 'Density',
       fill='Wave:') +
  scale_fill_discrete(labels = c('1','2','3','4','5')) +
```

	vars	n	mean	$\operatorname{sd}$	min	max	range	se
female	1	964	0.4460581	0.4973398	0.000000	1.000000	1.000000	0.0160182
advers	2	964	0.5477178	0.4979762	0.000000	1.000000	1.000000	0.0160387
VS.1	3	964	6.2393796	1.4674234	1.428571	10.000000	8.571429	0.0472625
VS.2	4	917	6.4355819	1.5863089	1.904762	10.000000	8.095238	0.0523845
VS.3	5	912	6.5544069	1.5376050	1.904762	10.000000	8.095238	0.0509152
VS.4	6	880	6.7408009	1.5402031	1.428571	10.000000	8.571429	0.0519202
VS.5	7	880	7.0536888	1.5951754	1.218616	12.257785	11.039169	0.0537734
EXT.1	8	923	2.3431141	0.8614213	0.000000	3.972222	3.972222	0.0283540
EXT.2	9	908	2.4371021	0.8133013	0.000000	3.972222	3.972222	0.0269903
EXT.3	10	884	2.4415848	0.8586684	0.000000	3.972222	3.972222	0.0288801
EXT.4	11	828	2.6071522	0.8143713	0.000000	3.972222	3.972222	0.0283014
EXT.5	12	828	2.7031994	1.2521188	-1.013396	6.267124	7.280519	0.0435141

# theme(legend.position='bottom')

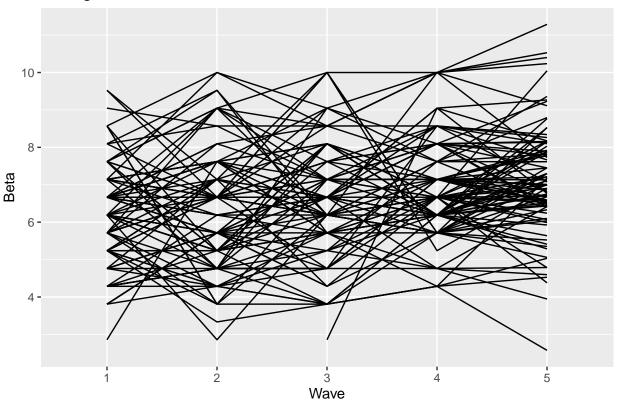
# VS Activation by Wave



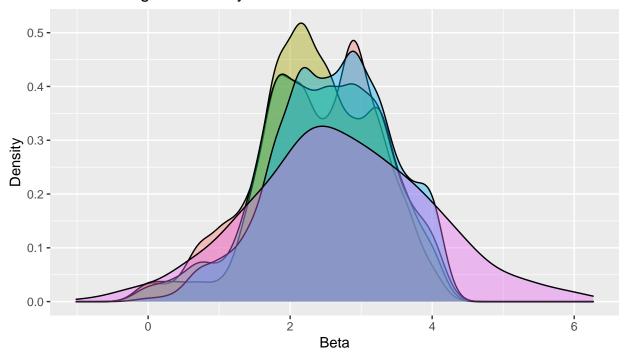
```
Wave: 1 2 3 4 5
```

```
y = 'Beta') +
scale_x_discrete(labels = c('1','2','3','4','5'))
```

# Changes in VS Activation

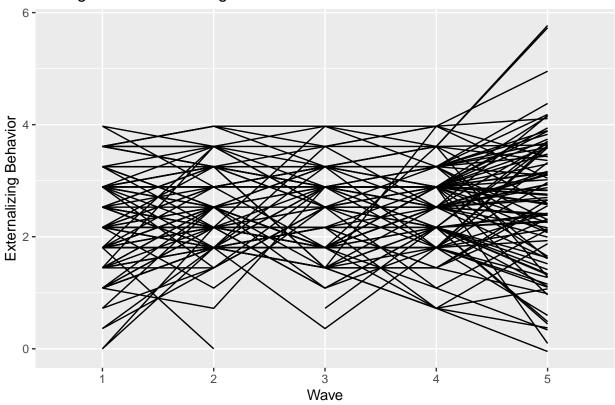


# Externalizing Behavior by Wave



```
Wave: 1 2 3 4 5
```

### Changes in Externalizing



### Some basics

#### Residualized change v difference scores

To easily compute these scores, I'll make the data long and compute the lag (t-1) value for each variable.

```
ABCD_1 <- tidyr::pivot_longer(ABCD, names_to = 'key', values_to = 'value', tidyr::matches('^(VS|EXT)'))

tidyr::extract(col = key, into = c('var', 'wave'), regex = '(\\w+)\\.(\\d+)') %>%

tidyr::pivot_wider(names_from = 'var', values_from = 'value') %>%

dplyr::group_by(id) %>%

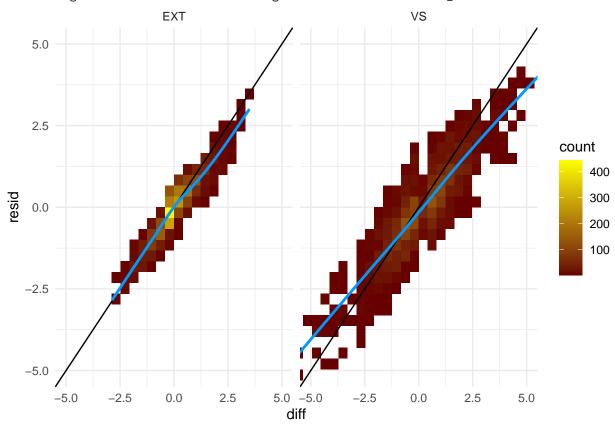
dplyr::mutate(across(c(wave, EXT, VS), lag, .names = '{.col}_lag'))
```

Now I'll get the residuals from a simple 1m model, and also compute the raw difference score.

What's the correlation of these?

```
select(ungroup(ABCD_l_resid_diff), id, wave, matches('(VS|EXT)_(resid|diff)')) %>%
    pivot_longer(cols = c(-id, -wave)) %>%
    extract(name, c('var', 'stat'), '(\\w+)_(\\w+)') %>%
    pivot_wider(names_from = 'stat', values_from = 'value') %>%
    ggplot(aes(x = diff, y = resid)) +
    # geom_point(size = .5, alpha = .05) +
    geom_bin2d() +
    geom_abline(intercept = 0, slope = 1) +
    geom_line(stat = 'smooth', color = '#0099ff', size = 1) +
    facet_grid(-var) +
    scale_fill_gradient(low = '#660000', high = '#FFFF00') +
    theme_minimal() +
    coord_cartesian(x = c(-5, 5), y = c(-5, 5))
```

- ## Warning: Removed 843 rows containing non-finite values (stat\_bin2d).
- ## `geom\_smooth()` using method = 'gam' and formula 'y ~ s(x, bs = "cs")'
- ## Warning: Removed 843 rows containing non-finite values (stat\_smooth).



What does it seem like is going on here?

Think about how the variance differs for each type of estimate.

#### Equations, path diagrams, and ... SYNTAX

Equations are the real deal (as real as it gets at this level of abstraction). Path diagrams and syntax are both ways of conveying the equations.

Let's start with the first diagram we saw:

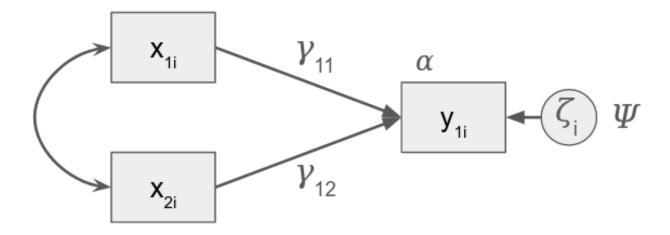


Figure 1: A simple SEM diagram with two X variables pointing at a Y variable

The lavaan package in R has syntax for all of the relationships here (plus more). If you recall, these are almost all just regressions. If you're already familiar with regression syntax in R, this will look familiar to you. One big difference from other common modeling packages is that the model is expressed as a string of text. We also need to learn the opperator for "covariance" to get the path between  $x_{1i}$  and  $x_{2i}$ . We also need an operator to specify the residual variance. Yay: the variance and covariance operators are the same. The intercept also gets it's own notation (it's not part of the regression for reasons).

```
Regression: VAR1 ~ VAR2 [+ VAR3 ...]
(Co)variance: VAR1 ~~ VAR2 [+ VAR3 ...]
Mean/Intercept: VAR1 ~ 1
```

Note: Let's acknowledge that there is some weird stuff going on here. In this diagram y is regressed on the residual, but we only care about the residual's variance (the regression coefficient is actually set to 1). So you may see diagrams with arrows like this, or just with double headed arrows pointing to the same variable. To go down the rabbit hole a little further, you specify variances the same way whether they are variances of residuals (for variables that are on the DV side of a regression) or whether they are variances of a variable itself (if it's an IV). Moreover, sometimes they're not even written into the diagram! The diagram above assumes that both  $x_{1i}$  and  $x_{2i}$  have variances as well as covary with each other.

Also Note: Intercepts refer to means when they are part of a regression (conditional means), and means refer to means when they are unconditional. The syntax for both is the same

Also Also Note: Variance/covariance structures are often very consistent across models so lavaan adds many in by default. Same with intercepts/means. For now, I'm going to write out the full model, noting where lavaan usually has defaults.

```
simple_sem_model <- '
y ~ x1 + x2

#lavaan covariance defaults
#notice we do not allow covariance between
#residuals and the other variables.
x1 ~~ x1
x2 ~~ x1
x2 ~~ x2
y ~~ y</pre>
```

```
#lavaan intercept defaults
#Intercept
y ~ 1
#Means
x1 ~ 1
x2 ~ 1
```

We can count the number of parameters we think are implied by the model diagram and then count them in the syntax.

Let's actually fit this model using variables from the sample data.

```
names (ABCD)
## [1] "id"
                 "female" "advers" "VS.1"
                                             "VS.2"
                                                       "VS.3"
                                                                "VS.4"
                                                                         "VS.5"
## [9] "EXT.1" "EXT.2" "EXT.3" "EXT.4"
                                             "EXT.5"
simple_sem_model <- '
VS.2 ~ EXT.1 + EXT.2
EXT.2 ~~ EXT.1
#lavaan covariance defaults
#notice we do not allow covariance between
#residuals and the other variables.
EXT.1 ~~ EXT.1
EXT.2 ~~ EXT.1
VS.2 ~~ VS.2
#lavaan mean/intercept defaults
#Intercept
VS.2 ~ 1
#Means
EXT.1 ~ 1
EXT.2 ~ 1
simple_sem_fit <- lavaan::sem(simple_sem_model, data = ABCD)</pre>
## Warning in lav_partable_flat(FLAT, blocks = "group", meanstructure = meanstructure, : duplicated ele
        EXT.1 ~~ EXT.2
summary(simple_sem_fit)
## lavaan 0.6-7 ended normally after 26 iterations
##
##
     Estimator
                                                         ML
##
     Optimization method
                                                     NLMINB
##
     Number of free parameters
##
##
                                                      Used
                                                                  Total
##
     Number of observations
                                                        858
                                                                    964
##
## Model Test User Model:
##
##
     Test statistic
                                                     0.000
```

```
##
     Degrees of freedom
                                                           0
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
##
     Information
                                                   Expected
##
     Information saturated (h1) model
                                                 Structured
##
## Regressions:
##
                       Estimate Std.Err z-value P(>|z|)
##
     VS.2 ~
                                   0.079
##
       EXT.1
                         -0.155
                                            -1.946
                                                      0.052
       EXT.2
                          0.435
                                   0.082
                                             5.336
                                                      0.000
##
##
## Covariances:
##
                       Estimate Std.Err z-value P(>|z|)
##
     EXT.1 ~~
##
       EXT.2
                          0.393
                                   0.026
                                            14.982
                                                      0.000
##
## Intercepts:
##
                       Estimate Std.Err z-value P(>|z|)
##
      .VS.2
                          5.739
                                   0.184
                                            31.237
                                                      0.000
                          2.394
##
       EXT.1
                                   0.028
                                            85.206
                                                      0.000
##
       EXT.2
                          2.459
                                   0.027
                                            89.839
                                                      0.000
##
## Variances:
##
                       Estimate Std.Err z-value P(>|z|)
##
       EXT.1
                          0.678
                                   0.033
                                            20.712
                                                      0.000
##
      .VS.2
                          2.369
                                                      0.000
                                   0.114
                                            20.712
       EXT.2
                          0.643
                                   0.031
                                            20.712
##
                                                      0.000
Let's confirm what lavaan sets by default (see ?sem "Details" for more on the defaults).
more_simple_sem_model <- '</pre>
VS.2 ~ EXT.1 + EXT.2
EXT.2 ~~ EXT.1
more_simple_sem_fit <- lavaan::sem(more_simple_sem_model, data = ABCD)</pre>
summary(more_simple_sem_fit)
## lavaan 0.6-7 ended normally after 23 iterations
##
##
     Estimator
                                                          ML
                                                     NLMINB
##
     Optimization method
     Number of free parameters
##
##
##
                                                        Used
                                                                   Total
##
     Number of observations
                                                         858
                                                                     964
##
## Model Test User Model:
##
##
     Test statistic
                                                      0.000
##
     Degrees of freedom
                                                           0
##
```

```
## Parameter Estimates:
##
##
     Standard errors
                                                    Standard
##
     Information
                                                   Expected
##
     Information saturated (h1) model
                                                 Structured
##
## Regressions:
                       Estimate Std.Err z-value P(>|z|)
##
##
     VS.2 ~
##
                         -0.155
                                    0.079
                                            -1.946
                                                       0.052
       EXT.1
##
       EXT.2
                          0.435
                                    0.082
                                             5.336
                                                       0.000
##
##
  Covariances:
##
                       Estimate
                                 Std.Err z-value P(>|z|)
##
     EXT.1 ~~
##
       EXT.2
                          0.393
                                    0.026
                                            14.982
                                                       0.000
##
  Variances:
##
                       Estimate
                                 Std.Err z-value
                                                    P(>|z|)
                                    0.114
##
      .VS.2
                          2.369
                                            20.712
                                                       0.000
                                                       0.000
##
       EXT.1
                          0.678
                                    0.033
                                            20.712
##
       EXT.2
                          0.643
                                    0.031
                                            20.712
                                                       0.000
```

Wait, what about the means?

Often, we don't even care about the means. Who interprets the intercept of a regression? The sem function is set by default to not estimate *any* means. But we can turn it on with meanstructure = TRUE in which case it will estimate all means and intercepts.

```
more_simple_sem_fit <- lavaan::sem(more_simple_sem_model, data = ABCD, meanstructure = TRUE)
summary(more_simple_sem_fit)</pre>
```

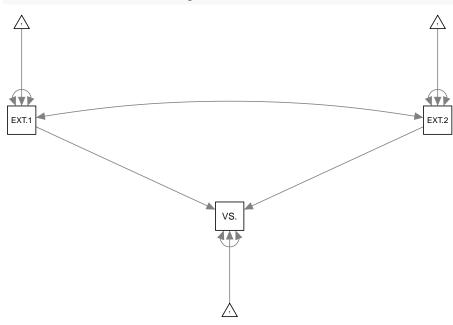
```
## lavaan 0.6-7 ended normally after 26 iterations
##
##
     Estimator
                                                          ML
##
     Optimization method
                                                      NLMINB
##
     Number of free parameters
##
                                                                   Total
##
                                                        Used
##
                                                         858
                                                                     964
     Number of observations
##
## Model Test User Model:
##
                                                       0.000
##
     Test statistic
##
     Degrees of freedom
                                                           0
##
## Parameter Estimates:
##
##
     Standard errors
                                                    Standard
##
     Information
                                                    Expected
##
     Information saturated (h1) model
                                                 Structured
##
## Regressions:
##
                                Std.Err z-value
                                                   P(>|z|)
                       Estimate
##
     VS.2 ~
##
       EXT.1
                         -0.155
                                    0.079
                                            -1.946
                                                       0.052
```

##	EXT.2	0.435	0.082	5.336	0.000
##					
##	Covariances:				
##		Estimate	Std.Err	z-value	P(> z )
##	EXT.1 ~~				
##	EXT.2	0.393	0.026	14.982	0.000
##					
##	Intercepts:				
##		Estimate	Std.Err	z-value	P(> z )
##	.VS.2	5.739	0.184	31.237	0.000
##	EXT.1	2.394	0.028	85.206	0.000
##	EXT.2	2.459	0.027	89.839	0.000
##					
##	Variances:				
##		Estimate	Std.Err	z-value	P(> z )
##	.VS.2	2.369	0.114	20.712	0.000
##	EXT.1	0.678	0.033	20.712	0.000
##	EXT.2	0.643	0.031	20.712	0.000

This is the syntax we'll use to build up all the other models.

Oh, by the way, we can plot these too. More complex models don't work well but for simple ones we can:

semPlot::semPaths(more\_simple\_sem\_fit)



The triangle with the 1 inside indicates that a mean or intercept is estimated (this will be important for growth models where we care about the mean of the latent slope).

Crazy take-away point: You can estimate the covariance structure separate from the mean structure!

#### Syntax for a slightly more complicated model

How to think through writing out these models based on diagrams? I like to start with the regressions.

We have 2 regressions here for  $y_{1i}$  and  $y_{2i}$ . Each has two arrows going into it. Let's find where they come from and write them out in lavaan syntax:

• 
$$y1 \sim x1 + x2$$

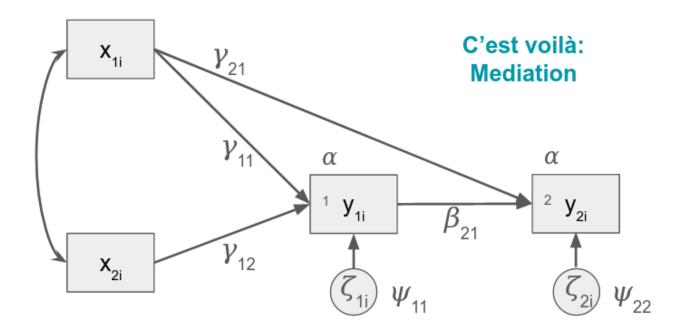


Figure 2: A more complicated SEM diagram with two X variables pointing at two Y variables

• y2 ~ y1 + x1

We now are left with one covariance:

• x1 ~~ x2

Using our variables from before (even though they might not make sense), we just add one regression equation:

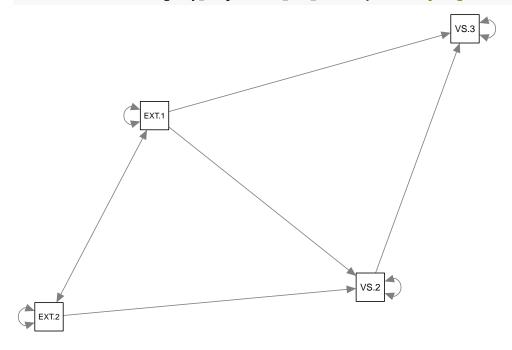
```
slightly_complicated_sem_model <- '
VS.2 ~ EXT.1 + EXT.2
VS.3 ~ VS.2 + EXT.1
EXT.2 ~~ EXT.1

#leaving the mean structure out
slightly_complicated_sem_fit <- sem(slightly_complicated_sem_model, data = ABCD)
summary(slightly_complicated_sem_fit)</pre>
```

```
## lavaan 0.6-7 ended normally after 30 iterations
##
##
     Estimator
                                                          ML
                                                     NLMINB
##
     Optimization method
     Number of free parameters
##
##
##
                                                        Used
                                                                   Total
##
     Number of observations
                                                        820
                                                                     964
##
## Model Test User Model:
##
     Test statistic
                                                      0.096
##
##
     Degrees of freedom
     P-value (Chi-square)
                                                      0.757
##
```

```
##
## Parameter Estimates:
##
##
     Standard errors
                                                     Standard
##
     Information
                                                     Expected
     Information saturated (h1) model
                                                  Structured
##
##
## Regressions:
                                           z-value P(>|z|)
##
                       Estimate
                                  Std.Err
     VS.2 ~
##
##
       EXT.1
                          -0.163
                                    0.079
                                             -2.074
                                                        0.038
                                    0.083
##
       EXT.2
                           0.478
                                              5.773
                                                        0.000
     VS.3 ~
##
##
       VS.2
                           0.513
                                    0.029
                                             17.505
                                                        0.000
##
       EXT.1
                           0.080
                                    0.054
                                              1.470
                                                        0.141
##
##
   Covariances:
##
                       Estimate
                                  Std.Err
                                           z-value
##
     EXT.1 ~~
                           0.389
##
       EXT.2
                                    0.027
                                             14.679
                                                        0.000
##
##
   Variances:
##
                       Estimate
                                  Std.Err
                                                      P(>|z|)
                                            z-value
##
      .VS.2
                           2.246
                                    0.111
                                             20.248
                                                        0.000
##
      .VS.3
                                    0.081
                                             20.248
                                                        0.000
                           1.647
##
       EXT.1
                           0.685
                                    0.034
                                             20.248
                                                        0.000
##
       EXT.2
                           0.621
                                    0.031
                                             20.248
                                                        0.000
```

semPlot::semPaths(slightly\_complicated\_sem\_fit, layout = 'spring')



#### **Factors**

This is where the magic starts to happen (though the above framework is awesome for doing regression too; very useful for mediation and other complex models).

Latent variables are nothing more than something invisible causing a bunch of things. In other words, it's a bunch of different y variables being regressed on something invisible.

```
some_factor_model <- '
y1 ~ ETA
y2 ~ ETA
y3 ~ ETA
y4 ~ ETA
'
some_factor_model <- '
EXT.1 ~ ETA
EXT.2 ~ ETA
EXT.3 ~ ETA
EXT.4 ~ ETA
'
some_factor_fit <- sem(some_factor_model, data = ABCD)
summary(some_factor_fit)</pre>
```

This doesn't run because ETA doesn't exist in the data. We need to use lavaan's syntax reserved for invisible variables:

• Factors: FACTOR =~ VAR1 [+ VAR2 ...]

