## Exercises multigroup LVMs

```
library("lavaan")
## Warning: package 'lavaan' was built under R version 3.4.4
## This is lavaan 0.6-1
## lavaan is BETA software! Please report any bugs.
```

## Exercise 4.1: Measurement invariance between the WISC and WISC-IV

We read in the data:

```
WISC.names <- c("Compr", "Arith", "Simil", "Vocab", "DigSpan", "PictCompl", "BlockDes", "Cod")
WISC.cor <- lav_matrix_lower2full(c(</pre>
  1.00,
 0.31, 1.00,
  0.36, 0.40, 1.00,
 0.51, 0.46, 0.45, 1.00,
 0.29, 0.40, 0.33, 0.43, 1.00,
 0.39, 0.29, 0.27, 0.36, 0.33, 1.00,
 0.32, 0.27, 0.29, 0.33, 0.24, 0.28, 1.00,
 0.22, 0.32, 0.15, 0.22, 0.27, 0.12, 0.26, 1.00
))
WISC.means <-c(7.83, 5.50, 5.67, 21.50, 7.67, 8.00, 6.50, 34.83)
WISC.sds \leftarrow c(2.69, 1.50, 2.36, 6.06, 1.85, 2.18, 5.97, 9.94)
WISC.cov <- cor2cov(WISC.cor, sds=WISC.sds)</pre>
WISCIV.cor <- lav_matrix_lower2full(c(</pre>
 1.00,
  0.46, 1.00,
 0.58, 0.55, 1.00,
 0.63, 0.43, 0.73, 1.00,
 0.27, 0.51, 0.37, 0.33, 1.00,
 0.45, 0.38, 0.37, 0.43, 0.13, 1.00,
 0.33, 0.52, 0.49, 0.41, 0.29, 0.43, 1.00,
  0.15, 0.27, 0.16, 0.09, 0.12, 0.25, 0.23, 1.00
))
WISCIV.means <- c(15.17, 15.00, 11.83, 21.67, 12.17, 17.83, 18.67, 45.83)
WISCIV.sds \leftarrow c(4.93, 4.10, 5.20, 6.54, 2.72, 5.35, 9.36, 10.44)
WISCIV.cov <- cor2cov(WISCIV.cor, sds=WISCIV.sds)
names(WISC.means) <- names(WISCIV.sds) <- names(WISC.sds) <-</pre>
 names(WISCIV.sds) <- rownames(WISC.cov) <- colnames(WISC.cov) <-
 rownames(WISCIV.cov) <- colnames(WISCIV.cov) <- WISC.names
WISC.cov.list <- list(WISC.cov, WISCIV.cov)</pre>
WISC.mean.list <- list(WISC.means, WISCIV.means)</pre>
WISC.n.list <- list(WISC.n = 200, WISCIV.n = 200)
```

a) Fit a two-domensional model, with Verbal Comprehension (Similarities, Vocabulary and Comprehension), Working Memory (Artihmetic, Digit Span and Coding) and Perceptual Reasoning (Picture Completion

and Block Design) to both covariance matrices. Perform a multigroup analyses, using edition as the grouping variable.

We fit the configural invariance model to the datasets:

BlockDes

##

2.526

```
WISC.mod <- '
  ## verbal comprehension
  VC =~ Simil + Vocab + Compr
  ## Perceptual reasoning
  PR =~ PictCompl + BlockDes
  ## Working memory
  WM =~ Arith + DigSpan + Cod
fit.indices <- c("chisq", "df", "pvalue", "cfi", "rmsea", "srmr", "aic")
WISC.conf.fit <- cfa(WISC.mod, sample.cov = WISC.cov.list,
                     sample.mean = WISC.mean.list,
                     sample.nobs = WISC.n.list, meanstructure = TRUE)
summary(WISC.conf.fit, standardized = TRUE)
## lavaan (0.6-1) converged normally after 180 iterations
##
##
     Number of observations per group
                                                        200
##
     Group 1
                                                        200
##
     Group 2
##
##
    Estimator
                                                         ML
    Model Fit Test Statistic
##
                                                     62.187
##
    Degrees of freedom
                                                         34
##
     P-value (Chi-square)
                                                      0.002
##
## Chi-square for each group:
##
##
     Group 1
                                                     18.998
##
     Group 2
                                                     43.189
##
## Parameter Estimates:
##
     Information
##
                                                  Expected
     Information saturated (h1) model
                                                Structured
##
     Standard Errors
                                                   Standard
##
##
##
## Group 1 [Group 1]:
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
                                                              Std.lv Std.all
##
     VC =~
##
       Simil
                          1.000
                                                               1.393
                                                                        0.592
##
       Vocab
                          3.346
                                   0.457
                                            7.328
                                                      0.000
                                                               4.659
                                                                        0.771
##
       Compr
                         1.238
                                   0.185
                                            6.693
                                                      0.000
                                                               1.725
                                                                        0.643
     PR =~
##
##
       PictCompl
                         1.000
                                                               1.198
                                                                        0.551
```