```
some_factor_model <- '
EXT_FAC =~ EXT.1 + EXT.2 + EXT.3 + EXT.4
'
some_factor_fit <- sem(some_factor_model, data = ABCD)
summary(some_factor_fit)</pre>
```

```
## lavaan 0.6-7 ended normally after 20 iterations
##
##
     Estimator
                                                         ML
                                                     NLMINB
##
     Optimization method
##
     Number of free parameters
                                                           8
##
##
                                                                   Total
                                                       Used
##
     Number of observations
                                                        761
                                                                     964
##
## Model Test User Model:
##
##
     Test statistic
                                                     18.947
     Degrees of freedom
##
                                                           2
##
     P-value (Chi-square)
                                                      0.000
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
                                                   Expected
##
     Information
     Information saturated (h1) model
##
                                                 Structured
##
## Latent Variables:
##
                       Estimate Std.Err z-value P(>|z|)
##
     EXT_FAC =~
##
       EXT.1
                          1.000
```

```
##
       EXT.2
                          1.001
                                   0.053
                                           19.055
                                                      0.000
##
       EXT.3
                          1.009
                                   0.057
                                           17.659
                                                      0.000
       EXT.4
                                           19.704
##
                          1.127
                                   0.057
                                                      0.000
##
## Variances:
                      Estimate Std.Err z-value P(>|z|)
##
##
      .EXT.1
                          0.309
                                   0.020
                                           15.468
                                                      0.000
                          0.228
                                   0.016
                                           13.933
##
      .EXT.2
                                                      0.000
##
      .EXT.3
                          0.344
                                   0.022
                                           15.825
                                                      0.000
##
                                   0.018
      .EXT.4
                          0.220
                                           12.206
                                                      0.000
##
       EXT_FAC
                          0.342
                                   0.032
                                            10.745
                                                      0.000
```

Now EXT\_FAC is a variable like any other, except that we're inferring it from the observed variables (i.e., the indicators). Notice that EXT\_FAC gets its own variance. We can include it in regressions, and we can also get its mean.

```
some_factor_model <- '
EXT_FAC =~ EXT.1 + EXT.2 + EXT.3 + EXT.4

VS.1 ~ EXT_FAC
'
some_factor_fit <- sem(some_factor_model, data = ABCD, meanstructure = TRUE)
summary(some_factor_fit)</pre>
```

```
## lavaan 0.6-7 ended normally after 29 iterations
##
##
     Estimator
                                                         ML
                                                     NLMINB
##
     Optimization method
     Number of free parameters
##
                                                         15
##
##
                                                       Used
                                                                   Total
##
     Number of observations
                                                        761
                                                                     964
##
## Model Test User Model:
##
                                                     24.119
##
     Test statistic
##
     Degrees of freedom
##
     P-value (Chi-square)
                                                      0.000
##
## Parameter Estimates:
##
     Standard errors
##
                                                   Standard
##
     Information
                                                   Expected
     Information saturated (h1) model
##
                                                 Structured
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
##
     EXT_FAC =~
##
       EXT.1
                          1.000
##
       EXT.2
                          1.003
                                   0.053
                                            19.042
                                                      0.000
##
                          1.009
                                   0.057
                                            17.617
                                                      0.000
       EXT.3
##
       EXT.4
                          1.132
                                   0.057
                                            19.721
                                                      0.000
##
## Regressions:
##
                       Estimate Std.Err z-value P(>|z|)
```

```
##
     VS.1 ~
##
                          0.312
                                    0.093
                                             3.366
                                                       0.001
       EXT_FAC
##
## Intercepts:
##
                       Estimate Std.Err z-value
                                                    P(>|z|)
##
                          2.448
                                    0.029
                                            83.680
                                                       0.000
      .EXT.1
##
      .EXT.2
                          2.515
                                    0.027
                                            91.844
                                                       0.000
##
      .EXT.3
                          2.496
                                    0.030
                                            82.740
                                                       0.000
##
      .EXT.4
                          2.645
                                    0.029
                                            90.282
                                                       0.000
##
                                    0.050 125.176
      .VS.1
                          6.227
                                                       0.000
                          0.000
##
       EXT_FAC
##
## Variances:
                       Estimate
                                 Std.Err z-value
##
                                                   P(>|z|)
##
      .EXT.1
                          0.311
                                    0.020
                                            15.524
                                                       0.000
##
      .EXT.2
                          0.228
                                    0.016
                                            13.960
                                                       0.000
##
      .EXT.3
                          0.346
                                    0.022
                                                       0.000
                                            15.872
##
      .EXT.4
                          0.218
                                    0.018
                                            12.141
                                                       0.000
##
      .VS.1
                          1.850
                                    0.095
                                            19.444
                                                       0.000
##
       EXT FAC
                          0.340
                                    0.032
                                            10.722
                                                       0.000
```

Is it weird that the mean of EXT\_FAC is 0? It's actually the default in this kind of model to set it to 0. We'll see later when we run a latent growth model that it's allowed to be different from 0. However, this requires us to set other constraints.

#### "True score"

Using latent variables means we get more precision

```
## lavaan 0.6-7 ended normally after 32 iterations
##
##
     Estimator
                                                          ML
##
     Optimization method
                                                      NLMINB
##
     Number of free parameters
                                                          17
##
##
                                                        Used
                                                                   Total
##
     Number of observations
                                                         732
                                                                     964
## Model Test User Model:
##
     Test statistic
                                                      78.610
##
```

```
##
     Degrees of freedom
                                                            19
##
     P-value (Chi-square)
                                                        0.000
##
## Parameter Estimates:
##
##
     Standard errors
                                                     Standard
     Information
                                                     Expected
##
##
     Information saturated (h1) model
                                                   Structured
##
##
  Latent Variables:
##
                        Estimate
                                  Std.Err z-value P(>|z|)
                                                                 Std.lv Std.all
##
     EXT_FAC =~
                           1.000
##
       EXT.1
                                                                  0.579
                                                                            0.719
##
                           1.006
                                     0.054
       EXT.2
                                             18.677
                                                        0.000
                                                                  0.583
                                                                            0.780
##
       EXT.3
                           1.028
                                     0.059
                                                        0.000
                                                                            0.716
                                              17.378
                                                                  0.596
##
       EXT.4
                           1.135
                                     0.059
                                              19.171
                                                        0.000
                                                                  0.657
                                                                            0.811
##
     VS_FAC =~
##
       VS.1
                           1.000
                                                                  0.831
                                                                            0.609
##
       VS.2
                           1.202
                                     0.092
                                                        0.000
                                                                  0.999
                                                                            0.669
                                             13.068
##
       VS.3
                           1.334
                                     0.097
                                              13.737
                                                        0.000
                                                                  1.109
                                                                            0.753
##
       VS.4
                           1.200
                                     0.092
                                              13.002
                                                        0.000
                                                                  0.998
                                                                            0.663
##
## Covariances:
                                  Std.Err
                                           z-value
                                                      P(>|z|)
                                                                         Std.all
##
                       Estimate
                                                                 Std.lv
     EXT FAC ~~
##
##
       VS_FAC
                           0.110
                                     0.023
                                              4.695
                                                        0.000
                                                                  0.228
                                                                            0.228
##
##
   Variances:
                                  Std.Err
##
                                                      P(>|z|)
                                                                 Std.lv
                                                                         Std.all
                        Estimate
                                            z-value
##
       .EXT.1
                           0.313
                                     0.020
                                             15.333
                                                        0.000
                                                                  0.313
                                                                            0.483
##
       .EXT.2
                           0.219
                                     0.016
                                              13.537
                                                        0.000
                                                                  0.219
                                                                            0.392
##
       .EXT.3
                           0.338
                                     0.022
                                             15.410
                                                        0.000
                                                                  0.338
                                                                            0.488
##
       .EXT.4
                           0.225
                                     0.018
                                             12.242
                                                        0.000
                                                                  0.225
                                                                            0.343
##
       .VS.1
                                     0.074
                           1.173
                                             15.821
                                                        0.000
                                                                  1.173
                                                                            0.629
##
       .VS.2
                           1.229
                                     0.085
                                             14.493
                                                        0.000
                                                                  1.229
                                                                            0.552
##
       .VS.3
                                     0.080
                                             11.655
                                                        0.000
                                                                            0.432
                           0.936
                                                                  0.936
##
       .VS.4
                           1.266
                                     0.086
                                             14.646
                                                        0.000
                                                                  1.266
                                                                            0.560
##
       EXT_FAC
                           0.336
                                     0.032
                                              10.448
                                                        0.000
                                                                  1.000
                                                                            1.000
##
       VS_FAC
                           0.691
                                     0.086
                                              7.993
                                                        0.000
                                                                  1.000
                                                                            1.000
(scale_score_cor <- cor(ABCD_means[, c('EXT_MEAN', 'VS_MEAN')], use = 'pairwise.complete.obs'))</pre>
##
              EXT_MEAN
                          VS_MEAN
## EXT MEAN 1.0000000 0.1819191
## VS_MEAN 0.1819191 1.0000000
std <- standardizedSolution(factor_fit)</pre>
```

The correlation for the latent variable model is 0.23 versus 0.18 for the zero-order correlation of the computed scale scores.

#### Important lavaan & semPlot stuff

#### Parameter specification

We can "fix" parameters (e.g., factor loadings, covariances) by multiplying the variable by the value. To set a loading or covariance equal to 0, we can write factor =~ 0\*y1 + ... or EXT ~~ 0\*VS. Anything that is not freely estimated in your model or by lavaan defaults is implicitly fixed to 0. When reviewing your models you should make sure you're okay with both the paths that do exist as well as with the paths that are left unspecified. Sometimes fixing a path to 0 is a stronger theoretical statement than letting it be estimated freely.

Additionally you can add in equality constraints by multiplying by some label (e.g., y ~ some\_label\*x1, where some\_label is an arbitrary string) and re-using the same label on some other parameter: y ~ some\_label\*x1 + some\_label\*x2; here both regression coefficients would be estimated exactly equal. This is a great way to salvage degrees of freedom if those constraints can be justified.

#### Missing data

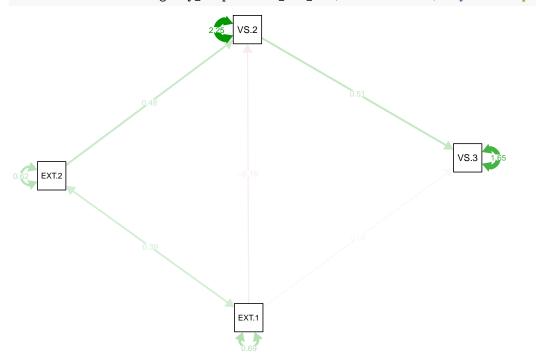
To specify how missing data are handled, we can use missing = 'listwise' to choose to delete individuals with missing data. The better more common approach is to use missing = 'ML' to use full information maximum likelihood (FIML, also known just as ML; this is distinct from restricted maximum likelihood [ReML]).

Never use listwise deletion when you can use ML. ML estimation protects you from bias in more situations. See this paper for more information.

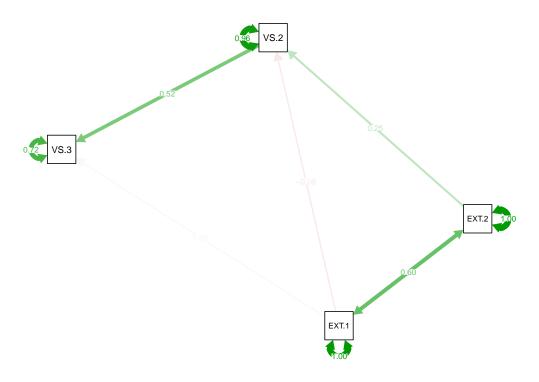
#### Useful info in plots

We can add useful info to these plots:

semPlot::semPaths(slightly\_complicated\_sem\_fit, what = 'est', layout = 'spring')



semPlot::semPaths(slightly\_complicated\_sem\_fit, what = 'std', layout = 'spring')



#### Standardized coefficients

We can also get standardized paths from lavaan.

```
summary(slightly_complicated_sem_fit, standardized = TRUE)
```

```
## lavaan 0.6-7 ended normally after 30 iterations
##
##
                                                         ML
     Estimator
                                                     NLMINB
##
     Optimization method
     Number of free parameters
##
##
##
                                                       Used
                                                                  Total
##
     Number of observations
                                                        820
                                                                     964
##
## Model Test User Model:
##
     Test statistic
                                                      0.096
##
##
     Degrees of freedom
     P-value (Chi-square)
                                                      0.757
##
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
##
     Information
                                                   Expected
##
     Information saturated (h1) model
                                                Structured
##
## Regressions:
##
                      Estimate Std.Err z-value P(>|z|)
                                                              Std.lv
                                                                      Std.all
##
     VS.2 ~
##
       EXT.1
                         -0.163
                                   0.079
                                            -2.074
                                                      0.038
                                                              -0.163
                                                                        -0.088
                          0.478
                                   0.083
                                            5.773
                                                      0.000
##
       EXT.2
                                                               0.478
                                                                         0.246
##
     VS.3 ~
```

## ##	VS.2 EXT.1	0.513 0.080	0.029 0.054	17.505 1.470	0.000 0.141	0.513 0.080	0.521 0.044
##	LAI.I	0.000	0.004	1.470	0.141	0.000	0.011
##	Covariances:						
##		Estimate	Std.Err	z-value	P(> z )	Std.lv	Std.all
##	EXT.1 ~~						
##	EXT.2	0.389	0.027	14.679	0.000	0.389	0.597
##							
##	Variances:						
##		Estimate	Std.Err	z-value	P(> z )	Std.lv	Std.all
##	.VS.2	2.246	0.111	20.248	0.000	2.246	0.958
##	.VS.3	1.647	0.081	20.248	0.000	1.647	0.724
##	EXT.1	0.685	0.034	20.248	0.000	0.685	1.000
##	EXT.2	0.621	0.031	20.248	0.000	0.621	1.000

The Std.all column isi usually what you want to look at. Covariances in this column are equivalent to correlations (or partial correlations, if they are covariances between residuals). The Std.lv column shows values standardized only on the latent variables. We don't have any so they are equivalent to the Estimates.

# Autoregressive-type Models

ARCL <- '

 $x2 \sim x1 + y1'$ 

### **Autoregressive Cross-Lag Panel Models**

Now we're starting to get into the longitudinalness of it all.

Remember the AR part of the model is just a series of regressions:

```
y4 ~ y3
y3 ~ y2
y2 ~ y1'
When we add in a second variable, we add in that variable's AR model,
ARCL <- '
#y
y4 ~ y3
у3 ~ у2
y2 ~ y1
#x
x4 ~ x3
x3 ~ x2
x2 ~ x1'
and we can also now add in the cross-lag part (x_t = y_{t-1} + \ldots),
ARCL <- '
#y
y4 \sim y3 + x3
y3 \sim y2 + x2
y2 \sim y1 + x1
#x
x4 \sim x3 + y3
x3 \sim x2 + y2
```

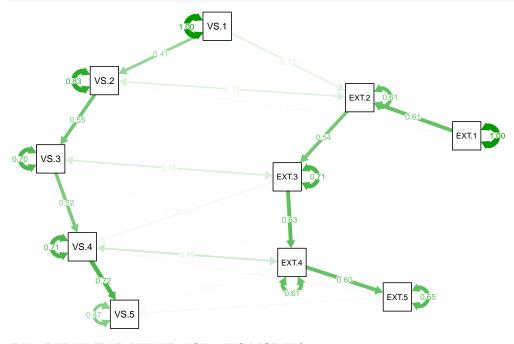
as well as the contemporaneous (residual) correlations.

```
ARCL <- '
#y
y4 \sim y3 + x3
y3 \sim y2 + x2
y2 \sim y1 + x1
x4 \sim x3 + y3
x3 \sim x2 + y2
x2 \sim x1 + y1
#x ~~ y
x3 ~~ y3
x2 ~~ y2
x1 ~~ y1'
Let's look at this for the variables in the sample data:
ARCL_model <- '
# Regressions for VS Activation
VS.2 ~ VS.1 + EXT.1
VS.3 ~ VS.2 + EXT.2
VS.4 \sim VS.3 + EXT.3
VS.5 \sim VS.4 + EXT.4
# Regressions for Externalizing Behavior
EXT.2 ~ EXT.1 + VS.1
EXT.3 \sim EXT.2 + VS.2
EXT.4 \sim EXT.3 + VS.3
EXT.5 \sim EXT.4 + VS.4
# Within-Time (Residual) Correlations
VS.1 ~~ EXT.1
VS.2 ~~ EXT.2
VS.3 ~~ EXT.3
VS.4 ~~ EXT.4
VS.5 ~~ EXT.5'
ARCL_fit <- sem(ARCL_model, data = ABCD, meanstructure = TRUE, missing = 'ML')
summary(ARCL_fit)
## lavaan 0.6-7 ended normally after 58 iterations
##
##
     Estimator
                                                           ML
##
     Optimization method
                                                       NLMINB
##
     Number of free parameters
                                                           41
##
##
     Number of observations
                                                          964
##
                                                           47
     Number of missing patterns
##
## Model Test User Model:
##
##
     Test statistic
                                                      660.590
     Degrees of freedom
##
                                                           24
```

## ##	P-value (Chi-square) 0.000						
	Parameter Estimates:						
##	Standard	errors			Standard		
##	Informat				Observed		
##		information based	l on		Hessian		
	ubserved	Information based	1 011		пеззтап		
##	ъ .						
	Regression		G. 1 F	-	D(:    )		
##		Estimate	Std.Err	z-value	P(> z )		
##	VS.2 ~						
##	VS.1	0.444	0.033		0.000		
##	EXT.1	0.053	0.057	0.916	0.360		
##	VS.3 ~						
##	VS.2	0.535	0.028		0.000		
##	EXT.2	0.022	0.056	0.404	0.686		
##	VS.4 ~						
##	VS.3	0.524	0.030	17.494	0.000		
##	EXT.3	0.102	0.053	1.912	0.056		
##	VS.5 ~						
##	VS.4	0.742	0.025	30.146	0.000		
##	EXT.4	0.061	0.047	1.297	0.195		
##	EXT.2 ~						
##	EXT.1	0.578	0.026	22.435	0.000		
##	VS.1	0.069	0.015	4.720	0.000		
##	EXT.3 ~						
##	EXT.2	0.571	0.033	17.523	0.000		
##	VS.2	0.001	0.016	0.041	0.967		
##	EXT.4 ~						
##	EXT.3	0.593	0.027	21.773	0.000		
##	VS.3	-0.009	0.015	-0.583	0.560		
##	EXT.5 ~						
##	EXT.4	0.910	0.044	20.538	0.000		
##	VS.4	-0.031	0.024		0.196		
##							
##	Covariance	s:					
##		Estimate	Std.Err	z-value	P(> z )		
##	VS.1 ~~				,		
##	EXT.1	0.029	0.041	0.702	0.483		
##	.VS.2 ~~						
##	.EXT.2	0.123	0.032	3.850	0.000		
##	.VS.3 ~~	0.120	0.002	0.000	0.000		
##	.EXT.3	0.145	0.033	4.333	0.000		
##	.VS.4 ~~	0.110	0.000	1.000	0.000		
##	.EXT.4	0.163	0.031	5.334	0.000		
##	.VS.5 ~~	0.100	0.001	0.001	0.000		
##	.VS.O	0.050	0.039	1.274	0.203		
##	.LAI.O	0.000	0.005	1.211	0.200		
##	Intercepts	•					
##	THOST CEDOS	Estimate	Std.Err	z-value	P(> z )		
##	.VS.2	3.545			0.000		
##		3.015					
##		3.072					
##	.VS.4 .VS.5						
##	. va. a	1.890	0.188	10.047	0.000		

```
.EXT.2
                           0.627
                                     0.110
                                              5.694
                                                        0.000
##
                                     0.122
                                                        0.000
##
      .EXT.3
                           1.029
                                              8.421
      .EXT.4
                           1.199
                                     0.113
                                             10.616
                                                        0.000
##
##
      .EXT.5
                           0.539
                                    0.181
                                              2.984
                                                        0.003
##
       VS.1
                           6.239
                                     0.047
                                            132.084
                                                        0.000
##
       EXT.1
                           2.337
                                     0.028
                                             83.108
                                                        0.000
##
## Variances:
##
                       Estimate
                                  Std.Err
                                            z-value
                                                      P(>|z|)
      .VS.2
##
                           2.088
                                     0.098
                                             21.370
                                                        0.000
##
      .VS.3
                           1.679
                                     0.080
                                             21.076
                                                        0.000
      .VS.4
                           1.716
                                    0.083
                                             20.793
                                                        0.000
##
##
      .VS.5
                           1.209
                                    0.058
                                             20.974
                                                        0.000
##
      .EXT.2
                           0.411
                                    0.020
                                             21.074
                                                        0.000
##
      .EXT.3
                           0.541
                                    0.026
                                             20.931
                                                        0.000
##
      .EXT.4
                           0.416
                                     0.021
                                             20.113
                                                        0.000
##
      .EXT.5
                           1.030
                                    0.051
                                             20.347
                                                        0.000
       VS.1
                                     0.098
                                                        0.000
##
                           2.151
                                             21.955
                                     0.034
##
       EXT.1
                           0.740
                                             21.558
                                                        0.000
```

semPaths(ARCL\_fit, layout='spring', intercepts=FALSE, what = 'std')



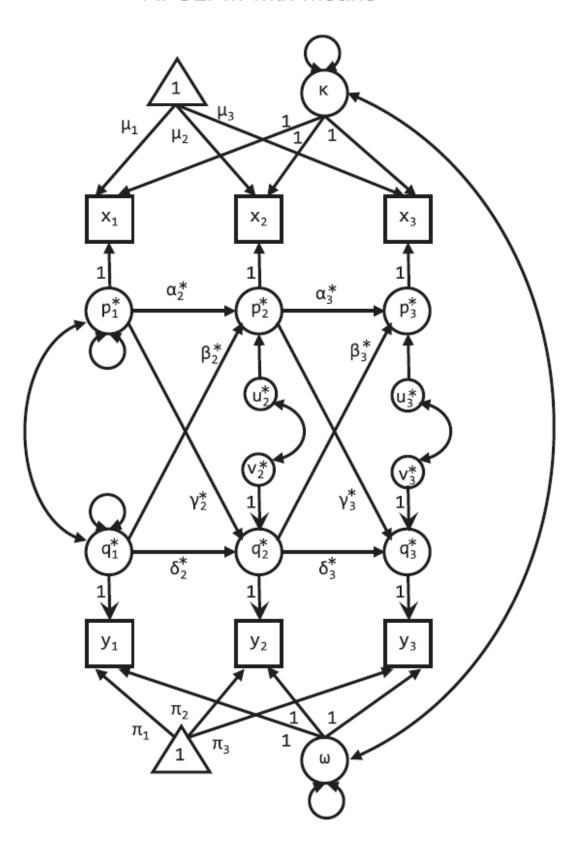
BUT REMEMBER NEVER USE THIS MODEL!

### RI-ARCL (RI-CLPM)

We can use the riclpmr pacakee to generate code for this model using a list of variable names grouped by construct.

See also this blog post.

# RI-CLPM with means



Notice a few things. First, we're estimating a mean for each variable. But we are also estimating a factor for each variable. The loadings are all set to 1. Why? In the factor model we saw before, the loadings were allowed to be free because we wanted the model to decide how much variance was due to a common factor versus error variance (this is the function of a measurement model). Here, we start with the assumption that the measurement model is well defined (in fact, we're assuming that the observations ( $x_{1...3}$  and  $y_{1...3}$ ) are all measured perfectly. What is this factor for then? It encodes the theoretical assumption that there is a stable trait for each variable x and y that causes the measurements. It's stable, so it causes them equally over time.

In other words, the latent factors  $\kappa$  and  $\omega$  partial out stable, between-person (trait-like) differences from the observations. What's left behind are the residuals. We can conceptualize the residuals as the perturbations in the observations that are not explained by trait means. In other words, they are within-person changes unexplained by a stable mean score.

We can give "structure" to the residuals by turning them into factors  $(p_{1..3} \text{ and } q_{1..3})$  which we can then use as variables in an ARCL model that describes the within-person change. Now you can see that each observation is determined by the between person factors  $(\kappa \text{ and } \omega)$ , and the within-person factors  $(p_{1..3} \text{ and } q_{1..3})$ , with all of their loadings fixed to 1.

We still have residual variance left over in  $u_{2,3}$  and  $v_{2,3}$ .

This becomes a lot to specify, and the lavaan defaults don't always play nice with these models. To help estimate these things I (John) wrote a little package to help.

```
#https://johnflournoy.science/riclpmr/
#devtools::install_github('jflournoy/riclpmr')
library(riclpmr)

variable_groups <- list(
    EXT = c('EXT.1','EXT.2', 'EXT.3', 'EXT.4', 'EXT.5'),
    VS = c('VS.1','VS.2', 'VS.3', 'VS.4', 'VS.5'))

RIARCL_model <- riclpmr::riclpm_text(var_groups = variable_groups, constrain_over_waves = FALSE)

#check the model code
cat(RIARCL_model)</pre>
```

```
## ri EXT =~ 1*EXT.1 + 1*EXT.2 + 1*EXT.3 + 1*EXT.4 + 1*EXT.5
## ri VS =~ 1*VS.1 + 1*VS.2 + 1*VS.3 + 1*VS.4 + 1*VS.5
## ri_EXT ~~ ri_EXT
## ri_VS ~~ ri_VS
## ri_EXT ~~ ri_VS
## EXT.1 ~ EXT.1_mu*1
## EXT.2 ~ EXT.2 mu*1
## EXT.3 ~ EXT.3_mu*1
## EXT.4 ~ EXT.4_mu*1
## EXT.5 ~ EXT.5_mu*1
## VS.1 ~ VS.1_mu*1
## VS.2 ~ VS.2 mu*1
## VS.3 ~ VS.3_mu*1
## VS.4 ~ VS.4 mu*1
## VS.5 ~ VS.5_mu*1
## lat_EXT1 =~ 1*EXT.1
## lat_EXT2 =~ 1*EXT.2
## lat EXT3 =~ 1*EXT.3
## lat_EXT4 =~ 1*EXT.4
## lat_EXT5 =~ 1*EXT.5
## lat_VS1 =~ 1*VS.1
## lat_VS2 =~ 1*VS.2
```

```
## lat_VS3 =~ 1*VS.3
## lat_VS4 =~ 1*VS.4
## lat_VS5 =~ 1*VS.5
## lat_EXT1 ~~ lat_VS1
## lat_EXT2 ~~ lat_VS2
## lat_EXT3 ~~ lat_VS3
## lat_EXT4 ~~ lat_VS4
## lat_EXT5 ~~ lat_VS5
## lat_EXT2 ~ lat_EXT1 + lat_VS1
## lat_EXT3 ~ lat_EXT2 + lat_VS2
## lat_EXT4 ~ lat_EXT3 + lat_VS3
## lat_EXT5 ~ lat_EXT4 + lat_VS4
## lat_EXT2 ~ lat_EXT5 + lat_VS5
## lat_VS2 ~ lat_EXT1 + lat_VS1
## lat_VS3 ~ lat_EXT2 + lat_VS2
## lat_VS4 ~ lat_EXT3 + lat_VS3
## lat_VS5 ~ lat_EXT4 + lat_VS4
## lat_VS2 ~ lat_EXT5 + lat_VS5
## lat_EXT1 ~~ lat_EXT1
## lat_EXT2 ~~ lat_EXT2
## lat_EXT3 ~~ lat_EXT3
## lat_EXT4 ~~ lat_EXT4
## lat_EXT5 ~~ lat_EXT5
## lat_VS1 ~~ lat_VS1
## lat_VS2 ~~ lat_VS2
## lat_VS3 ~~ lat_VS3
## lat_VS4 ~~ lat_VS4
## lat_VS5 ~~ lat_VS5
RIARCL_fit <- riclpmr::lavriclpm(RIARCL_model, data = ABCD, missing = 'ML')
summary(RIARCL_fit)
## lavaan 0.6-7 ended normally after 65 iterations
##
##
     Estimator
                                                        ML
                                                    NLMINB
##
     Optimization method
##
     Number of free parameters
                                                        48
##
##
     Number of observations
                                                       964
    Number of missing patterns
##
                                                        47
##
## Model Test User Model:
##
##
     Test statistic
                                                   131.872
##
     Degrees of freedom
                                                        17
                                                     0.000
##
    P-value (Chi-square)
##
## Parameter Estimates:
##
##
    Standard errors
                                                  Standard
##
     Information
                                                  Observed
##
     Observed information based on
                                                   Hessian
## Latent Variables:
                      Estimate Std.Err z-value P(>|z|)
```

```
ri_EXT =~
##
                          1.000
##
       EXT.1
       EXT.2
                          1.000
##
##
       EXT.3
                          1.000
##
       EXT.4
                          1.000
##
       EXT.5
                          1.000
##
     ri VS =~
##
       VS.1
                          1.000
##
       VS.2
                          1.000
##
       VS.3
                          1.000
##
       VS.4
                          1.000
       VS.5
                          1.000
##
##
     lat_EXT1 =~
##
       EXT.1
                          1.000
##
     lat_EXT2 =~
##
       EXT.2
                          1.000
##
     lat_EXT3 =~
                          1.000
##
       EXT.3
     lat_EXT4 =~
##
                          1.000
##
       EXT.4
##
     lat_EXT5 =~
##
       EXT.5
                          1.000
##
     lat_VS1 =~
##
       VS.1
                          1.000
##
     lat_VS2 =~
##
       VS.2
                          1.000
##
     lat_VS3 =~
##
       VS.3
                          1.000
##
     lat_VS4 = ~
##
       VS.4
                          1.000
     lat_VS5 =~
##
##
       VS.5
                          1.000
##
## Regressions:
##
                      Estimate Std.Err z-value P(>|z|)
     lat_EXT2 ~
##
       lat_EXT1
##
                          0.034
                                   0.052
                                             0.657
                                                      0.511
##
       lat_VS1
                          0.034
                                   0.024
                                             1.372
                                                      0.170
     lat_EXT3 ~
##
##
       lat_EXT2
                         -0.179
                                   0.088
                                            -2.029
                                                      0.042
##
       lat VS2
                          0.005
                                   0.027
                                             0.182
                                                      0.856
     lat_EXT4 ~
##
##
       lat_EXT3
                          0.118
                                   0.052
                                             2.260
                                                      0.024
##
       lat_VS3
                         -0.025
                                   0.031
                                           -0.787
                                                      0.431
##
     lat_EXT5 ~
##
                          0.722
                                   0.088
                                             8.244
                                                      0.000
       lat_EXT4
##
       lat_VS4
                         -0.054
                                   0.034
                                           -1.607
                                                      0.108
##
     lat_EXT2 ~
       lat_EXT5
                          0.002
##
                                   0.023
                                             0.102
                                                      0.919
##
       lat_VS5
                          0.050
                                   0.030
                                                      0.096
                                             1.664
##
     lat_VS2 ~
                         -0.234
##
       lat_EXT1
                                   0.105
                                            -2.223
                                                      0.026
##
                          0.048
                                   0.056
                                                      0.386
       lat_VS1
                                             0.867
##
     lat_VS3 ~
```

```
##
       lat_EXT2
                          0.018
                                    0.186
                                             0.097
                                                       0.922
##
       lat_VS2
                          0.199
                                    0.049
                                             4.085
                                                       0.000
     lat VS4 ~
##
                                    0.099
##
       lat_EXT3
                          0.149
                                             1.501
                                                       0.133
##
       lat_VS3
                          0.202
                                    0.053
                                             3.793
                                                       0.000
##
     lat VS5 ~
##
       lat_EXT4
                         -0.133
                                    0.114
                                                       0.245
                                            -1.163
##
       lat_VS4
                          0.541
                                    0.037
                                            14.585
                                                       0.000
##
     lat_VS2 ~
##
                                    0.048
                                                       0.081
       lat_EXT5
                          0.085
                                             1.746
##
       lat_VS5
                          0.215
                                    0.051
                                             4.208
                                                       0.000
##
## Covariances:
                       Estimate
##
                                 Std.Err z-value P(>|z|)
##
     ri_EXT ~~
##
       ri_VS
                          0.131
                                    0.034
                                             3.821
                                                       0.000
##
     lat_EXT1 ~~
##
       lat VS1
                         -0.095
                                    0.033
                                            -2.863
                                                       0.004
##
    .lat_EXT2 ~~
##
      .lat VS2
                          0.068
                                    0.034
                                             2.012
                                                       0.044
##
    .lat_EXT3 ~~
##
      .lat_VS3
                          0.128
                                    0.047
                                             2.748
                                                       0.006
##
    .lat_EXT4 ~~
##
      .lat VS4
                                    0.030
                                             4.144
                                                       0.000
                          0.126
    .lat EXT5 ~~
##
##
      .lat_VS5
                          0.004
                                    0.038
                                             0.100
                                                       0.921
##
## Intercepts:
                                           z-value P(>|z|)
##
                       Estimate Std.Err
##
      .EXT.1
              (EXT.1)
                          2.337
                                    0.029
                                            81.726
                                                       0.000
##
      .EXT.2
              (EXT.2)
                          2.412
                                    0.026
                                            91.185
                                                       0.000
##
      .EXT.3
              (EXT.3)
                          2.405
                                    0.029
                                            82.313
                                                       0.000
##
      .EXT.4
              (EXT.4)
                          2.541
                                    0.028
                                            91.311
                                                       0.000
##
      .EXT.5
              (EXT.5)
                          2.640
                                    0.043
                                            61.631
                                                       0.000
##
      .VS.1
                (VS.1)
                          6.239
                                    0.048 128.861
                                                       0.000
##
      .VS.2
                (VS.2)
                          6.442
                                    0.052 123.567
                                                       0.000
##
      .VS.3
                (VS.3)
                          6.527
                                    0.050 131.635
                                                       0.000
##
      .VS.4
                (VS.4)
                          6.730
                                    0.052 128.295
                                                       0.000
##
      .VS.5
                (VS.5)
                          7.041
                                    0.052 136.716
                                                       0.000
##
       ri_EXT
                          0.000
##
       ri VS
                          0.000
##
       1_EXT1
                          0.000
      .1_EXT2
##
                          0.000
##
      .1_EXT3
                          0.000
      .1_EXT4
                          0.000
##
      .1_EXT5
##
                          0.000
       lt_VS1
##
                          0.000
##
      .lt_VS2
                          0.000
##
      .lt_VS3
                          0.000
##
      .lt_VS4
                          0.000
##
                          0.000
      .lt_VS5
##
## Variances:
                       Estimate Std.Err z-value P(>|z|)
##
```

```
##
       ri_EXT
                            0.417
                                      0.024
                                               17.066
                                                          0.000
##
       ri_VS
                            0.930
                                      0.076
                                               12.246
                                                          0.000
##
       lat_EXT1
                            0.351
                                      0.025
                                               14.193
                                                          0.000
##
       .lat_EXT2
                            0.228
                                      0.022
                                               10.235
                                                          0.000
       .lat_EXT3
##
                            0.352
                                      0.033
                                               10.609
                                                          0.000
       .lat EXT4
                            0.263
                                      0.018
                                               14.270
                                                          0.000
##
##
       .lat EXT5
                            1.010
                                      0.050
                                               20.086
                                                          0.000
##
       lat VS1
                            1.330
                                      0.085
                                               15.600
                                                          0.000
##
       .lat_VS2
                            1.490
                                      0.095
                                               15.617
                                                          0.000
##
       .lat_VS3
                            1.279
                                      0.082
                                               15.613
                                                          0.000
##
       .lat_VS4
                            1.478
                                      0.087
                                               17.031
                                                          0.000
       .lat_VS5
##
                            1.019
                                      0.055
                                               18.464
                                                          0.000
##
       .EXT.1
                            0.000
##
       .EXT.2
                            0.000
       .EXT.3
##
                            0.000
##
       .EXT.4
                            0.000
##
       .EXT.5
                            0.000
       .VS.1
                            0.000
##
##
       .VS.2
                            0.000
##
       .VS.3
                            0.000
##
       .VS.4
                            0.000
       .VS.5
                            0.000
##
```

Note: This model centers the between-person differences at 0, so above the means for the variables ri\_EXT and ri\_VS are both 0. We can use a slightly different model, called the LCM-SR (see below) to create a mean-growth model that is better at describing mean change.

# Mean change using latent variables

#### Intercept and slope latent curve model

Set aside the auto-regressive cross-lag model for a minute, but keep in mind the latent intercept we saw in the RI-CLPM. As is the case in a multilevel growth model, we can describe a series of observations as being a function of an intercept and a slope (with each person getting their own values for these, as in the "random slopes random intercepts" model).

We start by specifying the intercept, very much like in the RI-CLPM:

```
Int =~ 1*y1 + 1*y2 + 1*y3 + 1*y4
```

Each person gets a value for Int that contributes equally to each of the observed y.

We continue by adding a slope:

```
int =~ 1*y1 + 1*y2 + 1*y3 + 1*y4
slp =~ 0*y1 + 1*y2 + 2*y3 + 3*y4
```

The slope latent variable increases its influence on the observed y more at each wave. The loadings (0,1,2,3) are essentially the TIME variable in a multilevel model. When the loading for slope is 0, the only contribution to the observed variables is the intercept. This is the timepoint for which the mean of the intercept factor is the expected mean of the data. In other words, time is "centered" at whatever timepoint you set the slope factor to 0.

Let's look at this using the data we have for externalizing:

```
# Linear Slope: Externalizing Behavior

LCM_VSlin_model = 'int =~ 1*EXT.1 + 1*EXT.2 + 1*EXT.3 + 1*EXT.4 + 1*EXT.5

slp =~ 0*EXT.1 + 1*EXT.2 + 2*EXT.3 + 3*EXT.4 + 4*EXT.5'
```

```
LCM_VSlin_fit = growth(LCM_VSlin_model, data=ABCD, missing = 'ML')
## Warning in lav_data_full(data = data, group = group, cluster = cluster, : lavaan WARNING: some cases
    649 678
summary(LCM_VSlin_fit)
## lavaan 0.6-7 ended normally after 29 iterations
##
##
     {\tt Estimator}
                                                         ML
##
     Optimization method
                                                     NLMINB
##
     Number of free parameters
                                                         10
##
                                                                  Total
##
                                                       Used
##
     Number of observations
                                                        962
                                                                     964
##
     Number of missing patterns
                                                         13
##
## Model Test User Model:
##
     Test statistic
##
                                                     23.630
     Degrees of freedom
##
                                                         10
     P-value (Chi-square)
                                                      0.009
##
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
##
     Information
                                                   Observed
##
     Observed information based on
                                                    Hessian
##
## Latent Variables:
                      Estimate Std.Err z-value P(>|z|)
##
##
     int =~
##
       EXT.1
                          1.000
##
       EXT.2
                          1.000
##
       EXT.3
                          1.000
       EXT.4
                          1.000
##
##
       EXT.5
                          1.000
##
     slp =~
##
       EXT.1
                          0.000
       EXT.2
                          1.000
##
##
       EXT.3
                          2.000
                          3.000
##
       EXT.4
##
       EXT.5
                          4.000
##
## Covariances:
                      Estimate Std.Err z-value P(>|z|)
##
##
     int ~~
##
       slp
                         -0.016
                                   0.009
                                           -1.928
                                                      0.054
##
## Intercepts:
##
                       Estimate Std.Err z-value P(>|z|)
                          0.000
##
      .EXT.1
      .EXT.2
                          0.000
##
##
      .EXT.3
                          0.000
```

```
.EXT.4
                          0.000
##
                          0.000
##
      .EXT.5
                          2.329
                                            91.329
                                                      0.000
##
       int
                                   0.025
##
                          0.068
                                   0.008
                                             8.170
                                                      0.000
       slp
##
## Variances:
##
                       Estimate Std.Err z-value P(>|z|)
##
                          0.288
                                   0.024
                                            12.083
      .EXT.1
                                                      0.000
##
      .EXT.2
                          0.256
                                   0.016
                                            15.681
                                                      0.000
                                           17.566
##
                          0.370
                                   0.021
                                                      0.000
      .EXT.3
##
      .EXT.4
                          0.142
                                   0.015
                                            9.487
                                                      0.000
##
      .EXT.5
                                   0.051
                          0.881
                                            17.439
                                                      0.000
##
       int
                          0.430
                                   0.031
                                           13.754
                                                      0.000
##
                          0.024
                                   0.003
                                            7.048
                                                      0.000
       slp
```

Notice we use the function growth now. This sets lavaa defaults to be appropriate for this (very common) model.

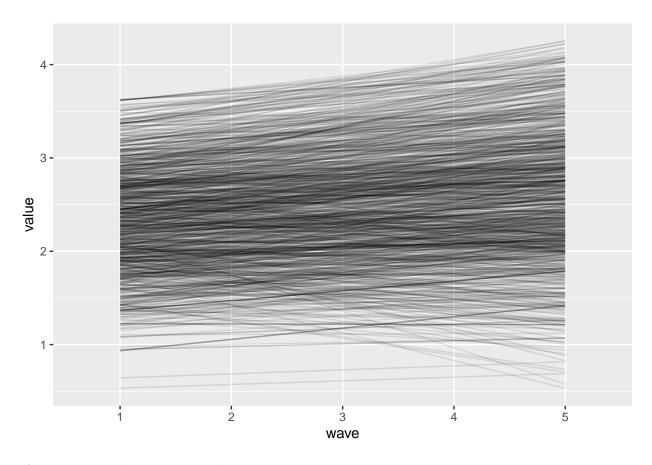
### Plotting

We can plot each individual's trajectory.

```
pred_data <- as.data.frame(lavPredict(LCM_VSlin_fit, type = 'yhat')) %>%
  mutate(id = 1:n()) %>%
  pivot_longer(cols = 1:5) %>%
  extract(name, c('var', 'wave'), '(EXT)\\.(\\d+)')

ggplot(pred_data) +
  geom_line(aes(x = wave, y = value, group = id), alpha = .1)
```

## Warning: Removed 10 row(s) containing missing values (geom\_path).



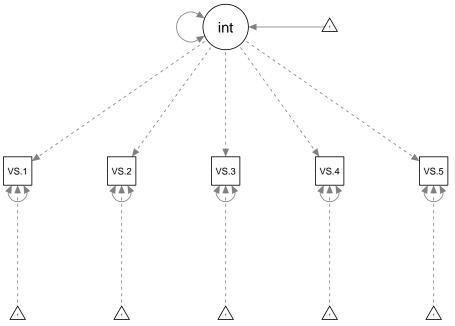
### Constrained latent growth models

The model above corresponds to a random intercept, random slope model. Let's play around with interceptonly models, and fixed intercepts and slopes.

Intercept only:

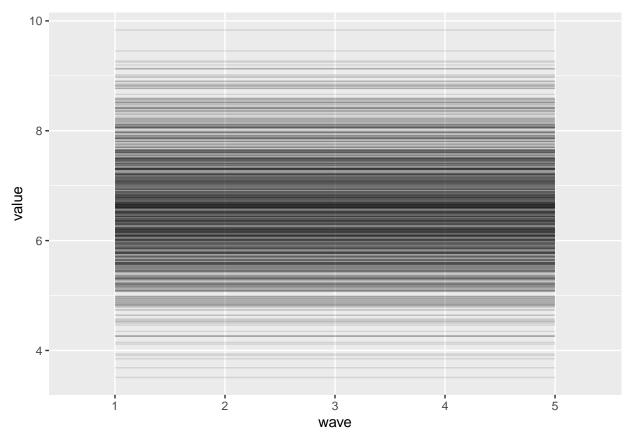
```
# Intercept-Only Model: VS Activation
LCM_VSint = '
int =~ 1*VS.1 + 1*VS.2 + 1*VS.3 + 1*VS.4 + 1*VS.5'
LCM_VSint_fit = growth(LCM_VSint, data = ABCD, missing = 'ML')
summary(LCM_VSint_fit)
## lavaan 0.6-7 ended normally after 29 iterations
##
##
     Estimator
                                                        ML
     Optimization method
                                                    NLMINB
##
     Number of free parameters
##
##
##
     Number of observations
                                                       964
##
     Number of missing patterns
##
## Model Test User Model:
##
##
     Test statistic
                                                   506.230
     Degrees of freedom
##
                                                        13
     P-value (Chi-square)
                                                     0.000
```

```
##
## Parameter Estimates:
##
##
    Standard errors
                                                 Standard
##
     Information
                                                 Observed
##
     Observed information based on
                                                  Hessian
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
##
     int =~
                         1.000
##
      VS.1
##
       VS.2
                         1.000
##
       VS.3
                         1.000
##
       VS.4
                         1.000
##
       VS.5
                         1.000
##
## Intercepts:
##
                      Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                         0.000
                         0.000
      .VS.2
##
                         0.000
      .VS.3
##
##
      .VS.4
                         0.000
##
      .VS.5
                         0.000
                                 0.040 164.348
##
       int
                         6.616
                                                    0.000
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                         1.772
                                 0.095
                                         18.650
                                                    0.000
##
      .VS.2
                         1.383
                                  0.078 17.753
                                                    0.000
##
     .VS.3
                         1.054
                                  0.063
                                         16.626
                                                    0.000
      .VS.4
##
                         1.063
                                  0.066
                                          16.212
                                                    0.000
##
      .VS.5
                         1.167
                                  0.071
                                          16.457
                                                    0.000
##
                         1.237
                                  0.070
                                          17.574
                                                    0.000
       int
semPaths(LCM_VSint_fit, intercepts=TRUE)
```



```
pred_data <- as.data.frame(lavPredict(LCM_VSint_fit, type = 'yhat')) %>%
  mutate(id = 1:n()) %>%
  pivot_longer(cols = 1:5) %>%
  extract(name, c('var', 'wave'), '(VS)\\.(\\d+)')

ggplot(pred_data) +
  geom_line(aes(x = wave, y = value, group = id), alpha = .1)
```



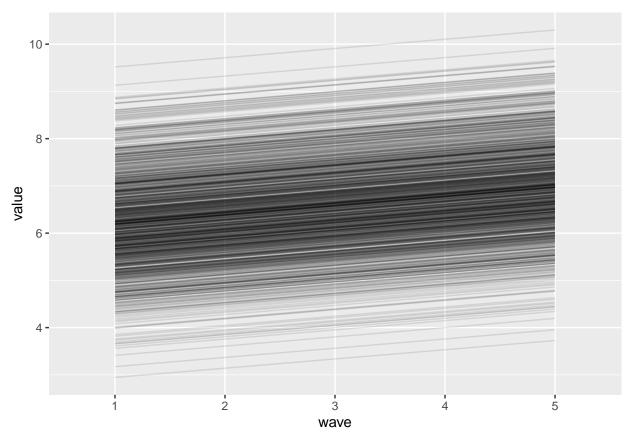
Slope variable, but slope is fixed:

```
# Linear Slope: VS Activation (fixed effect of time)
LCM_VSlin_fixed = '
int =~ 1*VS.1 + 1*VS.2 + 1*VS.3 + 1*VS.4 + 1*VS.5
slp =~ 0*VS.1 + 1*VS.2 + 2*VS.3 + 3*VS.4 + 4*VS.5
slp ~~ 0*slp
slp ~~ 0*int #notice we also have to constrain this!'