5.077

0.498

0.000

3.026

0.508

##	WM =~						
##	Arith	1.000				1.018	0.681
##	DigSpan	1.126	0.171	6.568	0.000	1.147	0.621
##	Cod	4.049	0.847	4.780	0.000	4.123	0.416
##							
##	Covariances:						
##		Estimate	Std.Err	z-value	P(> z )	Std.lv	Std.all
##	VC ~~						
##	PR	1.513	0.310	4.876	0.000	0.907	0.907
##	WM	1.187	0.224	5.287	0.000	0.837	0.837
##	PR ~~						
##	WM	1.000	0.211	4.751	0.000	0.820	0.820
##		2,000	******		0.000	0.020	0.020
##	Intercepts:						
##	intologop.	Estimate	Std.Err	z-value	P(> z )	Std.lv	Std.all
##	.Simil	5.670	0.166	34.062	0.000	5.670	2.409
##	.Vocab	21.500	0.427	50.300	0.000	21.500	3.557
##	.Compr	7.830	0.190	41.268	0.000	7.830	2.918
##	.PictCompl	8.000	0.154	52.028	0.000	8.000	3.679
##	.BlockDes	6.500	0.421	15.436	0.000	6.500	1.092
##	.Arith	5.500	0.106	51.985	0.000	5.500	3.676
##	.DigSpan	7.670	0.130	58.780	0.000	7.670	4.156
##	.Cod	34.830	0.701	49.679	0.000	34.830	3.513
##	VC	0.000	0.701	43.013	0.000	0.000	0.000
##	PR	0.000				0.000	0.000
##	WM	0.000				0.000	0.000
##	WIJ	0.000				0.000	0.000
	Variances:						
##	variances.	Estimate	Std.Err	z-value	P(> z )	Std.lv	Std.all
##	.Simil	3.602	0.419	8.603	0.000	3.602	0.650
##	.Vocab	14.834	2.454	6.044	0.000	14.834	0.406
##	. vocab	17.007	2.101	0.011	0.000	14.004	0.400
	Compr			2 151	0 000	4 226	0 587
	.Compr	4.226	0.518	8.151	0.000	4.226	0.587
##	.PictCompl	4.226 3.293	0.518 0.451	7.308	0.000	3.293	0.696
## ##	<pre>.PictCompl .BlockDes</pre>	4.226 3.293 26.304	0.518 0.451 3.282	7.308 8.015	0.000	3.293 26.304	0.696 0.742
## ## ##	.PictCompl .BlockDes .Arith	4.226 3.293 26.304 1.202	0.518 0.451 3.282 0.179	7.308 8.015 6.722	0.000 0.000 0.000	3.293 26.304 1.202	0.696 0.742 0.537
## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan	4.226 3.293 26.304 1.202 2.090	0.518 0.451 3.282 0.179 0.272	7.308 8.015 6.722 7.691	0.000 0.000 0.000 0.000	3.293 26.304 1.202 2.090	0.696 0.742 0.537 0.614
## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan .Cod	4.226 3.293 26.304 1.202 2.090 81.310	0.518 0.451 3.282 0.179 0.272 8.768	7.308 8.015 6.722 7.691 9.273	0.000 0.000 0.000 0.000 0.000	3.293 26.304 1.202 2.090 81.310	0.696 0.742 0.537 0.614 0.827
## ## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan .Cod VC	4.226 3.293 26.304 1.202 2.090 81.310 1.939	0.518 0.451 3.282 0.179 0.272 8.768 0.472	7.308 8.015 6.722 7.691 9.273 4.108	0.000 0.000 0.000 0.000 0.000	3.293 26.304 1.202 2.090 81.310 1.000	0.696 0.742 0.537 0.614 0.827 1.000
## ## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458	7.308 8.015 6.722 7.691 9.273 4.108 3.134	0.000 0.000 0.000 0.000 0.000 0.000	3.293 26.304 1.202 2.090 81.310 1.000	0.696 0.742 0.537 0.614 0.827 1.000
## ## ## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan .Cod VC	4.226 3.293 26.304 1.202 2.090 81.310 1.939	0.518 0.451 3.282 0.179 0.272 8.768 0.472	7.308 8.015 6.722 7.691 9.273 4.108	0.000 0.000 0.000 0.000 0.000	3.293 26.304 1.202 2.090 81.310 1.000	0.696 0.742 0.537 0.614 0.827 1.000
## ## ## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458	7.308 8.015 6.722 7.691 9.273 4.108 3.134	0.000 0.000 0.000 0.000 0.000 0.000	3.293 26.304 1.202 2.090 81.310 1.000	0.696 0.742 0.537 0.614 0.827 1.000
## ## ## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR WM	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458	7.308 8.015 6.722 7.691 9.273 4.108 3.134	0.000 0.000 0.000 0.000 0.000 0.000	3.293 26.304 1.202 2.090 81.310 1.000	0.696 0.742 0.537 0.614 0.827 1.000
## ## ## ## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458	7.308 8.015 6.722 7.691 9.273 4.108 3.134	0.000 0.000 0.000 0.000 0.000 0.000	3.293 26.304 1.202 2.090 81.310 1.000	0.696 0.742 0.537 0.614 0.827 1.000
## ## ## ## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR WM	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458	7.308 8.015 6.722 7.691 9.273 4.108 3.134	0.000 0.000 0.000 0.000 0.000 0.000	3.293 26.304 1.202 2.090 81.310 1.000	0.696 0.742 0.537 0.614 0.827 1.000
## ## ## ## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR WM	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436 1.037	