LCM_VSlin_fixed_fit = growth(LCM_VSlin_fixed, data=ABCD, missing='ML')
summary(LCM_VSlin_fixed_fit)
```

```
## lavaan 0.6-7 ended normally after 33 iterations
##
##
     Estimator
                                                        ML
                                                    NLMINB
##
     Optimization method
##
     Number of free parameters
##
##
     Number of observations
                                                       964
     Number of missing patterns
                                                         8
##
##
## Model Test User Model:
##
     Test statistic
                                                   247.515
##
##
     Degrees of freedom
                                                        12
     P-value (Chi-square)
                                                     0.000
##
##
## Parameter Estimates:
```

```
##
##
     Standard errors
                                                   Standard
     Information
##
                                                  Observed
##
     Observed information based on
                                                   Hessian
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
##
     int =~
##
       VS.1
                          1.000
##
       VS.2
                          1.000
##
       VS.3
                          1.000
##
       VS.4
                          1.000
       VS.5
                          1.000
##
##
     slp = ~
##
       VS.1
                         0.000
##
       VS.2
                          1.000
##
       VS.3
                          2.000
##
       VS.4
                         3.000
##
       VS.5
                          4.000
##
## Covariances:
##
                      Estimate Std.Err z-value P(>|z|)
##
     int ~~
##
                          0.000
       slp
##
## Intercepts:
##
                      Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                          0.000
                         0.000
##
      .VS.2
##
      .VS.3
                          0.000
      .VS.4
##
                         0.000
##
      .VS.5
                         0.000
                                                      0.000
##
       int
                          6.204
                                   0.047 131.243
##
                          0.195
                                   0.012
                                           16.686
                                                      0.000
       slp
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
##
       slp
                         0.000
##
      .VS.1
                          1.626
                                   0.087
                                           18.633
                                                      0.000
                                           17.956
##
      .VS.2
                                   0.076
                                                     0.000
                         1.364
##
      .VS.3
                          1.059
                                   0.063
                                           16.916
                                                      0.000
##
      .VS.4
                          1.026
                                   0.062
                                           16.467
                                                      0.000
      .VS.5
                          0.917
                                   0.058
                                           15.867
                                                      0.000
##
                                   0.071
       int
                          1.262
                                           17.827
                                                      0.000
pred_data <- as.data.frame(lavPredict(LCM_VSlin_fixed_fit, type = 'yhat')) %>%
  mutate(id = 1:n()) %>%
  pivot_longer(cols = 1:5) %>%
  extract(name, c('var', 'wave'), '(VS)\\.(\\d+)')
ggplot(pred_data) +
  geom_line(aes(x = wave, y = value, group = id), alpha = .1)
```

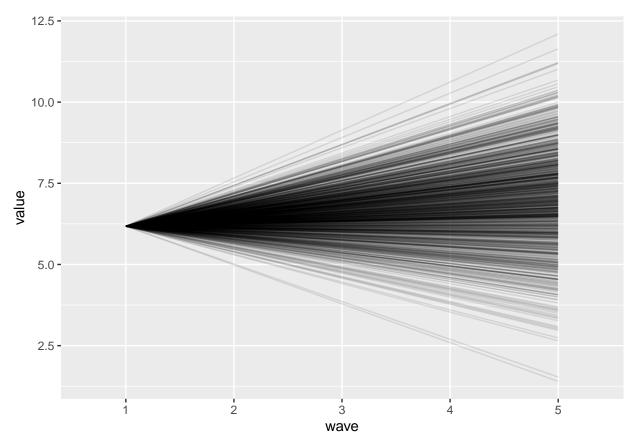


Fixed intercept, slope random:

## Parameter Estimates:

```
# Linear Slope: VS Activation (fixed effect of intercept)
LCM_VSlin_fixedint = '
int =~ 1*VS.1 + 1*VS.2 + 1*VS.3 + 1*VS.4 + 1*VS.5
slp = 0*VS.1 + 1*VS.2 + 2*VS.3 + 3*VS.4 + 4*VS.5
int ~~ 0*int
int ~~ 0*slp'
LCM_VSlin_fixedint_fit = growth(LCM_VSlin_fixedint, data=ABCD, missing='ML')
summary(LCM_VSlin_fixedint_fit)
## lavaan 0.6-7 ended normally after 43 iterations
##
##
     Estimator
                                                        ML
                                                    NLMINB
##
     Optimization method
##
     Number of free parameters
##
##
    Number of observations
                                                      964
     Number of missing patterns
                                                         8
##
##
## Model Test User Model:
##
     Test statistic
                                                   467.927
##
##
     Degrees of freedom
                                                        12
     P-value (Chi-square)
                                                     0.000
##
##
```

```
##
##
     Standard errors
                                                   Standard
     Information
##
                                                  Observed
     Observed information based on
##
                                                   Hessian
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
##
     int =~
##
       VS.1
                          1.000
##
       VS.2
                         1.000
##
       VS.3
                          1.000
       VS.4
##
                          1.000
       VS.5
##
                          1.000
##
     slp = ~
##
       VS.1
                         0.000
##
       VS.2
                          1.000
##
       VS.3
                         2.000
##
       VS.4
                         3.000
##
       VS.5
                          4.000
##
## Covariances:
##
                      Estimate Std.Err z-value P(>|z|)
     int ~~
##
##
                          0.000
       slp
##
## Intercepts:
##
                      Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                          0.000
                         0.000
##
      .VS.2
##
      .VS.3
                          0.000
##
      .VS.4
                         0.000
##
      .VS.5
                         0.000
                                                     0.000
##
       int
                          6.179
                                   0.034 184.223
##
                          0.215
                                   0.016
                                          13.175
                                                     0.000
       slp
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
##
       int
                         0.000
##
      .VS.1
                         2.155
                                   0.098
                                           21.936
                                                     0.000
                                   0.094
                                           21.200
##
      .VS.2
                         2.000
                                                     0.000
##
      .VS.3
                          1.419
                                   0.071
                                           20.071
                                                     0.000
##
      .VS.4
                          1.084
                                   0.066
                                           16.483
                                                     0.000
      .VS.5
                          0.090
                                   0.060
                                            1.497
                                                     0.134
##
                                   0.008
                                                     0.000
                         0.161
                                           19.169
pred_data <- as.data.frame(lavPredict(LCM_VSlin_fixedint_fit, type = 'yhat')) %>%
  mutate(id = 1:n()) %>%
  pivot_longer(cols = 1:5) %>%
  extract(name, c('var', 'wave'), '(VS)\\.(\\d+)')
ggplot(pred_data) +
  geom_line(aes(x = wave, y = value, group = id), alpha = .1)
```



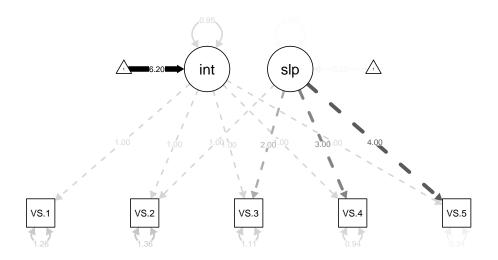
#### Random intercept and slope:

```
# Linear Slope: VS Activation (random effect of time)
LCM_VSlin = '
int =~ 1*VS.1 + 1*VS.2 + 1*VS.3 + 1*VS.4 + 1*VS.5
slp =~ 0*VS.1 + 1*VS.2 + 2*VS.3 + 3*VS.4 + 4*VS.5'

LCM_VSlin_fit = growth(LCM_VSlin, data=ABCD, missing='ML')
summary(LCM_VSlin_fit)
```

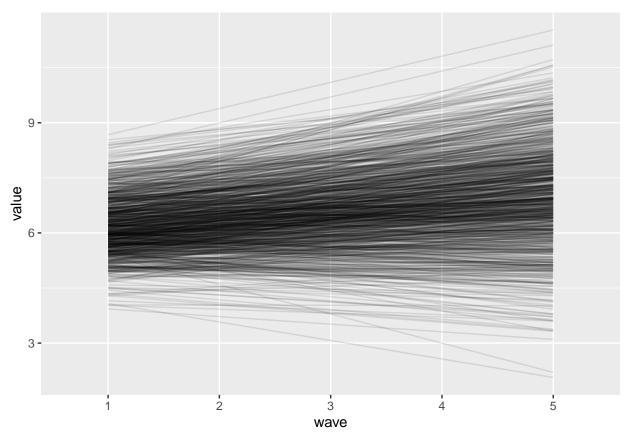
```
## lavaan 0.6-7 ended normally after 41 iterations
##
##
     Estimator
                                                         ML
##
                                                     NLMINB
     Optimization method
##
     Number of free parameters
                                                         10
##
##
     Number of observations
                                                        964
                                                          8
##
     Number of missing patterns
##
## Model Test User Model:
##
     Test statistic
                                                     38.635
##
##
     Degrees of freedom
                                                         10
     P-value (Chi-square)
                                                      0.000
##
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
```

```
Information
                                                 Observed
##
     Observed information based on
                                                  Hessian
##
##
## Latent Variables:
                     Estimate Std.Err z-value P(>|z|)
##
##
     int =~
                        1.000
##
       VS.1
##
       VS.2
                        1.000
##
       VS.3
                        1.000
##
       VS.4
                        1.000
##
       VS.5
                         1.000
##
     slp =~
                        0.000
##
       VS.1
                        1.000
##
       VS.2
##
       VS.3
                        2.000
##
       VS.4
                        3.000
##
       VS.5
                        4.000
##
## Covariances:
                     Estimate Std.Err z-value P(>|z|)
##
     int ~~
##
##
       slp
                       -0.012
                                  0.022 -0.538
                                                    0.591
##
## Intercepts:
##
                     Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                        0.000
                        0.000
##
      .VS.2
##
      .VS.3
                        0.000
##
      .VS.4
                        0.000
##
      .VS.5
                        0.000
##
                        6.198
                                 0.042 148.400
                                                    0.000
       int
##
       slp
                        0.204
                                  0.013 15.095
                                                    0.000
##
## Variances:
##
                     Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                        1.257
                                 0.086
                                         14.604
                                                   0.000
      .VS.2
                                 0.076 17.864
##
                        1.359
                                                   0.000
##
      .VS.3
                        1.105
                                 0.061
                                         18.014
                                                   0.000
##
      .VS.4
                        0.942
                                 0.057
                                         16.648
                                                   0.000
##
      .VS.5
                        0.342
                                 0.058
                                         5.922
                                                   0.000
                                 0.082 11.488
                                                   0.000
##
       int
                        0.948
                        0.087
                                 0.010
                                          9.025
##
       slp
                                                   0.000
semPaths(LCM_VSlin_fit, intercepts=TRUE, edge.color='black', what = 'est')
```



```
pred_data <- as.data.frame(lavPredict(LCM_VSlin_fit, type = 'yhat')) %>%
  mutate(id = 1:n()) %>%
  pivot_longer(cols = 1:5) %>%
  extract(name, c('var', 'wave'), '(VS)\\.(\\d+)')

ggplot(pred_data) +
  geom_line(aes(x = wave, y = value, group = id), alpha = .1)
```



Alternative time coding so that intercept is the mean level at the last wave:

# Linear Slope: VS Activation (alternative time coding)

LCM\_VSlin2 = '

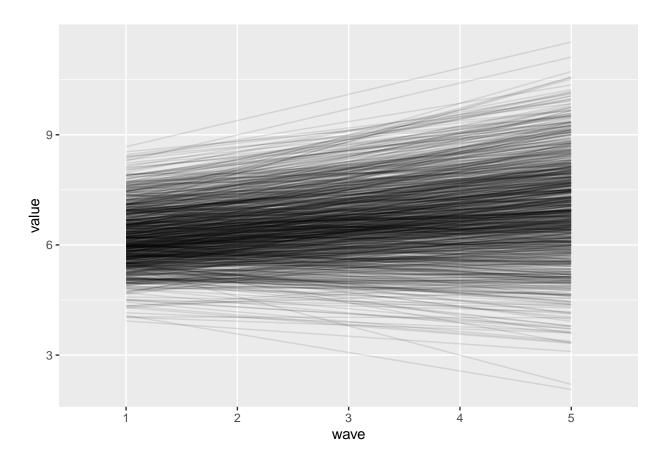
##

Standard errors

```
int =~ 1*VS.1 + 1*VS.2 + 1*VS.3 + 1*VS.4 + 1*VS.5
slp = -4*VS.1 + -3*VS.2 + -2*VS.3 + -1*VS.4 + 0*VS.5'
LCM_VSlin2_fit = growth(LCM_VSlin2, data=ABCD, missing='ML')
summary(LCM_VSlin2_fit)
## lavaan 0.6-7 ended normally after 41 iterations
##
##
     Estimator
                                                        ML
                                                    NLMINB
##
     Optimization method
##
     Number of free parameters
                                                        10
##
##
     Number of observations
                                                       964
##
     Number of missing patterns
                                                         8
##
## Model Test User Model:
##
     Test statistic
                                                    38.635
##
##
     Degrees of freedom
                                                        10
     P-value (Chi-square)
                                                     0.000
##
##
## Parameter Estimates:
##
```

Standard

```
Observed
##
     Information
     Observed information based on
##
                                                   Hessian
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
##
     int =~
##
       VS.1
                          1.000
       VS.2
                          1.000
##
##
       VS.3
                          1.000
##
       VS.4
                         1.000
##
       VS.5
                         1.000
##
     slp =~
##
                        -4.000
       VS.1
       VS.2
##
                        -3.000
##
       VS.3
                        -2.000
##
       VS.4
                        -1.000
       VS.5
##
                         0.000
##
## Covariances:
                      Estimate Std.Err z-value P(>|z|)
##
##
     int ~~
##
       slp
                         0.335
                                   0.030
                                           11.140
                                                      0.000
##
## Intercepts:
                      Estimate Std.Err z-value P(>|z|)
##
##
      .VS.1
                         0.000
##
      .VS.2
                          0.000
##
      .VS.3
                          0.000
                         0.000
##
      .VS.4
##
      .VS.5
                          0.000
##
                                                      0.000
       int
                         7.013
                                   0.053 133.242
##
       slp
                          0.204
                                   0.013
                                          15.095
                                                      0.000
##
## Variances:
                      Estimate Std.Err z-value P(>|z|)
##
                          1.257
                                   0.086
##
      .VS.1
                                          14.604
                                                     0.000
##
      .VS.2
                         1.359
                                   0.076
                                          17.864
                                                      0.000
##
      .VS.3
                          1.105
                                   0.061
                                           18.014
                                                      0.000
##
      .VS.4
                          0.942
                                   0.057
                                           16.648
                                                      0.000
##
      .VS.5
                          0.342
                                   0.058
                                            5.922
                                                      0.000
##
       int
                          2.240
                                   0.129
                                           17.385
                                                      0.000
##
       slp
                          0.087
                                   0.010
                                            9.025
                                                      0.000
pred_data <- as.data.frame(lavPredict(LCM_VSlin2_fit, type = 'yhat')) %>%
  mutate(id = 1:n()) %>%
  pivot_longer(cols = 1:5) %>%
  extract(name, c('var', 'wave'), '(VS)\\.(\\d+)')
ggplot(pred_data) +
  geom_line(aes(x = wave, y = value, group = id), alpha = .1)
```



# Advanced latent growth models

# Unconditional Quadratic Latent Growth Curve Model

```
# Quadratic Effect: VS Activation
LCM.VSqud = 'int =~ 1*VS.1 + 1*VS.2 + 1*VS.3 + 1*VS.4 + 1*VS.5
             slp = 0*VS.1 + 1*VS.2 + 2*VS.3 + 3*VS.4 + 4*VS.5
             qud =~ 0*VS.1 + 1*VS.2 + 4*VS.3 + 9*VS.4 + 16*VS.5'
LCM.VSqud.fit = growth(LCM.VSqud, data=ABCD, missing='ML')
summary(LCM.VSqud.fit)
## lavaan 0.6-7 ended normally after 64 iterations
##
     Estimator
                                                        ML
##
                                                    NLMINB
##
     Optimization method
##
     Number of free parameters
                                                        14
##
##
     Number of observations
                                                       964
##
     Number of missing patterns
                                                         8
##
## Model Test User Model:
##
     Test statistic
##
                                                    26.539
##
    Degrees of freedom
                                                         6
    P-value (Chi-square)
                                                     0.000
##
```

```
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
##
     Information
                                                   Observed
     Observed information based on
##
                                                    Hessian
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
##
     int =~
##
       VS.1
                          1.000
##
       VS.2
                          1.000
##
       VS.3
                          1.000
       VS.4
##
                          1.000
##
       VS.5
                          1.000
##
     slp =~
##
       VS.1
                          0.000
       VS.2
                          1.000
##
       VS.3
                          2.000
##
       VS.4
##
                          3.000
##
       VS.5
                          4.000
##
     qud =~
##
       VS.1
                          0.000
##
       VS.2
                          1.000
                          4.000
##
       VS.3
##
       VS.4
                          9.000
##
       VS.5
                         16.000
## Covariances:
##
                      Estimate Std.Err z-value P(>|z|)
     int ~~
##
                                   0.118
##
       slp
                          0.023
                                             0.193
                                                      0.847
##
                        -0.005
                                   0.022
                                           -0.218
       qud
                                                      0.827
##
     slp ~~
##
       qud
                          0.000
                                   0.023
                                             0.003
                                                      0.998
##
## Intercepts:
##
                      Estimate Std.Err z-value P(>|z|)
                          0.000
##
      .VS.1
##
      .VS.2
                          0.000
                          0.000
##
      .VS.3
      .VS.4
                          0.000
##
##
      .VS.5
                          0.000
##
       int
                          6.266
                                   0.046 135.200
                                                      0.000
##
                          0.081
                                   0.039
                                             2.097
                                                      0.036
       slp
##
                                   0.008
                                             3.389
                                                      0.001
                          0.028
       qud
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                          1.305
                                   0.153
                                             8.526
                                                      0.000
      .VS.2
                          1.345
                                   0.080
##
                                           16.896
                                                      0.000
      .VS.3
                                   0.070
##
                          1.084
                                           15.523
                                                      0.000
##
      .VS.4
                          0.966
                                   0.066
                                           14.564
                                                      0.000
##
      .VS.5
                          0.243
                                   0.123
                                             1.974
                                                      0.048
```

```
0.912
##
       int
                                  0.147
                                            6.188
                                                     0.000
                         0.063
##
       slp
                                  0.113
                                            0.558
                                                     0.577
                         0.002
                                  0.005
##
       qud
                                            0.292
                                                     0.770
semPaths(LCM.VSqud.fit, intercepts=FALSE, edge.color='black')
                int
                               slp
                                              qud
                               VS.3
# Quadratic Effect: Externalizing Behavior
LCM.EXTqud = 'int =~ 1*EXT.1 + 1*EXT.2 + 1*EXT.3 + 1*EXT.4 + 1*EXT.5
              slp =~ 0*EXT.1 + 1*EXT.2 + 2*EXT.3 + 3*EXT.4 + 4*EXT.5
              qud =~ 0*EXT.1 + 1*EXT.2 + 4*EXT.3 + 9*EXT.4 + 16*EXT.5'
LCM.EXTqud.fit = growth(LCM.EXTqud, data=ABCD, missing='ML')
## Warning in lav_data_full(data = data, group = group, cluster = cluster, : lavaan WARNING: some cases
     649 678
## Warning in lav_object_post_check(object): lavaan WARNING: some estimated lv
## variances are negative
summary(LCM.EXTqud.fit)
## lavaan 0.6-7 ended normally after 51 iterations
##
```

```
Estimator
##
                                                          ML
     Optimization method
                                                      NLMINB
##
##
     Number of free parameters
                                                          14
##
##
                                                        Used
                                                                    Total
##
     Number of observations
                                                         962
                                                                      964
     Number of missing patterns
##
                                                          13
##
```

## Model Test User Model:

```
##
     Test statistic
                                                     12.606
##
##
     Degrees of freedom
##
     P-value (Chi-square)
                                                      0.050
##
## Parameter Estimates:
##
     Standard errors
##
                                                   Standard
##
     Information
                                                   Observed
##
     Observed information based on
                                                    Hessian
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
##
     int =~
##
       EXT.1
                          1.000
##
       EXT.2
                          1.000
##
       EXT.3
                          1.000
##
       EXT.4
                          1.000
##
       EXT.5
                          1.000
##
     slp =~
                          0.000
##
       EXT.1
##
       EXT.2
                          1.000
##
       EXT.3
                          2.000
##
       EXT.4
                          3.000
##
       EXT.5
                          4.000
##
     qud =~
##
       EXT.1
                          0.000
##
       EXT.2
                          1.000
##
                          4.000
       EXT.3
##
       EXT.4
                          9.000
       EXT.5
##
                         16.000
##
## Covariances:
                      Estimate Std.Err z-value P(>|z|)
##
     int ~~
##
                         -0.041
                                   0.039
                                           -1.050
##
       slp
                                                      0.294
##
       qud
                          0.007
                                   0.009
                                             0.852
                                                      0.394
##
     slp ~~
##
       qud
                          0.005
                                   0.009
                                             0.595
                                                      0.552
##
## Intercepts:
##
                      Estimate Std.Err z-value P(>|z|)
##
      .EXT.1
                          0.000
##
      .EXT.2
                          0.000
##
      .EXT.3
                          0.000
##
      .EXT.4
                          0.000
##
      .EXT.5
                          0.000
##
                          2.347
                                   0.028
                                            85.281
                                                      0.000
       int
##
       slp
                          0.026
                                   0.023
                                             1.162
                                                      0.245
                                   0.006
                                             1.959
##
       qud
                          0.012
                                                      0.050
##
## Variances:
                      Estimate Std.Err z-value P(>|z|)
##
##
      .EXT.1
                          0.286
                                   0.041
                                             6.914
                                                      0.000
```