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458 0.231	7.308 8.015 6.722 7.691 9.273 4.108 3.134 4.496	0.000 0.000 0.000 0.000 0.000 0.002 0.000	3.293 26.304 1.202 2.090 81.310 1.000 1.000	0.696 0.742 0.537 0.614 0.827 1.000 1.000
## ## ## ## ## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR WM  Group 2 [Group 2]: Latent Variables:	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458	7.308 8.015 6.722 7.691 9.273 4.108 3.134 4.496	0.000 0.000 0.000 0.000 0.000 0.000	3.293 26.304 1.202 2.090 81.310 1.000	0.696 0.742 0.537 0.614 0.827 1.000
## ## ## ## ## ## ## ## ## ## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR WM  Group 2 [Group 2]: Latent Variables: VC =~	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436 1.037	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458 0.231	7.308 8.015 6.722 7.691 9.273 4.108 3.134 4.496	0.000 0.000 0.000 0.000 0.000 0.002 0.000	3.293 26.304 1.202 2.090 81.310 1.000 1.000	0.696 0.742 0.537 0.614 0.827 1.000 1.000
## ## # # # # # # # # # # # # # # # #	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR WM  Group 2 [Group 2]: Latent Variables: VC =~ Simil	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436 1.037	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458 0.231	7.308 8.015 6.722 7.691 9.273 4.108 3.134 4.496	0.000 0.000 0.000 0.000 0.000 0.002 0.000	3.293 26.304 1.202 2.090 81.310 1.000 1.000	0.696 0.742 0.537 0.614 0.827 1.000 1.000 1.000
######################################	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR WM  Group 2 [Group 2]: Latent Variables: VC =~ Simil Vocab	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436 1.037 Estimate 1.000 1.233	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458 0.231	7.308 8.015 6.722 7.691 9.273 4.108 3.134 4.496 z-value	0.000 0.000 0.000 0.000 0.000 0.002 0.000 P(> z )	3.293 26.304 1.202 2.090 81.310 1.000 1.000 5.499	0.696 0.742 0.537 0.614 0.827 1.000 1.000 1.000
## ## ## ## ## ## ## ## ## ##	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR WM  Group 2 [Group 2]:  Latent Variables:  VC =~ Simil Vocab Compr	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436 1.037	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458 0.231	7.308 8.015 6.722 7.691 9.273 4.108 3.134 4.496	0.000 0.000 0.000 0.000 0.000 0.002 0.000	3.293 26.304 1.202 2.090 81.310 1.000 1.000	0.696 0.742 0.537 0.614 0.827 1.000 1.000 1.000
######################################	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR WM  Group 2 [Group 2]:  Latent Variables:  VC =~ Simil Vocab Compr PR =~	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436 1.037 Estimate 1.000 1.233 0.788	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458 0.231	7.308 8.015 6.722 7.691 9.273 4.108 3.134 4.496 z-value	0.000 0.000 0.000 0.000 0.000 0.002 0.000 P(> z )	3.293 26.304 1.202 2.090 81.310 1.000 1.000 1.000 Std.lv 4.460 5.499 3.516	0.696 0.742 0.537 0.614 0.827 1.000 1.000 1.000
#####################	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR WM  Group 2 [Group 2]:  Latent Variables:  VC =~ Simil Vocab Compr PR =~ PictCompl	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436 1.037 Estimate 1.000 1.233 0.788	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458 0.231 Std.Err	7.308 8.015 6.722 7.691 9.273 4.108 3.134 4.496 z-value 13.137 10.915	0.000 0.000 0.000 0.000 0.000 0.002 0.000 P(> z )	3.293 26.304 1.202 2.090 81.310 1.000 1.000 1.000 Std.lv 4.460 5.499 3.516 3.194	0.696 0.742 0.537 0.614 0.827 1.000 1.000 1.000 Std.all 0.860 0.843 0.715
######################################	.PictCompl .BlockDes .Arith .DigSpan .Cod VC PR WM  Group 2 [Group 2]:  Latent Variables:  VC =~ Simil Vocab Compr PR =~	4.226 3.293 26.304 1.202 2.090 81.310 1.939 1.436 1.037 Estimate 1.000 1.233 0.788	0.518 0.451 3.282 0.179 0.272 8.768 0.472 0.458 0.231	7.308 8.015 6.722 7.691 9.273 4.108 3.134 4.496 z-value	0.000 0.000 0.000 0.000 0.000 0.002 0.000 P(> z )	3.293 26.304 1.202 2.090 81.310 1.000 1.000 1.000 Std.lv 4.460 5.499 3.516	0.696 0.742 0.537 0.614 0.827 1.000 1.000 1.000