```
.EXT.2
                         0.264
                                  0.018 14.639
                                                     0.000
##
##
      .EXT.3
                         0.374
                                  0.022 17.100
                                                     0.000
                                  0.016
                                           9.148
                                                     0.000
##
      .EXT.4
                         0.143
##
      .EXT.5
                         0.887
                                  0.066
                                         13.472
                                                     0.000
##
       int
                         0.454
                                  0.047
                                           9.648
                                                     0.000
##
       slp
                         0.001
                                  0.039
                                           0.036
                                                     0.971
##
                        -0.001
                                  0.002
                                         -0.533
                                                     0.594
       qud
LCM.EXTqud2 = 'int =~ 1*EXT.1 + 1*EXT.2 + 1*EXT.3 + 1*EXT.4 + 1*EXT.5
               slp =~ 0*EXT.1 + 1*EXT.2 + 2*EXT.3 + 3*EXT.4 + 4*EXT.5
               qud =~ 0*EXT.1 + 1*EXT.2 + 4*EXT.3 + 9*EXT.4 + 16*EXT.5
               qud ~~ 0*qud
               qud ~~ 0*int + 0*slp'
LCM.EXTqud2.fit = growth(LCM.EXTqud2, data=ABCD, missing='ML')
## Warning in lav_data_full(data = data, group = group, cluster = cluster, : lavaan WARNING: some cases
     649 678
summary(LCM.EXTqud2.fit)
## lavaan 0.6-7 ended normally after 36 iterations
##
##
     Estimator
                                                        ML
##
     Optimization method
                                                    NLMINB
##
     Number of free parameters
                                                        11
##
##
                                                                 Total
                                                      Used
     Number of observations
                                                       962
                                                                   964
##
##
     Number of missing patterns
                                                        13
##
## Model Test User Model:
##
##
    Test statistic
                                                    19.153
##
     Degrees of freedom
##
     P-value (Chi-square)
                                                     0.024
##
## Parameter Estimates:
##
##
     Standard errors
                                                  Standard
##
     Information
                                                  Observed
     Observed information based on
##
                                                   Hessian
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
     int =~
##
       EXT.1
                         1.000
##
                         1.000
##
       EXT.2
                         1.000
##
       EXT.3
##
      EXT.4
                         1.000
##
       EXT.5
                         1.000
##
     slp =~
                         0.000
##
       EXT.1
##
       EXT.2
                         1,000
```

```
##
       EXT.3
                          2.000
##
       EXT.4
                          3.000
##
       EXT.5
                          4.000
##
     qud =~
##
       EXT.1
                          0.000
       EXT.2
                          1.000
##
##
       EXT.3
                          4.000
       EXT.4
                          9.000
##
##
       EXT.5
                         16.000
##
## Covariances:
##
                       Estimate Std.Err z-value P(>|z|)
     int ~~
##
##
                          0.000
       qud
##
     slp ~~
##
                          0.000
       qud
##
     int ~~
##
       slp
                         -0.017
                                    0.009
                                            -2.003
                                                       0.045
##
## Intercepts:
##
                       Estimate Std.Err z-value P(>|z|)
##
      .EXT.1
                          0.000
                          0.000
##
      .EXT.2
##
      .EXT.3
                          0.000
##
                          0.000
      .EXT.4
##
      .EXT.5
                          0.000
##
       int
                          2.348
                                    0.027
                                             86.745
                                                       0.000
##
                          0.023
                                    0.023
                                             0.998
                                                       0.318
       slp
                                    0.006
                                                       0.034
##
                          0.013
                                              2.118
       qud
##
## Variances:
##
                       Estimate Std.Err z-value P(>|z|)
                          0.000
##
       qud
##
      .EXT.1
                          0.286
                                    0.024
                                             11.998
                                                       0.000
                                    0.016
##
      .EXT.2
                          0.257
                                            15.689
                                                       0.000
##
      .EXT.3
                          0.367
                                    0.021
                                            17.514
                                                       0.000
##
      .EXT.4
                          0.142
                                    0.015
                                             9.509
                                                       0.000
##
      .EXT.5
                          0.879
                                    0.050
                                            17.428
                                                       0.000
##
       int
                          0.432
                                    0.031
                                             13.777
                                                       0.000
                                    0.003
##
       slp
                          0.024
                                             7.069
                                                       0.000
```

## Unconditional Piecewise Latent Growth Curve Model

```
## Warning in lav_object_post_check(object): lavaan WARNING: some estimated lv
## variances are negative
```

#### summary(LCM.VSpw.fit)

```
## lavaan 0.6-7 ended normally after 52 iterations
##
##
     Estimator
                                                         ML
                                                     NLMINB
##
     Optimization method
##
     Number of free parameters
                                                          14
##
     Number of observations
                                                        964
##
##
     Number of missing patterns
                                                          8
##
## Model Test User Model:
##
     Test statistic
                                                     38.154
##
##
     Degrees of freedom
     P-value (Chi-square)
##
                                                      0.000
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
##
     Information
                                                   Observed
##
     Observed information based on
                                                    Hessian
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
     int =~
##
##
       VS.1
                          1.000
##
       VS.2
                          1.000
##
       VS.3
                          1.000
##
       VS.4
                          1.000
       VS.5
##
                          1.000
##
     pw1 =~
##
       VS.1
                          0.000
       VS.2
                          1.000
##
##
       VS.3
                          2.000
       VS.4
##
                          3.000
##
       VS.5
                          3.000
##
     pw2 =~
##
       VS.1
                          0.000
       VS.2
                          0.000
##
       VS.3
                          0.000
##
##
       VS.4
                          1.000
       VS.5
                          2.000
##
##
## Covariances:
##
                      Estimate Std.Err z-value P(>|z|)
##
     int ~~
                          0.015
                                   0.050
                                             0.291
                                                      0.771
##
       pw1
##
                         -0.025
                                   0.044
                                           -0.561
                                                      0.575
       pw2
##
     pw1 ~~
##
                          0.089
                                   0.029
                                             3.028
                                                      0.002
       pw2
##
## Intercepts:
##
                      Estimate Std.Err z-value P(>|z|)
```

```
.VS.1
                         0.000
##
                         0.000
##
      .VS.2
      .VS.3
                         0.000
##
##
      .VS.4
                         0.000
##
      .VS.5
                         0.000
##
      int
                         6.288
                                  0.045 139.147
                                                    0.000
##
                         0.098
                                  0.022
                                           4.484
                                                    0.000
      pw1
                         0.223
                                  0.026
                                           8.617
                                                    0.000
##
      pw2
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                                  0.114
                                         11.568
                                                    0.000
                         1.324
                                                    0.000
##
      .VS.2
                         1.359
                                  0.078
                                         17.480
                                  0.080 14.557
      .VS.3
##
                         1.164
                                                    0.000
                                  0.070 12.701
##
      .VS.4
                         0.883
                                                    0.000
##
      .VS.5
                         0.530
                                  0.118
                                          4.486
                                                    0.000
##
                         0.941
                                  0.110
                                           8.584
                                                    0.000
      int
      pw1
##
                         0.030
                                  0.030
                                           0.996
                                                    0.319
##
                        -0.061
                                  0.065 -0.937
                                                    0.349
      pw2
```

#### Unconditional Latent Basis Growth Curve Model

```
## lavaan 0.6-7 ended normally after 88 iterations
##
##
     Estimator
                                                         ML
##
     Optimization method
                                                    NLMINB
     Number of free parameters
##
                                                         13
##
##
     Number of observations
                                                        964
##
     Number of missing patterns
                                                          8
##
## Model Test User Model:
##
     Test statistic
                                                     18.435
##
##
     Degrees of freedom
##
     P-value (Chi-square)
                                                     0.010
##
## Parameter Estimates:
##
##
     Standard errors
                                                  Standard
##
     Information
                                                  Observed
##
     Observed information based on
                                                   Hessian
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
##
     int =~
##
       VS.1
                         1.000
```

```
VS.2
##
                        1.000
##
      VS.3
                        1.000
      VS.4
##
                        1.000
##
      VS.5
                        1.000
##
    fl =~
##
      VS.1
                        0.000
##
      VS.2
                        1.000
##
      VS.3
                        1.514
                                 0.210
                                          7.194
                                                   0.000
##
      VS.4
                        2.416
                                 0.341
                                          7.078
                                                   0.000
##
      VS.5
                        3.948
                                 0.617
                                          6.398
                                                   0.000
## Covariances:
                     Estimate Std.Err z-value P(>|z|)
##
     int ~~
##
      fl
                       -0.007
                                 0.022
                                         -0.322
                                                   0.747
##
## Intercepts:
##
                     Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                        0.000
      .VS.2
                        0.000
##
                        0.000
##
      .VS.3
##
      .VS.4
                        0.000
##
      .VS.5
                        0.000
##
      int
                        6.232
                                 0.045 137.239
                                                   0.000
##
      fl
                        0.206
                                 0.039
                                          5.336
                                                   0.000
## Variances:
##
                     Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                                 0.084 15.185
                        1.277
                                                   0.000
##
     .VS.2
                        1.375
                                 0.077
                                         17.926
                                                   0.000
      .VS.3
                                 0.062 17.955
##
                        1.111
                                                   0.000
                                 0.061 16.514
##
      .VS.4
                        1.015
                                                   0.000
##
      .VS.5
                                 0.101
                        0.102
                                         1.001
                                                   0.317
##
                        0.942
                                 0.076 12.462
                                                   0.000
      int
##
      fl
                        0.105
                                 0.035
                                          2.973
                                                   0.003
```

#### Conditional Latent Growth Curve Model: TICs

Number of free parameters

##

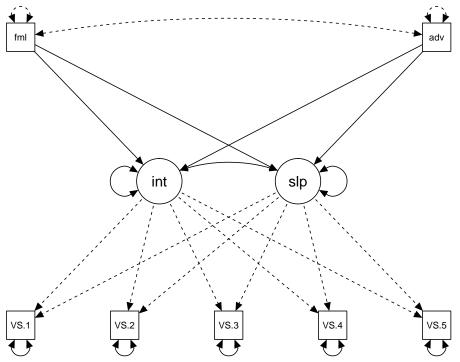
##

14

```
Number of observations
                                                        964
##
##
     Number of missing patterns
                                                          8
##
## Model Test User Model:
##
##
     Test statistic
                                                     66.459
     Degrees of freedom
                                                         16
     P-value (Chi-square)
                                                      0.000
##
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
##
     Information
                                                   Observed
##
     Observed information based on
                                                    Hessian
##
## Latent Variables:
##
                       Estimate Std.Err z-value P(>|z|)
##
     int =~
##
                          1.000
       VS.1
       VS.2
                          1.000
##
                          1.000
##
       VS.3
##
       VS.4
                          1.000
##
       VS.5
                          1.000
##
     slp =~
                          0.000
##
       VS.1
##
       VS.2
                          1.000
##
       VS.3
                          2.000
##
       VS.4
                          3.000
##
       VS.5
                          4.000
##
## Regressions:
##
                       Estimate Std.Err z-value P(>|z|)
##
     int ~
                          0.015
                                   0.086
##
       female
                                             0.176
                                                      0.860
                          0.034
                                   0.086
                                             0.399
##
       advers
                                                      0.690
##
     slp ~
##
       female
                          0.050
                                   0.028
                                             1.799
                                                      0.072
##
       advers
                          0.015
                                   0.027
                                             0.535
                                                      0.593
##
## Covariances:
##
                       Estimate Std.Err z-value P(>|z|)
##
    .int ~~
##
                         -0.011
                                   0.022
                                           -0.513
                                                      0.608
      .slp
##
## Intercepts:
                       Estimate Std.Err z-value P(>|z|)
##
##
      .VS.1
                          0.000
      .VS.2
                          0.000
##
##
      .VS.3
                          0.000
##
      .VS.4
                          0.000
##
      .VS.5
                          0.000
##
      .int
                          6.172
                                   0.078
                                           79.118
                                                      0.000
                                   0.025
##
      .slp
                          0.174
                                             6.954
                                                      0.000
##
```

```
## Variances:
                      Estimate Std.Err z-value P(>|z|)
##
##
      .VS.1
                         1.258
                                  0.086
                                         14.581
                                                    0.000
##
      .VS.2
                         1.361
                                  0.076
                                          17.847
                                                    0.000
      .VS.3
                                  0.061
##
                         1.107
                                          18.000
                                                    0.000
##
      .VS.4
                         0.940
                                  0.057
                                          16.612
                                                    0.000
##
      .VS.5
                         0.344
                                  0.058
                                          5.950
                                                    0.000
                                  0.082
                                         11.470
##
                         0.946
                                                    0.000
      .int
      .slp
                         0.086
                                  0.010
                                           8.951
                                                    0.000
```

semPaths(LCM.TIC.fit, intercepts=FALSE, edge.color='black')



```
## lavaan 0.6-7 ended normally after 45 iterations
##
##
     {\tt Estimator}
                                                          ML
##
     Optimization method
                                                      NLMINB
     Number of free parameters
##
                                                          17
##
##
     Number of observations
                                                         964
     Number of missing patterns
                                                           8
```

```
##
## Model Test User Model:
##
##
     Test statistic
                                                   1273.142
##
     Degrees of freedom
                                                         18
     P-value (Chi-square)
                                                      0.000
##
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
##
     Information
                                                   Observed
     Observed information based on
##
                                                    Hessian
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
##
     int =~
##
       VS.1
                          1.000
       VS.2
                          1.000
##
       VS.3
                          1.000
##
       VS.4
##
                          1.000
##
       VS.5
                          1.000
##
     slp =~
       VS.1
                          0.000
##
##
       VS.2
                          1.000
##
       VS.3
                          2.000
##
       VS.4
                          3.000
##
       VS.5
                          4.000
##
## Regressions:
##
                      Estimate Std.Err z-value P(>|z|)
##
     int ~
##
       female
                          0.015
                                   0.086
                                             0.176
                                                      0.860
                          0.034
                                   0.086
                                             0.399
##
       advers
                                                      0.690
##
     slp ~
##
       female
                          0.050
                                   0.028
                                             1.799
                                                      0.072
##
       advers
                          0.015
                                   0.027
                                             0.535
                                                      0.593
##
## Covariances:
                      Estimate Std.Err z-value P(>|z|)
##
     female ~~
##
##
       advers
                          0.196
                                   0.017
                                           11.448
                                                      0.000
##
    .int ~~
##
                         -0.011
                                   0.022
                                            -0.513
                                                      0.608
      .slp
##
## Intercepts:
                       Estimate Std.Err z-value P(>|z|)
##
##
      .VS.1
                          0.000
##
      .VS.2
                          0.000
      .VS.3
                          0.000
##
      .VS.4
                          0.000
##
      .VS.5
##
                          0.000
##
      female
                          0.000
##
       advers
                          0.000
##
      .int
                          6.172
                                   0.078
                                           79.118
                                                      0.000
```

```
##
     .slp
                      0.174
                              0.025
                                       6.954
                                               0.000
##
## Variances:
##
                   Estimate Std.Err z-value P(>|z|)
##
     .VS.1
                      1.258
                              0.086
                                     14.581
                                               0.000
##
     .VS.2
                      1.361
                            0.076 17.847
                                               0.000
##
     .VS.3
                      1.107
                            0.061 18.000
                                               0.000
     .VS.4
##
                      0.940
                              0.057 16.612
                                               0.000
##
     .VS.5
                      0.344
                              0.058
                                      5.950
                                               0.000
                      0.446 0.020 21.954
##
     female
                                               0.000
##
      advers
                      0.548
                            0.025 21.954
                                               0.000
##
                              0.082 11.470
                                               0.000
     .int
                      0.946
                      0.086
                              0.010
                                     8.951
                                               0.000
##
     .slp
```

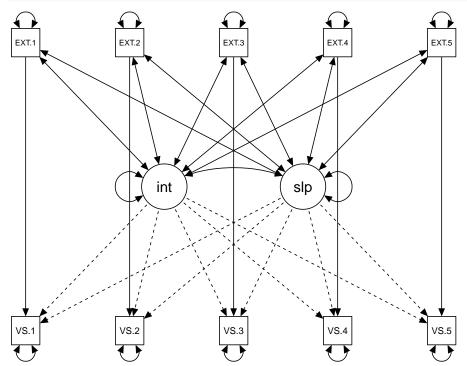
#### Conditional Latent Growth Curve Model: TVCs

```
## lavaan 0.6-7 ended normally after 162 iterations
##
##
     Estimator
                                                         ML
     Optimization method
##
                                                    NLMINB
##
     Number of free parameters
                                                         30
##
    Number of observations
                                                       964
##
    Number of missing patterns
##
                                                         47
## Model Test User Model:
##
    Test statistic
                                                   11176.284
##
##
     Degrees of freedom
                                                          35
                                                       0.000
##
     P-value (Chi-square)
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
     Information
                                                   Observed
##
##
     Observed information based on
                                                   Hessian
##
## Latent Variables:
```

##		Estimate	Std Err	z-value	P(> z )
##	int =~	1501ma00	Dodin	2 varao	1 (* 121)
##	VS.1	1.000			
##		1.000			
##		1.000			
##	VS.4	1.000			
##	VS.5	1.000			
##	slp =~				
##	VS.1	0.000			
##	VS.2	1.000			
##	VS.3	2.000			
##	VS.4	3.000			
##	VS.5	4.000			
##					
##	Regressions:				
##		Estimate	Std.Err	z-value	P(> z )
##					
##		0.274	0.056	4.869	0.000
##					
##		0.240	0.041	5.897	0.000
	VS.3 ~				
##		0.167	0.032	5.249	0.000
	VS.4 ~	0 147	0 000	4 057	0 000
##	EXT.4 VS.5 ~	0.147	0.030	4.857	0.000
##	EXT.5	0.150	0.037	4.051	0.000
##	EAI.5	0.130	0.037	4.001	0.000
	Covariances:				
##	oovarrances.	Estimate	Std Err	7-value	P(> 7 )
##	int ~~	LD 01MG 0C	Dod.HII	Z varac	1 (7   2   7
##	EXT.1	-2.051	0.421	-4.873	0.000
##			0.384		
##			0.374		
##		-1.209	0.425	-2.843	
##		1.605	0.351	4.572	0.000
##	slp ~~				
##	EXT.1	0.738	0.135	5.465	0.000
##	EXT.2	0.134	0.146	0.919	0.358
##	EXT.3	0.167	0.113	1.473	0.141
##	EXT.4	0.278	0.137	2.021	0.043
##	EXT.5	-0.702	0.143	-4.901	0.000
##	int ~~				
##	slp	-0.400	0.100	-3.994	0.000
##					
##	Intercepts:		a	_	56.1.13
##		Estimate	Std.Err	z-value	P(> z )
##	.VS.1	0.000			
##	.VS.2	0.000			
##	.VS.3	0.000			
##	.VS.4	0.000			
##	.VS.5 EXT.1	0.000			
##	EXT.2	0.000			
##	EXT.3	0.000			
π#	TVI.O	0.000			

```
EXT.4
                          0.000
##
                          0.000
##
       EXT.5
                          5.980
                                                       0.000
##
       int
                                    0.133
                                            45.107
##
                         -0.008
                                    0.044
                                                       0.858
                                            -0.179
       slp
##
## Variances:
##
                       Estimate Std.Err z-value P(>|z|)
      .VS.1
                          1.208
                                    0.085
                                            14.238
                                                       0.000
##
##
      .VS.2
                          1.320
                                    0.074
                                            17.838
                                                       0.000
##
      .VS.3
                          1.070
                                    0.060
                                            17.694
                                                       0.000
##
      .VS.4
                          0.910
                                    0.055
                                            16.429
                                                       0.000
      .VS.5
                                    0.056
                                             5.739
##
                          0.321
                                                       0.000
       EXT.1
                          6.227
                                   0.289
                                                       0.000
##
                                            21.514
##
       EXT.2
                          6.596
                                   0.309
                                            21.342
                                                       0.000
       EXT.3
##
                          6.735
                                    0.322
                                            20.909
                                                       0.000
##
       EXT.4
                          7.474
                                    0.368
                                            20.318
                                                       0.000
##
       EXT.5
                          8.939
                                    0.442
                                            20.236
                                                       0.000
##
       int
                          2.200
                                    0.348
                                             6.324
                                                       0.000
##
                          0.240
                                    0.038
                                             6.240
                                                       0.000
       slp
```

#### semPaths(LCM.TVC1.fit, intercepts=FALSE, edge.color='black')



```
# Conditional TVC Model with Equality Constraints

LCM.TVC2 = 'int =~ 1*VS.1 + 1*VS.2 + 1*VS.3 + 1*VS.4 + 1*VS.5

slp =~ 0*VS.1 + 1*VS.2 + 2*VS.3 + 3*VS.4 + 4*VS.5

VS.1 ~ a*EXT.1

VS.2 ~ a*EXT.2

VS.3 ~ a*EXT.3

VS.4 ~ a*EXT.4

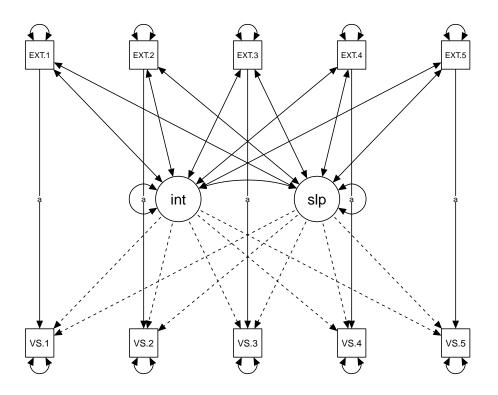
VS.5 ~ a*EXT.5
```

```
int ~~ EXT.1 + EXT.2 + EXT.3 + EXT.4 + EXT.5
            slp ~~ EXT.1 + EXT.2 + EXT.3 + EXT.4 + EXT.5'
LCM.TVC2.fit = growth(LCM.TVC2, data=ABCD, missing='ML')
summary(LCM.TVC2.fit)
## lavaan 0.6-7 ended normally after 144 iterations
##
     Estimator
                                                         ML
##
##
     Optimization method
                                                    NLMINB
##
     Number of free parameters
                                                         30
##
     Number of equality constraints
                                                          4
##
##
     Number of observations
                                                        964
     Number of missing patterns
##
                                                         47
##
## Model Test User Model:
##
##
     Test statistic
                                                  11190.367
##
     Degrees of freedom
                                                          39
     P-value (Chi-square)
                                                      0.000
##
##
## Parameter Estimates:
##
##
     Standard errors
                                                  Standard
     Information
                                                  Observed
##
##
     Observed information based on
                                                   Hessian
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
     int =~
##
##
       VS.1
                         1.000
##
       VS.2
                         1.000
##
       VS.3
                         1.000
##
       VS.4
                         1.000
##
       VS.5
                         1.000
     slp =~
##
                         0.000
##
       VS.1
       VS.2
                         1.000
##
##
       VS.3
                         2.000
##
       VS.4
                         3.000
##
       VS.5
                         4.000
##
## Regressions:
##
                      Estimate Std.Err z-value P(>|z|)
##
     VS.1 ~
##
       EXT.1
                  (a)
                         0.181
                                   0.026
                                            6.882
                                                     0.000
     VS.2 ~
##
##
       EXT.2
                  (a)
                         0.181
                                   0.026
                                            6.882
                                                     0.000
##
    VS.3 ~
##
       EXT.3
                  (a)
                         0.181
                                   0.026
                                            6.882
                                                     0.000
##
     VS.4 ~
##
       EXT.4
                  (a)
                         0.181
                                   0.026
                                            6.882
                                                     0.000
```

##

VS.5 ~