## Arith 1.000	3.761	0.920
## DigSpan 0.397 0.062 6.447 0.0		0.551
## Cod 0.820 0.216 3.790 0.0		0.331
## Cod 0.020 0.210 3.790 0.0	3.005	0.290
## Covariances:		
## Estimate Std.Err z-value P(> z	) Std.lv S	td.all
## VC ~~	i) blair b	ou.all
## PR 10.806 1.934 5.586 0.0	0.758	0.758
## WM 10.853 1.637 6.630 0.0		0.647
## PR ~~	0.041	0.041
## WM 9.022 1.594 5.661 0.0	0.751	0.751
##	0.101	001
## Intercepts:		
## Estimate Std.Err z-value P(> z	) Std.lv S	Std.all
## .Simil 11.830 0.367 32.254 0.0		2.281
## .Vocab 21.670 0.461 46.977 0.0		3.322
## .Compr 15.170 0.348 43.626 0.0		3.085
## .PictCompl 17.830 0.377 47.250 0.0		3.341
## .BlockDes 18.670 0.660 28.280 0.0		2.000
## .Arith 15.000 0.289 51.869 0.0		3.668
## .DigSpan 12.170 0.192 63.434 0.0		4.485
## .Cod 45.830 0.736 62.238 0.0		4.401
## VC 0.000	0.000	0.000
## PR 0.000	0.000	0.000
## WM 0.000	0.000	0.000
##		
## Variances:		
## Estimate Std.Err z-value P(> z	) Std.lv S	td.all
## .Simil 7.014 1.237 5.670 0.0	7.014	0.261
## .Vocab 12.323 1.991 6.190 0.0	00 12.323	0.290
## .Compr 11.823 1.394 8.481 0.0	00 11.823	0.489
## .PictCompl 18.276 2.247 8.133 0.0	00 18.276	0.642
## .BlockDes 42.184 7.143 5.906 0.0	00 42.184	0.484
## .Arith 2.580 1.642 1.571 0.1	16 2.580	0.154
## .DigSpan 5.127 0.578 8.869 0.0	5.127	0.696
## .Cod 98.930 10.059 9.835 0.0	98.930	0.912
## VC 19.891 2.790 7.129 0.0	1.000	1.000
## PR 10.204 2.546 4.008 0.0		1.000
## WM 14.146 2.316 6.109 0.0	1.000	1.000
<pre>fitMeasures(WISC.conf.fit, fit.indices)</pre>		
## chisq df pvalue cfi rmsea	srmr	aic
## 62.187 34.000 0.002 0.968 0.064	0.037 17617.	

Note that the tests were made by the sampe individuals, so assuming that the latent means are similar between the two groups (e.g., identifying the scale by setting the latent means to 0) seems like a reasonable assumption.

b) Assess whether configural invariance between the WISC and WISC-IV is tenable.

The model fits well according to the CFI and SRMR, but not according to the  $\chi^2$  and RMSEA, though the latter does indicate acceptable fit. The model misfit seems stronger for the WISC-IV (higher  $\chi^2$  for group 2). All standardized loadings are substantial in both groups, although the loading for Coding is relatively low in the WISC-IV group, but it is still substantial and significant. The three factors correlate substantially in both groups, but more strongly in the WISC than in the WISC-IV group.

As this is just an exercise, we do not look further for potential sources of misfit, but conclude the configural invariance model fits the data. We continue our analysis by restricting loadings to be equal across the four groups:

c) Assess whether loadings, intercepts and residual variances are equal between the two WISC versions.

```
WISC.metr.fit <- cfa(WISC.mod, sample.cov = WISC.cov.list,
                      sample.mean = WISC.mean.list,
                      sample.nobs = WISC.n.list,
                      meanstructure = TRUE, group.equal = "loadings")
fitMeasures(WISC.metr.fit, fit.indices)
##
       chisq
                     df
                           pvalue
                                         cfi
                                                  rmsea
                                                              srmr
                                                                         aic
##
     132.004
                 39.000
                            0.000
                                       0.896
                                                  0.109
                                                             0.093 17677.551
lavTestLRT(WISC.conf.fit, WISC.metr.fit)
## Chi Square Difference Test
##
##
                  Df
                             BIC
                                    Chisq Chisq diff Df diff Pr(>Chisq)
                       AIC
## WISC.conf.fit 34 17618 17833
## WISC.metr.fit 39 17678 17873 132.004
                                                              1.119e-13 ***
                                               69.817
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
We did not obtain full metric invariance, according to \Delta \chi^2 and \Delta CFI. BIC, AIC and RMSEA also indicate
loadings are not equal between WISC and WISC-IV.
lavTestScore(WISC.metr.fit)
## $test
##
## total score test:
##
##
               X2 df p.value
      test
## 1 score 65.047 5
##
## $uni
##
## univariate score tests:
##
##
      lhs op
               rhs
                        X2 df p.value
## 1 .p2. == .p35. 27.669
                            1
                                 0.000
## 2 .p3. == .p36. 0.052
                                 0.819
## 3 .p5. == .p38. 0.680
                                 0.410
                            1
## 4 .p7. == .p40. 12.023
                            1
                                 0.001
## 5 .p8. == .p41. 11.753 1
                                 0.001
We see that three out of five restrictions are not tenable (i.e., yield a significant test statistic). Which
parameters are those?
pars <- parameterestimates(WISC.metr.fit)</pre>
pars[pars$label %in% c(".p2.", ".p7.", ".p8."),]
                                                            z pvalue ci.lower
                  rhs block group label
      lhs op
                                           est
                                                   se
```

.p2. 1.498 0.107 13.969

.p7. 0.529 0.063 8.351

.p8. 1.248 0.239 5.229

2 .p2. 1.498 0.107 13.969

0

0

0

1.288

0.405

0.780

1.288

## 2

## 7

## 8

VC =~

WM =~

## 35 VC =~

Vocab

Vocab

Cod

WM =~ DigSpan

1

1

1

2

1

1

1

```
## 40 WM =~ DigSpan
                                2 .p7. 0.529 0.063 8.351
                                                                      0.405
                         2
                                                                 0
## 41 WM =~
                 Cod
                                2 .p8. 1.248 0.239 5.229
                                                                      0.780
                         2
                                                                 0
##
      ci.upper
## 2
         1.708
## 7
         0.653
## 8
         1.716
## 35
         1.708
## 40
         0.653
## 41
         1.716
```

```
Vocabulary, Digit Span and Coding do not seem to have equal loadings in both subtests. We will lift those
equality restricitons:
WISC.metr.fit2 <- cfa(WISC.mod, sample.cov = WISC.cov.list,
                      sample.mean = WISC.mean.list,
                      sample.nobs = WISC.n.list,
                      meanstructure = TRUE, group.equal = "loadings",
                      group.partial = c("VC =~ Vocab", "WM =~ DigSpan", "WM =~ Cod"))
fitMeasures(WISC.metr.fit2, fit.indices)
##
       chisq
                     df
                           pvalue
                                         cfi
                                                 rmsea
                                                             srmr
                                                                        aic
##
      69.187
                36.000
                            0.001
                                       0.963
                                                 0.068
                                                            0.047 17620.734
lavTestLRT(WISC.conf.fit, WISC.metr.fit2)
## Chi Square Difference Test
##
                              BIC Chisq Chisq diff Df diff Pr(>Chisq)
##
                        AIC
                  Df
                  34 17618 17833 62.187
## WISC.conf.fit
## WISC.metr.fit2 36 17621 17828 69.187
                                              7.0002
                                                                 0.03019 *
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Even after lifting three out of five restictions, the difference in model fit is significance, so equality of loadings
does not seem tenable at all. Let's check whether the intercepts are equal:
WISC.scal.fit <- cfa(WISC.mod, sample.cov = WISC.cov.list,
                      sample.mean = WISC.mean.list,
                      sample.nobs = WISC.n.list, meanstructure = TRUE,
                      group.equal = "intercepts")
fitMeasures(WISC.scal.fit, fit.indices)
##
       chisq
                     df
                           pvalue
                                         cfi
                                                 rmsea
                                                             srmr
                                                                        aic
##
     211.365
                39,000
                            0.000
                                       0.807
                                                 0.149
                                                            0.109 17756.913
lavTestLRT(WISC.conf.fit, WISC.scal.fit)
## Chi Square Difference Test
##
##
                  Df
                       AIC
                             BIC
                                   Chisq Chisq diff Df diff Pr(>Chisq)
## WISC.conf.fit 34 17618 17833 62.187
## WISC.scal.fit 39 17757 17953 211.365
                                              149.18
                                                            5 < 2.2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
lavTestScore(WISC.scal.fit)
## $test
```