```
EXT.5
                   (a)
                          0.181
                                    0.026
                                                       0.000
##
                                             6.882
##
## Covariances:
##
                       Estimate Std.Err z-value P(>|z|)
##
     int ~~
##
       EXT.1
                         -1.700
                                    0.369
                                            -4.603
                                                       0.000
##
       EXT.2
                          1.205
                                    0.379
                                             3.179
                                                       0.001
##
       EXT.3
                         -0.244
                                    0.373
                                            -0.654
                                                       0.513
##
       EXT.4
                         -1.186
                                    0.429
                                            -2.768
                                                       0.006
##
       EXT.5
                          1.662
                                    0.349
                                                       0.000
                                             4.758
##
     slp ~~
       EXT.1
                                             5.306
                                                       0.000
##
                          0.628
                                    0.118
       EXT.2
                          0.111
                                    0.144
                                             0.771
                                                       0.441
##
##
       EXT.3
                          0.175
                                    0.112
                                             1.559
                                                       0.119
##
       EXT.4
                          0.267
                                    0.136
                                             1.966
                                                       0.049
##
       EXT.5
                         -0.776
                                    0.127
                                            -6.096
                                                       0.000
##
     int ~~
                                    0.089
                                                       0.000
##
       slp
                         -0.347
                                            -3.896
##
## Intercepts:
##
                       Estimate
                                 Std.Err z-value P(>|z|)
##
      .VS.1
                          0.000
      .VS.2
                          0.000
##
##
      .VS.3
                          0.000
##
      .VS.4
                          0.000
##
      .VS.5
                          0.000
##
       EXT.1
                          0.000
##
       EXT.2
                          0.000
##
                          0.000
       EXT.3
##
       EXT.4
                          0.000
##
       EXT.5
                          0.000
##
       int
                          5.984
                                    0.132
                                            45.205
                                                       0.000
##
                                    0.044
       slp
                         -0.008
                                            -0.190
                                                       0.849
##
##
  Variances:
##
                       Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                          1.206
                                    0.085
                                            14.227
                                                       0.000
##
      .VS.2
                          1.326
                                    0.074
                                            17.875
                                                       0.000
                                    0.061
##
      .VS.3
                          1.076
                                            17.683
                                                       0.000
                                    0.056
##
      .VS.4
                          0.909
                                            16.368
                                                       0.000
##
      .VS.5
                          0.333
                                    0.056
                                             5.898
                                                       0.000
##
       EXT.1
                          6.230
                                    0.290
                                            21.500
                                                       0.000
##
       EXT.2
                          6.596
                                    0.309
                                            21.336
                                                       0.000
##
                                    0.322
                                            20.922
                                                       0.000
       EXT.3
                          6.734
##
       EXT.4
                          7.460
                                    0.366
                                            20.356
                                                       0.000
##
       EXT.5
                                    0.441
                                            20.247
                                                       0.000
                          8.938
##
                          2.043
                                    0.312
                                             6.543
                                                       0.000
       int
##
                          0.226
                                    0.036
                                             6.209
                                                       0.000
       slp
semPaths(LCM.TVC2.fit, intercepts=FALSE, edge.color='black')
```

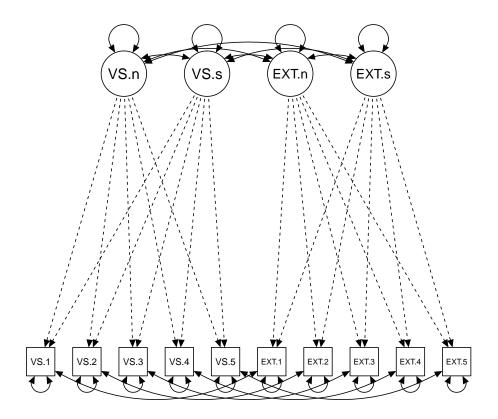


## Multivariate Latent Curve Model

```
## lavaan 0.6-7 ended normally after 63 iterations
##
##
     Estimator
                                                        ML
                                                    NLMINB
##
     Optimization method
##
     Number of free parameters
                                                        29
##
##
     Number of observations
                                                       964
     Number of missing patterns
##
                                                        47
##
## Model Test User Model:
##
```

```
Test statistic
                                                     97.489
##
##
     Degrees of freedom
                                                         36
     P-value (Chi-square)
                                                      0.000
##
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
                                                   Observed
##
     Information
##
     Observed information based on
                                                    Hessian
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
##
     VS.int =~
##
       VS.1
                          1.000
##
       VS.2
                          1.000
       VS.3
##
                          1.000
##
       VS.4
                          1.000
       VS.5
                          1.000
##
##
     VS.slp =~
       VS.1
                          0.000
##
##
       VS.2
                          1.000
##
       VS.3
                          2.000
##
       VS.4
                          3.000
##
       VS.5
                          4.000
##
     EXT.int =~
##
       EXT.1
                          1.000
##
       EXT.2
                          1.000
##
       EXT.3
                          1.000
##
       EXT.4
                          1.000
##
       EXT.5
                          1.000
##
     EXT.slp =~
##
       EXT.1
                          0.000
##
       EXT.2
                          1.000
                          2.000
##
       EXT.3
       EXT.4
                          3.000
##
       EXT.5
                          4.000
##
##
## Covariances:
                      Estimate Std.Err z-value P(>|z|)
##
##
   .VS.1 ~~
##
      .EXT.1
                         -0.007
                                   0.032
                                           -0.216
                                                      0.829
   .VS.2 ~~
##
##
      .EXT.2
                          0.084
                                   0.025
                                             3.344
                                                      0.001
##
    .VS.3 ~~
##
      .EXT.3
                          0.123
                                   0.027
                                             4.571
                                                      0.000
##
    .VS.4 ~~
##
      .EXT.4
                          0.092
                                   0.020
                                             4.559
                                                      0.000
##
    .VS.5 ~~
      .EXT.5
                                   0.036
                                           -0.806
                                                      0.420
##
                         -0.029
##
     VS.int ~~
                         -0.008
                                   0.021
                                           -0.394
                                                      0.694
##
       VS.slp
                          0.019
                                   0.036
##
       EXT.int
                                             0.542
                                                      0.588
                          0.040
                                   0.012
                                                      0.001
##
       EXT.slp
                                             3.388
##
     VS.slp ~~
```

```
EXT.int
                         0.059
                                   0.012
                                            5.061
                                                     0.000
##
##
                        -0.010
                                   0.004
                                           -2.770
                                                     0.006
       EXT.slp
     EXT.int ~~
##
##
       EXT.slp
                        -0.016
                                   0.008
                                           -1.850
                                                     0.064
##
## Intercepts:
##
                      Estimate Std.Err z-value P(>|z|)
##
                         0.000
      .VS.1
                         0.000
##
      .VS.2
##
      .VS.3
                         0.000
                         0.000
##
      .VS.4
##
      .VS.5
                         0.000
##
      .EXT.1
                         0.000
##
                         0.000
      .EXT.2
##
      .EXT.3
                         0.000
##
                         0.000
      .EXT.4
##
      .EXT.5
                         0.000
                         6.203
                                                     0.000
##
      VS.int
                                   0.042 148.937
                         0.201
                                   0.013
                                                     0.000
##
       VS.slp
                                          14.916
                                   0.025
##
       EXT.int
                         2.327
                                           91.340
                                                     0.000
##
       EXT.slp
                         0.071
                                   0.008
                                            8.608
                                                     0.000
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
##
                                   0.087
                                                     0.000
      .VS.1
                         1.274
                                           14.716
##
      .VS.2
                         1.353
                                   0.076
                                           17.885
                                                     0.000
##
      .VS.3
                         1.112
                                   0.062
                                           18.060
                                                     0.000
##
      .VS.4
                         0.957
                                   0.057
                                           16.796
                                                     0.000
##
                                  0.057
      .VS.5
                         0.316
                                            5.597
                                                     0.000
##
      .EXT.1
                         0.285
                                   0.023
                                           12.235
                                                     0.000
##
                         0.256
                                   0.016
                                                     0.000
      .EXT.2
                                           15.725
##
      .EXT.3
                         0.376
                                   0.021
                                           17.624
                                                     0.000
##
      .EXT.4
                         0.141
                                   0.015
                                           9.496
                                                     0.000
##
                                   0.050
      .EXT.5
                         0.876
                                           17.502
                                                     0.000
##
       VS.int
                         0.937
                                   0.082
                                           11.434
                                                     0.000
##
                         0.087
                                   0.010
                                                     0.000
       VS.slp
                                            9.102
##
       EXT.int
                         0.431
                                   0.031
                                           13.814
                                                     0.000
##
       EXT.slp
                         0.024
                                   0.003
                                            7.155
                                                     0.000
semPaths(mLCM.fit, intercepts=FALSE, edge.color='black')
```



# Multivariate Latent Curve Model with Structured Residuals

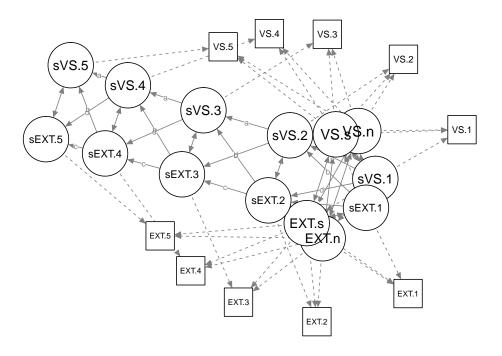
```
mLCMSR =
           '# Define the Latent Factors
            VS.int =~ 1*VS.1 + 1*VS.2 + 1*VS.3 + 1*VS.4 + 1*VS.5
            VS.slp =~ 0*VS.1 + 1*VS.2 + 2*VS.3 + 3*VS.4 + 4*VS.5
            EXT.int =~ 1*EXT.1 + 1*EXT.2 + 1*EXT.3 + 1*EXT.4 + 1*EXT.5
            EXT.slp =~ 0*EXT.1 + 1*EXT.2 + 2*EXT.3 + 3*EXT.4 + 4*EXT.5
            # Factor Covariances
            VS.int ~~ VS.slp + EXT.int + EXT.slp
            VS.slp ~~ EXT.int + EXT.slp
           EXT.int ~~ EXT.slp
            # Define Phantom Variables
            VS.1 ~~ 0*VS.1; srVS.1 =~ 1*VS.1; srVS.1 ~ 0; srVS.1 ~~ srVS.1
            VS.2 ~~ 0*VS.2; srVS.2 =~ 1*VS.2; srVS.2 ~ 0; srVS.2 ~~ srVS.2
            VS.3 ~~ 0*VS.3; srVS.3 =~ 1*VS.3; srVS.3 ~ 0; srVS.3 ~~ srVS.3
            VS.4 ~~ 0*VS.4; srVS.4 =~ 1*VS.4; srVS.4 ~ 0; srVS.4 ~~ srVS.4
            VS.5 ~~ 0*VS.5; srVS.5 =~ 1*VS.5; srVS.5 ~ 0; srVS.5 ~~ srVS.5
            EXT.1 ~~ 0*EXT.1; srEXT.1 =~ 1*EXT.1; srEXT.1 ~ 0; srEXT.1 ~~ srEXT.1
            EXT.2 ~~ 0*EXT.2; srEXT.2 =~ 1*EXT.2; srEXT.2 ~ 0; srEXT.2 ~~ srEXT.2
            EXT.3 ~~ 0*EXT.3; srEXT.3 =~ 1*EXT.3; srEXT.3 ~ 0; srEXT.3 ~~ srEXT.3
            EXT.4 ~~ 0*EXT.4; srEXT.4 =~ 1*EXT.4; srEXT.4 ~ 0; srEXT.4 ~~ srEXT.4
           EXT.5 ~~ 0*EXT.5; srEXT.5 =~ 1*EXT.5; srEXT.5 ~ 0; srEXT.5 ~~ srEXT.5
            # Structured Residuals Regressions + Covariances
            srVS.2 ~ a*srVS.1 + b*srEXT.1
```

```
srVS.3 ~ a*srVS.2 + b*srEXT.2
            srVS.4 ~ a*srVS.3 + b*srEXT.3
            srVS.5 ~ a*srVS.4 + b*srEXT.4
            srEXT.2 ~ c*srEXT.1 + d*srVS.1
            srEXT.3 ~ c*srEXT.2 + d*srVS.2
            srEXT.4 ~ c*srEXT.3 + d*srVS.3
            srEXT.5 ~ c*srEXT.4 + d*srVS.4
            srVS.1 ~~ srEXT.1
            srVS.2 ~~ srEXT.2
            srVS.3 ~~ srEXT.3
            srVS.4 ~~ srEXT.4
            srVS.5 ~~ srEXT.5
            # Uncouple 1st SRs from Growth Factors
            VS.int ~~ 0*srVS.1 + 0*srEXT.1
            VS.slp ~~ 0*srVS.1 + 0*srEXT.1
            EXT.int ~~ 0*srVS.1 + 0*srEXT.1
            EXT.slp ~~ 0*srVS.1 + 0*srEXT.1
mLCMSR.fit = growth(mLCMSR, data=ABCD, missing='ML')
summary(mLCMSR.fit)
## lavaan 0.6-7 ended normally after 84 iterations
##
##
     Estimator
                                                        ML
##
     Optimization method
                                                    NLMINB
##
     Number of free parameters
                                                        45
##
     Number of equality constraints
                                                        12
##
##
     Number of observations
                                                       964
##
     Number of missing patterns
                                                        47
##
## Model Test User Model:
##
                                                    87.795
##
     Test statistic
##
    Degrees of freedom
                                                        32
##
     P-value (Chi-square)
                                                     0.000
##
## Parameter Estimates:
##
     Standard errors
##
                                                  Standard
##
     Information
                                                  Observed
##
     Observed information based on
                                                   Hessian
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
##
     VS.int =~
       VS.1
                         1.000
##
##
       VS.2
                         1.000
       VS.3
##
                         1.000
##
       VS.4
                         1.000
##
       VS.5
                         1.000
```

```
VS.slp =~
##
##
       VS.1
                           0.000
       VS.2
                           1.000
##
##
       VS.3
                           2.000
       VS.4
                           3.000
##
##
       VS.5
                           4.000
##
     EXT.int =~
       EXT.1
##
                           1.000
##
       EXT.2
                           1.000
##
       EXT.3
                           1.000
##
       EXT.4
                           1.000
##
       EXT.5
                           1.000
##
     EXT.slp =~
                           0.000
##
       EXT.1
##
       EXT.2
                           1.000
##
       EXT.3
                           2.000
##
       EXT.4
                           3.000
       EXT.5
                           4.000
##
     srVS.1 =~
##
       VS.1
                           1.000
##
##
     srVS.2 =~
##
       VS.2
                           1.000
##
     srVS.3 =~
##
       VS.3
                           1.000
     srVS.4 =~
##
##
       VS.4
                           1.000
##
     srVS.5 =~
##
       VS.5
                           1.000
##
     srEXT.1 =~
##
       EXT.1
                           1.000
     srEXT.2 =~
##
##
       EXT.2
                           1.000
##
     srEXT.3 =~
       EXT.3
                           1.000
##
     srEXT.4 =~
##
       EXT.4
                           1.000
##
##
     srEXT.5 =~
##
       EXT.5
                           1.000
##
## Regressions:
##
                       Estimate Std.Err z-value P(>|z|)
     srVS.2 ~
##
##
       srVS.1
                   (a)
                           0.032
                                     0.032
                                              1.012
                                                        0.312
##
       srEXT.1
                   (b)
                           0.109
                                     0.054
                                              2.000
                                                        0.045
##
     srVS.3 ~
                   (a)
                           0.032
                                     0.032
##
       srVS.2
                                              1.012
                                                        0.312
##
       srEXT.2
                   (b)
                           0.109
                                     0.054
                                              2.000
                                                        0.045
##
     srVS.4 ~
##
       srVS.3
                   (a)
                           0.032
                                     0.032
                                                        0.312
                                              1.012
##
       srEXT.3
                   (b)
                           0.109
                                     0.054
                                              2.000
                                                        0.045
     srVS.5 ~
##
                           0.032
                                     0.032
                                                        0.312
##
       srVS.4
                   (a)
                                              1.012
##
       srEXT.4
                           0.109
                                     0.054
                                              2.000
                                                        0.045
                   (b)
##
     srEXT.2 ~
```

	T37.TT 4	( )	0.050	0 004	4 604	0.000
##	srEXT.1	(c)				
##	srVS.1	(d)	0.019	0.013	1.431	0.152
##	srEXT.3 ~					
##	srEXT.2	(c)				
##	srVS.2	(d)	0.019	0.013	1.431	0.152
##	srEXT.4 ~					
##	srEXT.3	(c)				
##	srVS.3	(d)	0.019	0.013	1.431	0.152
##	srEXT.5 ~					
##	srEXT.4	(c)				
##	srVS.4	(d)	0.019	0.013	1.431	0.152
##						
##	Covariances:					
##			Estimate	Std.Err	z-value	P(> z )
##	VS.int ~~					
##	VS.slp		0.008			0.767
##	EXT.int		-0.007	0.039	-0.174	0.862
##	EXT.slp		0.048	0.013	3.781	0.000
##	VS.slp ~~					
##	EXT.int		0.066	0.012	5.390	0.000
##	EXT.slp		-0.014	0.004	-3.360	0.001
##	EXT.int ~~					
##	EXT.slp		-0.022	0.009	-2.505	0.012
##	srVS.1 ~~					
##	srEXT.1		0.011	0.034	0.322	0.748
##	.srVS.2 ~~					
##	.srEXT.2		0.108	0.028	3.892	0.000
##	.srVS.3 ~~					
##	.srEXT.3		0.135	0.027	4.927	0.000
##	.srVS.4 ~~					
##	.srEXT.4		0.117	0.023	5.045	0.000
##	.srVS.5 ~~					
##	.srEXT.5		-0.020	0.036	-0.564	0.573
##	VS.int ~~					
##	srVS.1		0.000			
##	srEXT.1		0.000			
##	VS.slp ~~					
##	srVS.1		0.000			
##	srEXT.1		0.000			
##	EXT.int ~~					
##	srVS.1		0.000			
##	srEXT.1		0.000			
##	EXT.slp ~~					
##	srVS.1		0.000			
##	srEXT.1		0.000			
##						
##	Intercepts:					
##			Estimate	Std.Err	z-value	P(> z )
##	srVS.1		0.000	~~~.	_ ,	- ( 141)
##	.srVS.2		0.000			
##	.srVS.3		0.000			
##	.srVS.4		0.000			
##	.srVS.5		0.000			
##	srEXT.1		0.000			
π#	οι ήνι • ι		0.000			

```
.srEXT.2
                          0.000
##
                          0.000
##
      .srEXT.3
                          0.000
##
      .srEXT.4
##
      .srEXT.5
                          0.000
##
      .VS.1
                          0.000
##
      .VS.2
                          0.000
##
      .VS.3
                          0.000
##
      .VS.4
                          0.000
##
      .VS.5
                          0.000
##
                          0.000
      .EXT.1
##
      .EXT.2
                          0.000
##
                          0.000
      .EXT.3
##
      .EXT.4
                          0.000
##
      .EXT.5
                          0.000
##
       VS.int
                          6.202
                                    0.042 149.172
                                                       0.000
##
       VS.slp
                          0.201
                                    0.013
                                            14.962
                                                       0.000
##
       EXT.int
                          2.328
                                    0.025
                                            91.319
                                                       0.000
                                    0.008
##
       EXT.slp
                          0.071
                                             8.526
                                                       0.000
##
## Variances:
##
                       Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                          0.000
                          1.329
##
       srVS.1
                                    0.099
                                            13.382
                                                       0.000
##
      .VS.2
                          0.000
##
      .srVS.2
                          1.388
                                    0.085
                                            16.329
                                                       0.000
##
      .VS.3
                          0.000
##
      .srVS.3
                          1.119
                                    0.062
                                            17.969
                                                       0.000
##
      .VS.4
                          0.000
##
      .srVS.4
                          1.003
                                    0.071
                                            14.030
                                                       0.000
##
      .VS.5
                          0.000
##
      .srVS.5
                          0.346
                                    0.061
                                             5.623
                                                       0.000
##
      .EXT.1
                          0.000
##
                          0.266
                                    0.023
                                            11.479
                                                       0.000
      srEXT.1
##
      .EXT.2
                          0.000
##
      .srEXT.2
                          0.245
                                    0.017
                                            14.256
                                                       0.000
##
      .EXT.3
                          0.000
##
      .srEXT.3
                          0.357
                                    0.023
                                            15.463
                                                       0.000
##
      .EXT.4
                          0.000
##
      .srEXT.4
                          0.129
                                    0.017
                                             7.801
                                                       0.000
##
      .EXT.5
                          0.000
##
      .srEXT.5
                          0.874
                                    0.050
                                            17.467
                                                       0.000
##
       VS.int
                          0.878
                                    0.097
                                             9.030
                                                       0.000
##
       VS.slp
                          0.081
                                    0.011
                                             7.278
                                                       0.000
##
                                    0.032
                                            13.958
                                                       0.000
       {\tt EXT.int}
                          0.452
                          0.028
                                    0.004
                                             7.312
                                                       0.000
       EXT.slp
semPaths(mLCMSR.fit, layout='spring', intercepts = F, residuals = F)
```



# Two-Timepoint Latent Change Score

```
##
##
                                                         ML
     Estimator
##
     Optimization method
                                                     NLMINB
##
     Number of free parameters
##
     Number of observations
                                                        964
##
##
     Number of missing patterns
                                                          2
## Model Test User Model:
##
     Test statistic
                                                    240.497
##
```

```
##
     Degrees of freedom
                                                      0.000
##
     P-value (Chi-square)
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
##
     Information
                                                   Observed
     Observed information based on
##
                                                    Hessian
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
     dVS.21 =~
##
       VS.2
                          1.000
##
##
## Regressions:
##
                      Estimate Std.Err z-value P(>|z|)
##
     VS.2 ~
       VS.1
##
                          1.000
##
## Intercepts:
##
                      Estimate Std.Err z-value P(>|z|)
##
       dVS.21
                         0.188
                                   0.054
                                            3.460
                                                      0.001
##
       VS.1
                          6.239
                                   0.047 132.084
                                                      0.000
##
      .VS.2
                          0.000
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
##
       VS.1
                          2.151
                                   0.098
                                           21.954
                                                      0.000
##
      .VS.2
                          0.000
       dVS.21
                          2.708
                                   0.126
##
                                           21.413
                                                      0.000
# Complete Case 2TP LCS Model
LCS1.fit2 = sem(LCS1, data=ABCD, missing='listwise')
summary(LCS1.fit2)
## lavaan 0.6-7 ended normally after 13 iterations
##
##
     Estimator
                                                         ML
                                                     NLMINB
##
     Optimization method
##
     Number of free parameters
##
##
                                                       Used
                                                                  Total
##
     Number of observations
                                                        917
                                                                    964
##
## Model Test User Model:
##
##
     Test statistic
                                                    240.497
##
     Degrees of freedom
                                                      0.000
##
     P-value (Chi-square)
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
##
     Information
                                                   Expected
##
     Information saturated (h1) model
                                                Structured
```