##

```
## total score test:
##
##
      test
                X2 df p.value
## 1 score 117.749 8
##
## $uni
## univariate score tests:
##
##
       lhs op
               rhs
                        X2 df p.value
## 1 .p23. == .p56.
                     2.017 1
                                 0.156
## 2 .p24. == .p57. 92.989
                                 0.000
                           1
## 3 .p25. == .p58. 32.190 1
                                 0.000
                                 0.004
## 4 .p26. == .p59. 8.430 1
## 5 .p27. == .p60.
                    8.430 1
                                 0.004
## 6 .p28. == .p61.
                     3.358
                            1
                                 0.067
## 7 .p29. == .p62.
                    1.242 1
                                 0.265
## 8 .p30. == .p63.
                                 0.205
                    1.607
pars <- parameterestimates(WISC.scal.fit)</pre>
pars[pars$label %in% c(".p24.", ".p25.", ".p26.", ".p27."),]
            lhs op rhs block group label
                                                             z pvalue ci.lower
                                             est
                                                    se
## 24
                                                                        18.823
          Vocab ~1
                           1
                                  1 .p24. 19.608 0.400 48.964
                                                                    0
## 25
          Compr ~1
                           1
                                  1 .p25. 7.617 0.185 41.143
                                                                         7.254
                                                                    0
## 26 PictCompl ~1
                           1
                                  1 .p26.
                                          7.792 0.152 51.209
                                                                    0
                                                                         7.494
      BlockDes ~1
## 27
                                  1 .p27. 5.713 0.414 13.809
                                                                    0
                                                                         4.902
                           1
## 57
          Vocab ~1
                           2
                                  2 .p24. 19.608 0.400 48.964
                                                                    0
                                                                        18.823
                                  2 .p25. 7.617 0.185 41.143
## 58
          Compr ~1
                           2
                                                                    0
                                                                         7.254
## 59 PictCompl ~1
                           2
                                  2 .p26.
                                          7.792 0.152 51.209
                                                                    0
                                                                         7.494
## 60
     BlockDes ~1
                           2
                                  2 .p27. 5.713 0.414 13.809
                                                                         4.902
                                                                    0
      ci.upper
## 24
        20.392
## 25
         7.980
## 26
         8.090
## 27
         6.524
## 57
        20.392
## 58
         7.980
## 59
         8.090
         6.524
## 60
Vocabulary, Comprehension, Picture Completion and subtests have different intercepts.
WISC.scal.fit2 <- cfa(WISC.mod, sample.cov = WISC.cov.list,
                     sample.mean = WISC.mean.list,
                     sample.nobs = WISC.n.list, meanstructure = TRUE,
                     group.equal = "intercepts",
                     group.partial = c("Compr ~ 1", "Vocab ~ 1", "PictCompl ~ 1", "BlockDes ~ 1"))
fitMeasures(WISC.scal.fit2, fit.indices)
##
       chisq
                    df
                          pvalue
                                        cfi
                                                rmsea
                                                            srmr
                                                                       aic
##
      64.711
                35.000
                           0.002
                                                0.065
                                                           0.040 17618.258
                                      0.967
lavTestLRT(WISC.scal.fit2, WISC.conf.fit)
## Chi Square Difference Test
##
```

```
## WISC.conf.fit 34 17618 17833 62.187
## WISC.scal.fit2 35 17618 17830 64.711
                                             2.5238
Lifting these three equality restrictions still yields acceptable model fit. We continue with testing equality of
measurement error variances:
WISC.uni.fit <- cfa(WISC.mod, sample.cov = WISC.cov.list,
                    sample.mean = WISC.mean.list,
                    sample.nobs = WISC.n.list, meanstructure = TRUE,
                    group.equal = c("intercepts", "residuals"),
                    group.partial = c("Compr ~ 1", "Vocab ~ 1", "PictCompl ~ 1", "BlockDes ~ 1"))
## Warning in lav_object_post_check(object): lavaan WARNING: some estimated lv
## variances are negative
fitMeasures(WISC.uni.fit, fit.indices)
##
                    df
                          pvalue
                                        cfi
                                                rmsea
                                                            srmr
                                                                       aic
       chisq
                           0.000
##
     197.745
                43.000
                                      0.827
                                                0.134
                                                           0.106 17735.292
lavTestLRT(WISC.uni.fit, WISC.scal.fit2)
## Chi Square Difference Test
##
##
                  Df
                       AIC
                             BIC
                                   Chisq Chisq diff Df diff Pr(>Chisq)
## WISC.scal.fit2 35 17618 17830 64.711
## WISC.uni.fit
                  43 17735 17915 197.745
                                              133.03
                                                            8 < 2.2e-16 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
lavTestScore(WISC.uni.fit)
## $test
## total score test:
##
##
      test
               X2 df p.value
## 1 score 96.059 12
##
## $uni
##
## univariate score tests:
##
##
                 rhs
                         X2 df p.value
        lhs op
       .p9. == .p42. 17.767
                                  0.000
## 2
      .p10. == .p43. 0.043
                                  0.836
                             1
## 3
      .p11. == .p44. 40.795
                                  0.000
                             1
## 4
      .p12. == .p45. 0.016
                                  0.899
                             1
      .p13. == .p46. 0.568
## 5
                                  0.451
                             1
      .p14. == .p47. 15.323
## 6
                             1
                                  0.000
## 7
      .p15. == .p48. 30.594
                             1
                                  0.000
## 8
     .p16. == .p49. 1.367
                             1
                                  0.242
## 9 .p23. == .p56.
                     0.000
                             1
                                  1.000
## 10 .p28. == .p61.
                      7.162
                             1
                                  0.007
## 11 .p29. == .p62.
                      4.135 1
                                  0.042
## 12 .p30. == .p63.
                      3.297 1
                                  0.069
```

BIC Chisq Chisq diff Df diff Pr(>Chisq)

AIC

We get a warning about negative LV variances, which indicates a problem with the model. Obviously, restricting all measurement error variances to be equal is not a good idea. Let us stick with the configural invariant model, and look at the differences in parameter estimates to get an idea of the differences between the two versions of the WISC. Five out of eight equality restrictions on reisdual variances have modification indices > 5.

```
pars <- parameterestimates(WISC.conf.fit, standardized = TRUE)
col_names <- c("lhs", "op", "rhs", "group", "est", "se", "pvalue", "std.all")
pars[pars$op == "~~", colnames(pars) %in% col_names]</pre>
```

```
##
             lhs op
                           rhs group
                                          est
                                                   se pvalue std.all
## 9
           Simil ~~
                         Simil
                                    1
                                       3.602
                                               0.419
                                                       0.000
                                                                0.650
## 10
           Vocab ~~
                                    1 14.834
                                               2.454
                                                       0.000
                                                                0.406
                         Vocab
                                        4.226
                                               0.518
                                                       0.000
## 11
           Compr ~~
                         Compr
                                    1
                                                                0.587
  12
      PictCompl ~~ PictCompl
                                       3.293
                                               0.451
                                                       0.000
                                                                0.696
##
                                    1
                      BlockDes
       BlockDes ~~
                                    1 26.304
                                               3.282
                                                       0.000
                                                                0.742
## 13
##
   14
           Arith ~~
                         Arith
                                    1
                                       1.202
                                               0.179
                                                       0.000
                                                                0.537
##
   15
        DigSpan ~~
                                        2.090
                                               0.272
                                                       0.000
                                                                0.614
                       DigSpan
                                    1
             Cod ~~
##
   16
                           Cod
                                    1 81.310
                                               8.768
                                                       0.000
                                                                0.827
##
              VC ~~
  17
                             VC
                                        1.939
                                               0.472
                                                       0.000
                                                                1.000
                                    1
              PR ~~
## 18
                            PR
                                        1.436
                                               0.458
                                                       0.002
                                                                1.000
                                    1
              WM ~~
## 19
                             WM
                                    1
                                        1.037
                                               0.231
                                                       0.000
                                                                1.000
## 20
              VC ~~
                             PR
                                    1
                                       1.513
                                               0.310
                                                       0.000
                                                                0.907
##
  21
              VC ~~
                             WM
                                               0.224
                                                       0.000
                                    1
                                        1.187
                                                                0.837
##
  22
              PR ~~
                             WW
                                       1.000
                                               0.211
                                                       0.000
                                                                0.820
                                    1
##
  42
           Simil ~~
                         Simil
                                    2
                                       7.014
                                               1.237
                                                       0.000
                                                                0.261
## 43
           Vocab ~~
                                    2 12.323
                                               1.991
                                                       0.000
                                                                0.290
                         Vocab
## 44
           Compr ~~
                         Compr
                                    2 11.823
                                               1.394
                                                       0.000
                                                                0.489
## 45
      PictCompl ~~ PictCompl
                                    2 18.276
                                               2.247
                                                       0.000
                                                                0.642
## 46
       BlockDes ~~
                      BlockDes
                                    2 42.184
                                               7.143
                                                       0.000
                                                                0.484
## 47
                                    2
                                       2.580
                                               1.642
                                                       0.116
           Arith ~~
                         Arith
                                                                0.154
##
   48
        DigSpan ~~
                       DigSpan
                                       5.127
                                               0.578
                                                       0.000
                                                                0.696
##
  49
             Cod ~~
                           Cod
                                    2 98.930 10.059
                                                       0.000
                                                                0.912
   50
              VC ~~
                             VC
                                      19.891
                                               2.790
                                                       0.000
##
                                                                1.000
              PR ~~
## 51
                             PR
                                    2 10.204
                                               2.546
                                                       0.000
                                                                1.000
              WM ~~
## 52
                             WW
                                      14.146
                                               2.316
                                                       0.000
                                                                1.000
              VC ~~
## 53
                             PR
                                      10.806
                                               1.934
                                                       0.000
                                                                0.758
              VC ~~
                                    2
## 54
                             WW
                                      10.853
                                               1.637
                                                       0.000
                                                                0.647
## 55
              PR ~~
                                    2
                                               1.594
                                                       0.000
                             WM
                                       9.022
                                                                0.751
```

We see that the residual variances for Similarities, Vocabulary, Picture Completion, Block Design and Arithmetic are lower in the second group (WISC-IV) thin in the first group (WISC). The residual variances for Digit Span and Coding are larger for the WISC-IV than for the WISC.