```
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
##
     dVS.21 =~
##
      VS.2
                         1.000
##
## Regressions:
                      Estimate Std.Err z-value P(>|z|)
##
##
     VS.2 ~
##
      VS.1
                         1.000
##
## Intercepts:
                      Estimate Std.Err z-value P(>|z|)
##
##
      dVS.21
                         0.188
                                  0.054
                                           3.460
                                                    0.001
##
      VS.1
                         6.248
                                  0.048 130.781
                                                    0.000
      .VS.2
##
                         0.000
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
                                  0.098
##
      VS.1
                         2.093
                                          21.413
                                                    0.000
##
      .VS.2
                         0.000
##
      dVS.21
                         2.708
                                  0.126
                                          21.413
                                                    0.000
# Paired Samples T-Test
t.test(ABCD$VS.1, ABCD$VS.2, paired=TRUE)
##
##
  Paired t-test
##
## data: ABCD$VS.1 and ABCD$VS.2
## t = -3.4577, df = 916, p-value = 0.00057
\#\# alternative hypothesis: true difference in means is not equal to 0
## 95 percent confidence interval:
## -0.29468244 -0.08128474
## sample estimates:
## mean of the differences
                -0.1879836
describe(ABCD[,c('VS.1','VS.2')])
        vars n mean sd median trimmed mad min max range skew kurtosis
           1 964 6.24 1.47
                             6.19
                                     6.22 1.41 1.43 10 8.57 0.09
                                                                       0.09 0.05
## VS.2
                             6.67
                                     6.41 1.41 1.90 10 8.10 0.10
           2 917 6.44 1.59
                                                                       -0.24 0.05
6.248 + .188
## [1] 6.436
# Proportional Change LCS
LCS2 = '# Set Regression Path to 1
       VS.2 ~ 1*VS.1
        # Define Change Latent Variable
        dVS.21 =~ 1*VS.2
        dVS.21 ~ 1
        # Regress Change on Initial Status
```

```
dVS.21 ~ VS.1
        # Estimate Intercept and Variance of V.1
        VS.1 ~ 1
       VS.1 ~~ VS.1
        # Constraint Intercept and Variance of V.2 to 0
       VS.2 ~ 0
       VS.2 ~~ 0*VS.2
LCS2.fit = sem(LCS2, data=ABCD, missing='ML')
summary(LCS2.fit)
## lavaan 0.6-7 ended normally after 29 iterations
##
##
     Estimator
                                                       ML
##
     Optimization method
                                                   NLMINB
##
     Number of free parameters
                                                        5
##
                                                      964
##
    Number of observations
##
    Number of missing patterns
                                                        2
##
## Model Test User Model:
##
##
    Test statistic
                                                    0.000
##
     Degrees of freedom
##
## Parameter Estimates:
##
##
     Standard errors
                                                 Standard
##
                                                 Observed
     Information
##
     Observed information based on
                                                  Hessian
##
## Latent Variables:
                      Estimate Std.Err z-value P(>|z|)
##
##
     dVS.21 =~
      VS.2
##
                         1.000
##
## Regressions:
##
                      Estimate Std.Err z-value P(>|z|)
##
    VS.2 ~
##
      VS.1
                        1.000
     dVS.21 ~
##
                                  0.033 -16.583
##
      VS.1
                        -0.546
                                                    0.000
##
## Intercepts:
##
                      Estimate Std.Err z-value P(>|z|)
                                                    0.000
                                  0.211
##
      .dVS.21
                         3.601
                                         17.045
##
      VS.1
                         6.239
                                  0.047 132.084
                                                    0.000
      .VS.2
                         0.000
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
##
      VS.1
                         2.151 0.098 21.954
                                                  0.000
```

```
## .VS.2 0.000
## .dVS.21 2.083 0.097 21.413 0.000
```

## Latent Change Score Trajectory Model

```
# LCS Trajectory Model
LCSt = '# Define Phantom Variables
        pVS.1 =~ 1*VS.1; VS.1 ~ 0; VS.1 ~~ VS.1; pVS.1 ~~ 0*pVS.1
        pVS.2 =~ 1*VS.2; VS.2 ~ 0; VS.2 ~~ VS.2; pVS.2 ~~ 0*pVS.2
       pVS.3 =~ 1*VS.3; VS.3 ~ 0; VS.3 ~~ VS.3; pVS.3 ~~ 0*pVS.3
        pVS.4 =~ 1*VS.4; VS.4 ~ 0; VS.4 ~~ VS.4; pVS.4 ~~ 0*pVS.4
        pVS.5 =~ 1*VS.5; VS.5 ~ 0; VS.5 ~~ VS.5; pVS.5 ~~ 0*pVS.5
        # Regressions Between Adjacent Observations
        pVS.2 ~ 1*pVS.1
        pVS.3 ~ 1*pVS.2
       pVS.4 ~ 1*pVS.3
       pVS.5 ~ 1*pVS.4
        # Define Change Latent Variables
        dVS.21 =~ 1*pVS.2; dVS.21 ~~ 0*dVS.21
       dVS.32 =~ 1*pVS.3; dVS.32 ~~ 0*dVS.32
       dVS.43 =~ 1*pVS.4; dVS.43 ~~ 0*dVS.43
       dVS.54 =~ 1*pVS.5; dVS.54 ~~ 0*dVS.54
        # Define Intercept and Slope
        int =~ 1*pVS.1
        slp =~ 1*dVS.21 + 1*dVS.32 + 1*dVS.43 + 1*dVS.54
       int ~ 1
        slp ~ 1
        int ~~ int + slp
        slp ~~ slp
LCSt.fit = sem(LCSt, data=ABCD, missing='ML')
summary(LCSt.fit)
## lavaan 0.6-7 ended normally after 41 iterations
##
##
    Estimator
                                                        ML
    Optimization method
                                                    NLMINB
##
     Number of free parameters
##
                                                        10
##
##
    Number of observations
                                                       964
##
    Number of missing patterns
                                                         8
##
## Model Test User Model:
##
##
    Test statistic
                                                    38.635
##
    Degrees of freedom
                                                        10
                                                     0.000
##
    P-value (Chi-square)
## Parameter Estimates:
##
```

```
Standard
##
     Standard errors
                                                   Observed
##
     Information
     Observed information based on
                                                    Hessian
##
##
## Latent Variables:
##
                       Estimate Std.Err z-value P(>|z|)
##
     pVS.1 =~
                          1.000
##
       VS.1
##
     pVS.2 =~
##
       VS.2
                          1.000
##
     pVS.3 = ~
##
       VS.3
                          1.000
     pVS.4 =~
##
##
       VS.4
                          1.000
     pVS.5 =~
##
##
       VS.5
                          1.000
##
     dVS.21 =~
       pVS.2
##
                          1.000
     dVS.32 =~
##
       pVS.3
##
                          1.000
##
     dVS.43 = ~
##
       pVS.4
                          1.000
##
     dVS.54 =~
##
       pVS.5
                          1.000
     int =~
##
       pVS.1
##
                          1.000
##
     slp =~
##
       dVS.21
                          1.000
                          1.000
##
       dVS.32
##
       dVS.43
                          1.000
       dVS.54
                          1.000
##
##
## Regressions:
                       Estimate Std.Err z-value P(>|z|)
##
     pVS.2 ~
##
                          1.000
##
       pVS.1
     pVS.3 ~
##
##
       pVS.2
                          1.000
##
     pVS.4 \sim
##
                          1.000
       pVS.3
##
     pVS.5 \sim
                          1.000
##
       pVS.4
##
## Covariances:
##
                       Estimate Std.Err z-value P(>|z|)
     int ~~
##
##
                         -0.012
                                    0.022
                                            -0.538
                                                       0.591
       slp
##
## Intercepts:
##
                       Estimate Std.Err z-value P(>|z|)
      .VS.1
##
                          0.000
                          0.000
      .VS.2
##
##
      .VS.3
                          0.000
##
      .VS.4
                          0.000
```

```
.VS.5
                          0.000
##
##
       int
                          6.198
                                    0.042 148.400
                                                       0.000
                                    0.013 15.095
##
       slp
                          0.204
                                                       0.000
##
      .pVS.1
                          0.000
##
      .pVS.2
                          0.000
##
      .pVS.3
                          0.000
##
      .pVS.4
                          0.000
      .pVS.5
##
                          0.000
##
      .dVS.21
                          0.000
##
      .dVS.32
                          0.000
##
      .dVS.43
                          0.000
                          0.000
##
      .dVS.54
##
## Variances:
##
                       Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                          1.257
                                    0.086
                                             14.604
                                                       0.000
##
      .pVS.1
                          0.000
##
      .VS.2
                          1.359
                                    0.076
                                             17.864
                                                       0.000
##
      .pVS.2
                          0.000
##
      .VS.3
                          1.105
                                    0.061
                                             18.014
                                                       0.000
##
      .pVS.3
                          0.000
##
      .VS.4
                          0.942
                                    0.057
                                             16.648
                                                       0.000
##
                          0.000
      .pVS.4
##
      .VS.5
                          0.342
                                    0.058
                                              5.922
                                                       0.000
##
      .pVS.5
                          0.000
##
      .dVS.21
                          0.000
##
      .dVS.32
                          0.000
##
      .dVS.43
                          0.000
##
      .dVS.54
                          0.000
##
                                    0.082
                                                       0.000
       int
                          0.948
                                             11.488
##
       slp
                          0.087
                                    0.010
                                              9.025
                                                       0.000
# Identical LCM Model
```

## # Identical LCM Model summary(LCM\_VSlin\_fit)

```
## lavaan 0.6-7 ended normally after 41 iterations
##
##
     Estimator
                                                         ML
                                                     NLMINB
##
     Optimization method
##
     Number of free parameters
                                                         10
##
##
     Number of observations
                                                        964
##
     Number of missing patterns
                                                          8
##
## Model Test User Model:
##
##
     Test statistic
                                                     38.635
##
     Degrees of freedom
                                                         10
                                                      0.000
##
     P-value (Chi-square)
##
## Parameter Estimates:
##
##
     Standard errors
                                                   Standard
##
     Information
                                                   Observed
##
     Observed information based on
                                                    Hessian
```

```
##
## Latent Variables:
                      Estimate Std.Err z-value P(>|z|)
##
##
     int =~
##
       VS.1
                         1.000
##
       VS.2
                         1.000
##
       VS.3
                         1.000
       VS.4
##
                         1.000
##
       VS.5
                         1.000
##
     slp =~
##
       VS.1
                         0.000
##
       VS.2
                         1.000
       VS.3
                         2,000
##
##
       VS.4
                         3.000
##
       VS.5
                         4.000
##
## Covariances:
                      Estimate Std.Err z-value P(>|z|)
##
##
     int ~~
##
       slp
                        -0.012
                                   0.022
                                           -0.538
                                                     0.591
##
## Intercepts:
                      Estimate Std.Err z-value P(>|z|)
##
##
      .VS.1
                         0.000
      .VS.2
                         0.000
##
##
      .VS.3
                         0.000
##
      .VS.4
                         0.000
##
      .VS.5
                         0.000
##
                                   0.042 148.400
                                                     0.000
       int
                         6.198
##
                         0.204
                                   0.013
                                                     0.000
       slp
                                          15.095
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                         1.257
                                   0.086
                                          14.604
                                                     0.000
      .VS.2
                         1.359
                                   0.076
                                           17.864
##
                                                     0.000
##
      .VS.3
                         1.105
                                  0.061
                                           18.014
                                                     0.000
##
      .VS.4
                         0.942
                                  0.057
                                           16.648
                                                     0.000
##
      .VS.5
                         0.342
                                   0.058
                                            5.922
                                                     0.000
##
       int
                         0.948
                                   0.082
                                           11.488
                                                     0.000
                         0.087
                                   0.010
                                                     0.000
##
                                            9.025
# Proportional Change LCS Trajectory Model
LCSpt = '# Define Phantom Variables
        pVS.1 =~ 1*VS.1; VS.1 ~ 0; VS.1 ~~ VS.1; pVS.1 ~~ 0*pVS.1
        pVS.2 =~ 1*VS.2; VS.2 ~ 0; VS.2 ~~ VS.2; pVS.2 ~~ 0*pVS.2
        pVS.3 =~ 1*VS.3; VS.3 ~ 0; VS.3 ~~ VS.3; pVS.3 ~~ 0*pVS.3
        pVS.4 =~ 1*VS.4; VS.4 ~ 0; VS.4 ~~ VS.4; pVS.4 ~~ 0*pVS.4
        pVS.5 =~ 1*VS.5; VS.5 ~ 0; VS.5 ~~ VS.5; pVS.5 ~~ 0*pVS.5
        # Regressions Between Adjacent Observations
        pVS.2 ~ 1*pVS.1
        pVS.3 ~ 1*pVS.2
        pVS.4 ~ 1*pVS.3
        pVS.5 ~ 1*pVS.4
```

```
# Define Change Latent Variables
       dVS.21 =~ 1*pVS.2; dVS.21 ~~ 0*dVS.21
        dVS.32 =~ 1*pVS.3; dVS.32 ~~ 0*dVS.32
        dVS.43 =~ 1*pVS.4; dVS.43 ~~ 0*dVS.43
        dVS.54 =~ 1*pVS.5; dVS.54 ~~ 0*dVS.54
        # Define Proportional Regressions
        dVS.21 ~ beta*pVS.1
       dVS.32 ~ beta*pVS.2
       dVS.43 ~ beta*pVS.3
       dVS.54 ~ beta*pVS.4
        # Define Intercept and Slope
        int =~ 1*pVS.1
        slp =~ 1*dVS.21 + 1*dVS.32 + 1*dVS.43 + 1*dVS.54
        int ~ 1
       slp ~ 1
        int ~~ int + slp
       slp ~~ slp
LCSpt.fit = sem(LCSpt, data=ABCD, missing='ML')
summary(LCSpt.fit)
## lavaan 0.6-7 ended normally after 72 iterations
##
##
     Estimator
                                                        ML
     Optimization method
                                                    NLMINB
##
##
     Number of free parameters
                                                        14
##
     Number of equality constraints
                                                         3
##
##
     Number of observations
                                                       964
##
     Number of missing patterns
                                                         8
##
## Model Test User Model:
##
##
     Test statistic
                                                    26.912
    Degrees of freedom
##
                                                         9
     P-value (Chi-square)
                                                     0.001
##
## Parameter Estimates:
##
##
     Standard errors
                                                  Standard
##
     Information
                                                  Observed
     Observed information based on
                                                   Hessian
##
##
## Latent Variables:
                      Estimate Std.Err z-value P(>|z|)
##
##
     pVS.1 =~
      VS.1
##
                         1.000
##
    pVS.2 =~
##
      VS.2
                         1.000
```

##

pVS.3 =~

```
VS.3
##
                          1.000
##
     pVS.4 = ~
       VS.4
##
                          1.000
##
     pVS.5 =~
##
       VS.5
                          1.000
##
     dVS.21 =~
##
       pVS.2
                          1.000
     dVS.32 =~
##
       pVS.3
##
                          1.000
##
     dVS.43 =~
       pVS.4
##
                          1.000
     dVS.54 = ~
##
       pVS.5
##
                          1.000
##
     int =~
##
       pVS.1
                          1.000
##
     slp =~
##
       dVS.21
                          1.000
                          1.000
##
       dVS.32
                          1.000
##
       dVS.43
       dVS.54
##
                          1.000
##
## Regressions:
                       Estimate Std.Err z-value P(>|z|)
##
##
     pVS.2 ~
##
                          1.000
       pVS.1
##
     pVS.3 ~
##
       pVS.2
                          1.000
##
     pVS.4 ~
##
       pVS.3
                          1.000
##
     pVS.5 ~
##
       pVS.4
                          1.000
##
     dVS.21 ~
##
       pVS.1
                          0.298
                                    0.105
                                             2.852
                                                       0.004
                (beta)
     dVS.32 ~
##
       pVS.2
##
                (beta)
                          0.298
                                    0.105
                                             2.852
                                                       0.004
     dVS.43 ~
##
       pVS.3
##
                (beta)
                          0.298
                                    0.105
                                             2.852
                                                       0.004
##
     dVS.54 ~
       pVS.4
##
                (beta)
                          0.298
                                    0.105
                                             2.852
                                                       0.004
##
## Covariances:
##
                       Estimate Std.Err z-value P(>|z|)
##
     int ~~
##
                         -0.278
                                    0.102
                                            -2.716
                                                       0.007
       slp
##
## Intercepts:
##
                       Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                          0.000
##
      .VS.2
                          0.000
##
      .VS.3
                          0.000
                          0.000
##
      .VS.4
##
      .VS.5
                          0.000
                                                       0.000
##
       int
                          6.256
                                    0.045 139.992
##
                                    0.682
       slp
                         -1.739
                                           -2.551
                                                       0.011
```

```
##
      .pVS.1
                           0.000
##
                           0.000
      .pVS.2
      S. RVg.
##
                           0.000
##
      .pVS.4
                           0.000
##
      .pVS.5
                           0.000
##
                           0.000
      .dVS.21
##
      .dVS.32
                           0.000
##
      .dVS.43
                           0.000
##
      .dVS.54
                           0.000
##
## Variances:
##
                       Estimate
                                 Std.Err z-value P(>|z|)
##
      .VS.1
                           1.316
                                    0.084
                                             15.693
                                                        0.000
##
                           0.000
      .pVS.1
##
      .VS.2
                           1.348
                                    0.077
                                             17.558
                                                        0.000
##
      .pVS.2
                           0.000
##
      .VS.3
                           1.104
                                    0.061
                                             18.056
                                                        0.000
##
      .pVS.3
                           0.000
                                             16.185
##
      .VS.4
                           0.999
                                    0.062
                                                        0.000
##
      .pVS.4
                           0.000
##
      .VS.5
                          0.163
                                    0.091
                                              1.788
                                                        0.074
##
      .pVS.5
                           0.000
##
                           0.000
      .dVS.21
##
      .dVS.32
                           0.000
##
      .dVS.43
                          0.000
##
      .dVS.54
                           0.000
##
                           0.949
                                    0.074
                                             12.796
                                                        0.000
       int
                                    0.049
                                              2.452
                                                        0.014
##
       slp
                           0.119
```

## Bivariate Latent Change Score Model

```
# Bivariate Within-Construct Proportional LCS Trajectory Model
bLCSt = '# Define Phantom Variables
         pVS.1 =~ 1*VS.1; VS.1 ~ 0; VS.1 ~~ VS.1; pVS.1 ~~ 0*pVS.1
         pVS.2 =~ 1*VS.2; VS.2 ~ 0; VS.2 ~~ VS.2; pVS.2 ~~ 0*pVS.2
         pVS.3 =~ 1*VS.3; VS.3 ~ 0; VS.3 ~~ VS.3; pVS.3 ~~ 0*pVS.3
         pVS.4 =~ 1*VS.4; VS.4 ~ 0; VS.4 ~~ VS.4; pVS.4 ~~ 0*pVS.4
         pVS.5 =~ 1*VS.5; VS.5 ~ 0; VS.5 ~~ VS.5; pVS.5 ~~ 0*pVS.5
         pEXT.1 =~ 1*EXT.1; EXT.1 ~ 0; EXT.1 ~~ EXT.1; pEXT.1 ~~ 0*pEXT.1
         pEXT.2 =~ 1*EXT.2; EXT.2 ~ 0; EXT.2 ~~ EXT.2; pEXT.2 ~~ 0*pEXT.2
         pEXT.3 =~ 1*EXT.3; EXT.3 ~ 0; EXT.3 ~~ EXT.3; pEXT.3 ~~ 0*pEXT.3
         pEXT.4 =~ 1*EXT.4; EXT.4 ~ 0; EXT.4 ~~ EXT.4; pEXT.4 ~~ 0*pEXT.4
         pEXT.5 =~ 1*EXT.5; EXT.5 ~ 0; EXT.5 ~~ EXT.5; pEXT.5 ~~ 0*pEXT.5
         # Residual Cross-Construct Covariances
         VS.1 ~~ EXT.1
         VS.2 ~~ EXT.2
         VS.3 ~~ EXT.3
         VS.4 ~~ EXT.4
         VS.5 ~~ EXT.5
         # Regressions Between Adjacent Observations
         pVS.2 ~ 1*pVS.1
```

```
pVS.3 ~ 1*pVS.2
         pVS.4 ~ 1*pVS.3
        pVS.5 ~ 1*pVS.4
         pEXT.2 ~ 1*pEXT.1
         pEXT.3 ~ 1*pEXT.2
         pEXT.4 ~ 1*pEXT.3
         pEXT.5 ~ 1*pEXT.4
         # Define Change Latent Variables
         dVS.21 =~ 1*pVS.2; dVS.21 ~~ 0*dVS.21
         dVS.32 =~ 1*pVS.3; dVS.32 ~~ 0*dVS.32
         dVS.43 =~ 1*pVS.4; dVS.43 ~~ 0*dVS.43
         dVS.54 =~ 1*pVS.5; dVS.54 ~~ 0*dVS.54
         dEXT.21 =~ 1*pEXT.2; dEXT.21 ~~ 0*dEXT.21
         dEXT.32 =~ 1*pEXT.3; dEXT.32 ~~ 0*dEXT.32
         dEXT.43 =~ 1*pEXT.4; dEXT.43 ~~ 0*dEXT.43
         dEXT.54 =~ 1*pEXT.5; dEXT.54 ~~ 0*dEXT.54
         # Define Within-Construct Proportional Regressions
         dVS.21 ~ beta.V*pVS.1
         dVS.32 ~ beta.V*pVS.2
         dVS.43 ~ beta.V*pVS.3
         dVS.54 ~ beta.V*pVS.4
         dEXT.21 ~ beta.E*pEXT.1
         dEXT.32 ~ beta.E*pEXT.2
         dEXT.43 ~ beta.E*pEXT.3
         dEXT.54 ~ beta.E*pEXT.4
         # Define Intercept and Slope
         int.V =~ 1*pVS.1
         slp.V =~ 1*dVS.21 + 1*dVS.32 + 1*dVS.43 + 1*dVS.54
         int.V ~ 1
         slp.V ~ 1
         int.V ~~ int.V + slp.V + int.E + slp.E
         slp.V ~~ slp.V + int.E + slp.E
         int.E =~ 1*pEXT.1
         slp.E =~ 1*dEXT.21 + 1*dEXT.32 + 1*dEXT.43 + 1*dEXT.54
        int.E ~ 1
         slp.E ~ 1
         int.E ~~ int.E + slp.E
         slp.E ~~ slp.E
bLCSt.fit = sem(bLCSt, data=ABCD, missing='ML')
summary(bLCSt.fit)
## lavaan 0.6-7 ended normally after 121 iterations
```