We also see stronger correlations between the latent factors in the WISC, than in the WISC-IV.

```
pars[pars$op == "=~", colnames(pars) %in% col_names]
```

```
##
      lhs op
                                          se pvalue std.all
                     rhs group
                                  est
       VC =~
## 1
                                                        0.592
                   Simil
                              1 1.000 0.000
                                                  NA
       VC =~
## 2
                   Vocab
                              1 3.346 0.457
                                                   0
                                                       0.771
## 3
       VC =~
                   Compr
                              1 1.238 0.185
                                                   0
                                                       0.643
## 4
       PR =~ PictCompl
                              1 1.000 0.000
                                                  NA
                                                       0.551
               {\tt BlockDes}
## 5
       PR =~
                              1 2.526 0.498
                                                   0
                                                       0.508
##
  6
       WM =~
                              1 1.000 0.000
                                                        0.681
                   Arith
                                                  NA
## 7
       WM =~
                DigSpan
                              1 1.126 0.171
                                                   0
                                                       0.621
```

```
## 8
       WM =~
                    Cod
                             1 4.049 0.847
                                                  0
                                                      0.416
## 34
       VC
                             2 1.000 0.000
                                                      0.860
          =~
                  Simil
                                                 NA
       VC =~
                             2 1.233 0.094
##
  35
                  Vocab
                                                  0
                                                      0.843
       VC =~
##
  36
                  Compr
                             2 0.788 0.072
                                                      0.715
                                                  0
##
   37
       PR =~ PictCompl
                             2 1.000 0.000
                                                 NA
                                                      0.599
   38
               BlockDes
                             2 2.100 0.309
##
       PR =~
                                                  0
                                                      0.718
  39
                             2 1.000 0.000
                                                      0.920
##
       WM =~
                  Arith
                                                 NA
## 40
       WM =~
                DigSpan
                             2 0.397 0.062
                                                  0
                                                      0.551
## 41
       WM
                    Cod
                             2 0.820 0.216
                                                  0
                                                       0.296
```

We see a similar (but reversed) pattern for the loadings: Standardized loadings are lower for Digit Span and Coding for the WISC-IV than for the WISC. At the same time, standardized loadings are higher for Similarities, Vocabulary, Picture Completion, Block Design and Arithmetic for the WISC-IV than for the WISC.

```
pars[pars$op == "~1", colnames(pars) %in% col_names]
```

```
lhs op rhs group
                                  est
                                          se pvalue std.all
## 23
           Simil ~1
                             1
                                5.67 0.166
                                                  0
                                                       2.409
##
  24
                             1 21.50 0.427
                                                  0
                                                       3.557
           Vocab ~1
## 25
           Compr ~1
                             1
                                 7.83 0.190
                                                  0
                                                       2.918
##
  26
      PictCompl ~1
                                 8.00 0.154
                                                  0
                                                       3.679
                             1
       BlockDes ~1
                                 6.50 0.421
                                                       1.092
##
   27
                             1
                                                  0
##
  28
           Arith ~1
                             1
                                5.50 0.106
                                                  0
                                                       3.676
##
  29
        DigSpan ~1
                                7.67 0.130
                                                  0
                                                       4.156
                             1
## 30
             Cod ~1
                             1
                               34.83 0.701
                                                  0
                                                       3.513
  31
              VC ~1
                                 0.00 0.000
                                                       0.000
##
                             1
                                                 NA
   32
                                 0.00 0.000
                                                       0.000
##
              PR ~1
                                                 NA
                             1
   33
                                 0.00 0.000
                                                       0.000
##
              WM ~1
                             1
                                                 NA
   56
                             2 11.83 0.367
                                                       2.281
##
           Simil ~1
                                                  0
##
  57
           Vocab ~1
                             2 21.67 0.461
                                                  0
                                                       3.322
##
  58
           Compr ~1
                             2 15.17 0.348
                                                  0
                                                       3.085
## 59
      PictCompl ~1
                             2 17.83 0.377
                                                  0
                                                       3.341
                             2 18.67 0.660
       BlockDes ~1
                                                       2.000
## 60
                                                  0
##
  61
           Arith ~1
                             2 15.00 0.289
                                                  0
                                                       3.668
##
   62
        DigSpan ~1
                             2 12.17 0.192
                                                  0
                                                       4.485
##
   63
             Cod ~1
                             2
                               45.83 0.736
                                                  0
                                                       4.401
##
   64
              VC ~1
                             2
                                 0.00 0.000
                                                 NA
                                                       0.000
              PR ~1
##
  65
                             2
                                0.00 0.000
                                                       0.000
                                                 NA
                             2
## 66
              WM ~1
                                0.00 0.000
                                                 NA
                                                       0.000
```

We see that the subscale intercepts are higher for all subtests of the WISC-IV than of the WISC. Thus, the subtests of the WISC-IV may be easier. Such a difference could for example be accounted for by the scoring rules used to compute IQ scores based on the subtest (but we would require much larger samples to do that).