```
##
## Estimator ML
```

```
Optimization method
                                                      NLMINB
##
                                                          37
##
     Number of free parameters
     Number of equality constraints
##
                                                           6
##
                                                         964
##
     Number of observations
##
     Number of missing patterns
                                                          47
## Model Test User Model:
##
     Test statistic
##
                                                      74.560
     Degrees of freedom
                                                          34
##
     P-value (Chi-square)
                                                       0.000
##
## Parameter Estimates:
##
##
     Standard errors
                                                    Standard
##
     Information
                                                    Observed
     Observed information based on
##
                                                     Hessian
##
## Latent Variables:
##
                       Estimate Std.Err z-value P(>|z|)
##
     pVS.1 =~
##
       VS.1
                          1.000
##
     pVS.2 =~
##
       VS.2
                          1.000
     pVS.3 =~
##
##
       VS.3
                          1.000
##
     pVS.4 =~
##
                          1.000
       VS.4
##
     pVS.5 =~
##
       VS.5
                          1.000
##
     pEXT.1 = ~
##
       EXT.1
                          1.000
##
     pEXT.2 = ~
       EXT.2
##
                          1.000
     pEXT.3 = ~
##
##
       EXT.3
                          1.000
##
     pEXT.4 = ~
##
       EXT.4
                          1.000
##
     pEXT.5 =\sim
##
       EXT.5
                          1.000
     dVS.21 =~
##
##
       pVS.2
                          1.000
##
     dVS.32 =~
       pVS.3
##
                          1.000
##
     dVS.43 =~
       pVS.4
##
                          1.000
##
     dVS.54 = ~
                          1.000
##
       pVS.5
##
     dEXT.21 = ~
##
       pEXT.2
                          1.000
     dEXT.32 =~
##
##
       pEXT.3
                          1.000
##
     dEXT.43 = ~
```

```
1.000
##
       pEXT.4
##
     dEXT.54 = ~
                          1.000
##
       pEXT.5
##
     int.V =~
##
       pVS.1
                          1.000
##
     slp.V =~
##
       dVS.21
                          1.000
       dVS.32
                          1.000
##
##
       dVS.43
                          1.000
##
       dVS.54
                          1.000
##
     int.E =~
       pEXT.1
##
                          1.000
##
     slp.E =~
##
                          1.000
       dEXT.21
##
       dEXT.32
                          1.000
##
       dEXT.43
                          1.000
##
       dEXT.54
                          1.000
##
## Regressions:
                       Estimate Std.Err z-value P(>|z|)
##
##
     pVS.2 ~
##
       pVS.1
                          1.000
##
     pVS.3 ~
       pVS.2
##
                          1.000
##
     pVS.4 ~
##
       pVS.3
                          1.000
##
     pVS.5 ~
##
       pVS.4
                          1.000
##
     pEXT.2 ~
##
                          1.000
       pEXT.1
     pEXT.3 ~
##
##
       pEXT.2
                          1.000
##
     pEXT.4 ~
       pEXT.3
##
                          1.000
##
     pEXT.5 ~
                          1.000
##
       pEXT.4
##
     dVS.21 ~
##
       pVS.1
                (bt.V)
                          0.348
                                   0.108
                                             3.211
                                                       0.001
##
     dVS.32 ~
                                   0.108
                                             3.211
                                                       0.001
##
       pVS.2
                (bt.V)
                          0.348
##
     dVS.43 ~
                                                       0.001
##
       pVS.3
                (bt.V)
                          0.348
                                   0.108
                                             3.211
##
     dVS.54 ~
##
       pVS.4
                                   0.108
                                             3.211
                                                       0.001
                (bt.V)
                          0.348
##
     dEXT.21 ~
##
       pEXT.1 (bt.E)
                                    0.158
                                                       0.020
                          0.365
                                             2.319
     dEXT.32 ~
##
##
       pEXT.2 (bt.E)
                          0.365
                                    0.158
                                             2.319
                                                       0.020
     dEXT.43 ~
##
                          0.365
                                                       0.020
##
       pEXT.3 (bt.E)
                                    0.158
                                             2.319
     dEXT.54 ~
##
##
       pEXT.4 (bt.E)
                          0.365
                                   0.158
                                             2.319
                                                       0.020
##
```

## Covariances:

##		Estimate	Std.Err	z-value	P(> z )
##	.VS.1 ~~				
##	.EXT.1	-0.024	0.030	-0.797	0.425
##	.VS.2 ~~				
##	.EXT.2	0.091	0.026	3.563	0.000
##	.VS.3 ~~				
##	.EXT.3	0.120	0.027	4.505	0.000
##	.VS.4 ~~				
##	.EXT.4	0.094	0.021	4.547	0.000
##	.VS.5 ~~				
##	.EXT.5	-0.021	0.039	-0.532	0.595
##	int.V ~~				
##	slp.V	-0.319			0.003
##	int.E	0.044	0.032	1.372	0.170
##	slp.E	0.005	0.021	0.252	0.801
##	slp.V ~~				
##	int.E	0.019	0.019	1.005	0.315
##	slp.E	-0.018	0.008	-2.303	0.021
##	int.E ~~				
##	slp.E	-0.156	0.063	-2.488	0.013
##					
##	Intercepts:				
##		Estimate	Std.Err	z-value	P(> z )
##	.VS.1	0.000			
##	.VS.2	0.000			
##	.VS.3	0.000			
##	.VS.4	0.000			
##	.VS.5	0.000			
##	.EXT.1	0.000			
##	.EXT.2	0.000			
##	.EXT.3	0.000			
##	.EXT.4	0.000			
##	.EXT.5	0.000	0 044	4.44 000	0 000
##	int.V	6.267		141.086	
##	slp.V int.E	-2.063		-2.925	
##		2.342		91.672	0.000
##	slp.E	-0.810	0.380	-2.131	0.033
##	.pVS.1 .pVS.2	0.000			
##	.pvs.2 .pVS.3	0.000			
##	•	0.000			
##	.pVS.4	0.000			
## ##	.pVS.5 .pEXT.1	0.000			
##	.pEXT.2	0.000			
##	.pEXT.3	0.000			
##	.pEXT.4	0.000			
##	.pEXT.5	0.000			
##	.pEx1.5 .dVS.21	0.000			
##	.dVS.21	0.000			
##	.dVS.43	0.000			
##	.dVS.43	0.000			
##	.dEXT.21	0.000			
##	.dEXT.32	0.000			
##	.dEXT.43	0.000			
		0.000			

```
##
      .dEXT.54
                         0.000
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
##
      .VS.1
                         1.338
                                   0.084
                                           15.967
                                                     0.000
##
                         0.000
      .pVS.1
##
      .VS.2
                         1.339
                                   0.076
                                           17.546
                                                     0.000
                         0.000
##
      .pVS.2
##
      .VS.3
                         1.110
                                   0.061
                                           18.093
                                                     0.000
##
      .pVS.3
                         0.000
##
      .VS.4
                         1.018
                                   0.062
                                           16.406
                                                     0.000
##
      .pVS.4
                         0.000
##
      .VS.5
                         0.118
                                   0.091
                                            1.293
                                                     0.196
##
      .pVS.5
                         0.000
##
      .EXT.1
                         0.307
                                   0.023
                                                     0.000
                                           13.433
##
      .pEXT.1
                         0.000
##
                         0.254
                                   0.016
                                           15.388
                                                     0.000
      .EXT.2
##
      .pEXT.2
                         0.000
##
      .EXT.3
                         0.372
                                   0.021
                                           17.657
                                                     0.000
##
      .pEXT.3
                         0.000
##
      .EXT.4
                         0.151
                                  0.015
                                            9.718
                                                     0.000
##
      .pEXT.4
                         0.000
##
                         0.819
                                  0.056
                                           14.520
                                                     0.000
      .EXT.5
##
      .pEXT.5
                         0.000
##
                         0.000
      .dVS.21
##
      .dVS.32
                         0.000
##
      .dVS.43
                         0.000
      .dVS.54
                         0.000
##
##
      .dEXT.21
                         0.000
##
      .dEXT.32
                         0.000
##
      .dEXT.43
                         0.000
##
      .dEXT.54
                         0.000
                                                     0.000
##
       int.V
                         0.942
                                   0.073
                                           12.904
##
                                   0.061
                                            2.308
                                                     0.021
       slp.V
                         0.141
##
       int.E
                         0.415
                                   0.028
                                           14.643
                                                     0.000
##
       slp.E
                         0.068
                                   0.043
                                            1.565
                                                     0.118
# Bivariate Dual Change LCS Trajectory Model
bLCSpt = '# Define Phantom Variables
          pVS.1 =~ 1*VS.1; VS.1 ~ 0; VS.1 ~~ VS.1; pVS.1 ~~ 0*pVS.1
          pVS.2 =~ 1*VS.2; VS.2 ~ 0; VS.2 ~~ VS.2; pVS.2 ~~ 0*pVS.2
          pVS.3 =~ 1*VS.3; VS.3 ~ 0; VS.3 ~~ VS.3; pVS.3 ~~ 0*pVS.3
          pVS.4 =~ 1*VS.4; VS.4 ~ 0; VS.4 ~~ VS.4; pVS.4 ~~ 0*pVS.4
          pVS.5 =~ 1*VS.5; VS.5 ~ 0; VS.5 ~~ VS.5; pVS.5 ~~ 0*pVS.5
          pEXT.1 =~ 1*EXT.1; EXT.1 ~ 0; EXT.1 ~~ EXT.1; pEXT.1 ~~ 0*pEXT.1
          pEXT.2 =~ 1*EXT.2; EXT.2 ~ 0; EXT.2 ~~ EXT.2; pEXT.2 ~~ 0*pEXT.2
          pEXT.3 =~ 1*EXT.3; EXT.3 ~ 0; EXT.3 ~~ EXT.3; pEXT.3 ~~ 0*pEXT.3
          pEXT.4 =~ 1*EXT.4; EXT.4 ~ 0; EXT.4 ~~ EXT.4; pEXT.4 ~~ 0*pEXT.4
          pEXT.5 =~ 1*EXT.5; EXT.5 ~ 0; EXT.5 ~~ EXT.5; pEXT.5 ~~ 0*pEXT.5
          # Residual Cross-Construct Covariances
          VS.1 ~~ EXT.1
          VS.2 ~~ EXT.2
```

```
VS.3 ~~ EXT.3
VS.4 ~~ EXT.4
VS.5 ~~ EXT.5
# Regressions Between Adjacent Observations
pVS.2 ~ 1*pVS.1
pVS.3 ~ 1*pVS.2
pVS.4 ~ 1*pVS.3
pVS.5 ~ 1*pVS.4
pEXT.2 ~ 1*pEXT.1
pEXT.3 ~ 1*pEXT.2
pEXT.4 ~ 1*pEXT.3
pEXT.5 ~ 1*pEXT.4
# Define Change Latent Variables
dVS.21 =~ 1*pVS.2; dVS.21 ~~ 0*dVS.21
dVS.32 =~ 1*pVS.3; dVS.32 ~~ 0*dVS.32
dVS.43 =~ 1*pVS.4; dVS.43 ~~ 0*dVS.43
dVS.54 =~ 1*pVS.5; dVS.54 ~~ 0*dVS.54
dEXT.21 =~ 1*pEXT.2; dEXT.21 ~~ 0*dEXT.21
dEXT.32 =~ 1*pEXT.3; dEXT.32 ~~ 0*dEXT.32
dEXT.43 =~ 1*pEXT.4; dEXT.43 ~~ 0*dEXT.43
dEXT.54 =~ 1*pEXT.5; dEXT.54 ~~ 0*dEXT.54
# Define Within- and Between Construct Proportional Regressions
dVS.21 ~ beta.V*pVS.1 + beta.VE*pEXT.1
dVS.32 ~ beta.V*pVS.2 + beta.VE*pEXT.2
dVS.43 ~ beta.V*pVS.3 + beta.VE*pEXT.3
dVS.54 ~ beta.V*pVS.4 + beta.VE*pEXT.4
dEXT.21 ~ beta.E*pEXT.1 + beta.EV*pVS.1
dEXT.32 ~ beta.E*pEXT.2 + beta.EV*pVS.2
dEXT.43 ~ beta.E*pEXT.3 + beta.EV*pVS.3
dEXT.54 ~ beta.E*pEXT.4 + beta.EV*pVS.4
# Define Intercept and Slope
int.V =~ 1*pVS.1
slp.V =~ 1*dVS.21 + 1*dVS.32 + 1*dVS.43 + 1*dVS.54
int.V ~ 1
slp.V ~ 1
int.V ~~ int.V + slp.V + int.E + slp.E
slp.V ~~ slp.V + int.E + slp.E
int.E =~ 1*pEXT.1
slp.E =~ 1*dEXT.21 + 1*dEXT.32 + 1*dEXT.43 + 1*dEXT.54
int.E ~ 1
slp.E ~ 1
int.E ~~ int.E + slp.E
slp.E ~~ slp.E
```

```
bLCSpt.fit = sem(bLCSpt, data=ABCD, missing='ML')
summary(bLCSpt.fit)
## lavaan 0.6-7 ended normally after 177 iterations
##
     Estimator
                                                         ML
##
     Optimization method
                                                     NLMINB
     Number of free parameters
                                                         45
     Number of equality constraints
##
                                                         12
##
##
     Number of observations
                                                        964
##
     Number of missing patterns
                                                         47
##
## Model Test User Model:
##
##
     Test statistic
                                                     74.006
##
     Degrees of freedom
                                                         32
##
     P-value (Chi-square)
                                                      0.000
##
## Parameter Estimates:
##
     Standard errors
##
                                                   Standard
##
     Information
                                                   Observed
##
     Observed information based on
                                                    Hessian
## Latent Variables:
##
                       Estimate Std.Err z-value P(>|z|)
##
     pVS.1 =~
##
       VS.1
                          1.000
##
     pVS.2 = ~
##
       VS.2
                          1.000
##
     pVS.3 =~
##
       VS.3
                          1.000
##
     pVS.4 = ~
##
       VS.4
                          1.000
##
     pVS.5 =~
##
       VS.5
                          1.000
##
     pEXT.1 =~
##
       EXT.1
                          1.000
##
     pEXT.2 = ~
##
       EXT.2
                          1.000
##
     pEXT.3 = ~
##
       EXT.3
                          1.000
##
     pEXT.4 = ~
##
       EXT.4
                          1.000
     pEXT.5 = ~
##
##
       EXT.5
                          1.000
##
     dVS.21 =~
##
       pVS.2
                          1.000
##
     dVS.32 = ~
##
       pVS.3
                          1.000
##
     dVS.43 = ~
##
       pVS.4
                          1.000
```

```
##
     dVS.54 = ~
##
       pVS.5
                          1.000
     dEXT.21 = ~
##
##
       pEXT.2
                           1.000
##
     dEXT.32 = ~
##
       pEXT.3
                           1.000
##
     dEXT.43 = ~
       pEXT.4
##
                           1.000
##
     dEXT.54 = ~
##
                           1.000
       pEXT.5
##
     int.V =~
##
       pVS.1
                           1.000
##
     slp.V =~
##
                           1.000
       dVS.21
##
       dVS.32
                           1.000
##
       dVS.43
                           1.000
##
       dVS.54
                           1.000
##
     int.E =~
##
       pEXT.1
                          1.000
##
     slp.E =~
##
       dEXT.21
                          1.000
##
       dEXT.32
                           1.000
##
       dEXT.43
                           1.000
##
       dEXT.54
                           1.000
##
## Regressions:
##
                       Estimate Std.Err z-value P(>|z|)
##
     pVS.2 ~
##
                          1.000
       pVS.1
     pVS.3 ~
##
##
       pVS.2
                           1.000
##
     pVS.4 \sim
##
       pVS.3
                           1.000
##
     pVS.5 ~
##
       pVS.4
                           1.000
##
     pEXT.2 ~
##
       pEXT.1
                           1.000
##
     pEXT.3 ~
##
       pEXT.2
                           1.000
##
     pEXT.4 ~
##
       pEXT.3
                           1.000
##
     pEXT.5 ~
##
                           1.000
       pEXT.4
##
     dVS.21 ~
##
       pVS.1
                (bt.V)
                           0.322
                                    0.120
                                              2.682
                                                        0.007
                (b.VE)
                                    0.253
##
       pEXT.1
                           0.118
                                              0.465
                                                        0.642
##
     dVS.32 ~
##
       pVS.2
                (bt.V)
                           0.322
                                    0.120
                                              2.682
                                                        0.007
##
       pEXT.2
               (b.VE)
                           0.118
                                    0.253
                                              0.465
                                                        0.642
     dVS.43 ~
##
       pVS.3
##
                (bt.V)
                           0.322
                                    0.120
                                              2.682
                                                        0.007
##
       pEXT.3
                (b.VE)
                           0.118
                                    0.253
                                              0.465
                                                        0.642
     dVS.54 ~
##
       pVS.4
                           0.322
                                                        0.007
##
                (bt.V)
                                    0.120
                                              2.682
```

##	pEXT.4	(b.VE)	0.118	0.253	0.465	0.642
##	dEXT.21 ~	(2112)	0.110	0.200	0.100	0.012
##	pEXT.1	(bt.E)	0.324	0.166	1.955	0.051
##	pVS.1	(b.EV)	0.047	0.067	0.708	0.479
##	dEXT.32 ~					
##	pEXT.2		0.324	0.166	1.955	0.051
##	pVS.2	(b.EV)	0.047	0.067	0.708	0.479
##	dEXT.43 ~					
##	pEXT.3			0.166	1.955	0.051
##	pVS.3	(b.EV)	0.047	0.067	0.708	0.479
##	dEXT.54 ~					
##	pEXT.4			0.166	1.955	0.051
##	pVS.4	(b.EV)	0.047	0.067	0.708	0.479
##	~ .					
	Covariances	:		Q. 1 B	-	D(>    )
##	VO 4		Estimate	Std.Err	z-value	P(> z )
## ##	.VS.1 ~~ .EXT.1		-0.016	0.033	-0.479	0 620
##	.VS.2 ~~		-0.016	0.033	-0.479	0.632
##	.VS.Z .EXT.2		0.089	0.026	3.495	0.000
##	.VS.3 ~~		0.003	0.020	0.400	0.000
##	.EXT.3		0.119	0.027	4.465	0.000
##	.VS.4 ~~		0.110	0.02.	11.100	0.000
##	.EXT.4		0.099	0.023	4.353	0.000
##	.VS.5 ~~					
##	.EXT.5		-0.045	0.049	-0.911	0.362
##	int.V ~~					
##	${ t slp.V}$		-0.309	0.108	-2.866	0.004
##	int.E		0.041	0.033	1.228	0.219
##	slp.E		-0.034	0.061	-0.555	0.579
##	slp.V ~~					
##	int.E		-0.024		-0.247	0.805
##	slp.E		0.008	0.037	0.206	0.837
##	int.E ~~		0 445	0.000	0.000	0.000
## ##	slp.E		-0.145	0.063	-2.290	0.022
##	Intercepts:					
##	intercepts.		Estimate	Std.Err	z-value	P(> z )
##	.VS.1		0.000	Dua.LII	Z varuc	1 (>  2 )
##	.VS.2		0.000			
##	.VS.3		0.000			
##	.VS.4		0.000			
##	.VS.5		0.000			
##	.EXT.1		0.000			
##	.EXT.2		0.000			
##	.EXT.3		0.000			
##	.EXT.4		0.000			
##	.EXT.5		0.000			
##	<pre>int.V</pre>		6.270	0.045	139.286	0.000
##	slp.V		-2.184	0.743	-2.941	0.003
##	int.E		2.345	0.026	89.978	0.000
##	slp.E		-1.018	0.475	-2.145	0.032
##	.pVS.1		0.000			
##	.pVS.2		0.000			

```
.pVS.3
                           0.000
##
##
       .pVS.4
                           0.000
                           0.000
##
       .pVS.5
##
       .pEXT.1
                           0.000
##
       .pEXT.2
                           0.000
##
       .pEXT.3
                           0.000
##
       .pEXT.4
                           0.000
       .pEXT.5
                           0.000
##
##
       .dVS.21
                           0.000
##
       .dVS.32
                           0.000
##
       .dVS.43
                           0.000
##
       .dVS.54
                           0.000
                           0.000
##
       .dEXT.21
##
                           0.000
       .dEXT.32
##
       .dEXT.43
                           0.000
##
       .dEXT.54
                           0.000
##
##
   Variances:
                        {\tt Estimate}
##
                                   Std.Err z-value P(>|z|)
       .VS.1
                            1.327
                                     0.087
##
                                              15.280
                                                         0.000
##
       .pVS.1
                           0.000
##
       .VS.2
                           1.341
                                     0.076
                                              17.545
                                                         0.000
                           0.000
##
       .pVS.2
##
       .VS.3
                           1.110
                                     0.061
                                              18.118
                                                         0.000
##
       .pVS.3
                           0.000
##
       .VS.4
                           1.014
                                     0.063
                                              16.025
                                                         0.000
##
       .pVS.4
                           0.000
##
       .VS.5
                           0.134
                                     0.098
                                               1.377
                                                         0.169
##
       .pVS.5
                           0.000
                           0.304
##
       .EXT.1
                                     0.024
                                              12.712
                                                         0.000
##
       .pEXT.1
                           0.000
##
       .EXT.2
                           0.254
                                     0.017
                                              15.399
                                                         0.000
##
       .pEXT.2
                           0.000
##
       .EXT.3
                           0.372
                                     0.021
                                              17.670
                                                         0.000
##
       S.TX3q.
                           0.000
##
       .EXT.4
                           0.149
                                     0.016
                                               9.527
                                                         0.000
##
       .pEXT.4
                           0.000
##
       .EXT.5
                           0.829
                                     0.057
                                              14.604
                                                         0.000
##
       .pEXT.5
                           0.000
##
       .dVS.21
                           0.000
##
       .dVS.32
                           0.000
##
       .dVS.43
                           0.000
##
       .dVS.54
                           0.000
##
                           0.000
       .dEXT.21
##
       .dEXT.32
                           0.000
##
       .dEXT.43
                           0.000
##
       .dEXT.54
                           0.000
##
       int.V
                           0.951
                                     0.076
                                              12.514
                                                         0.000
##
       slp.V
                           0.135
                                     0.058
                                               2.339
                                                         0.019
##
                                     0.030
                                                         0.000
       int.E
                           0.418
                                              14.024
##
       slp.E
                           0.061
                                     0.039
                                               1.545
                                                         0.122
```