# Example 4.4 - Invariance of the Wechsler Intelligence Scale

```
library("lavaan")
```

This example comes from Beaujean, Freeman, Youngstrom, and Carlson (2012). They examined if the structure of the Wechsler intelligence Scale for Children-Third Edition (WISC-III; Wechsler, 1991) was the same in children with and without manic symptoms. They obtained sample covariance matrices of the WISC from two samples: a sample of manic depressive patients (N = 81) and a norm group (N = 200). We are going to assess whether the WISC subscales are measurement invariance across these two groups.

```
manic.cov <- lav_matrix_lower2full(c(</pre>
  9.364.
  7.777, 12.461,
  6.422, 8.756, 10.112,
  5.669, 7.445, 6.797, 8.123,
  3.048, 4.922, 4.513, 4.116, 6.200,
  3.505, 4.880, 4.899, 5.178, 5.114, 15.603,
  3.690, 5.440, 5.220, 3.151, 3.587, 6.219, 11.223,
  3.640, 4.641, 4.877, 3.568, 3.819, 5.811, 6.501, 9.797
))
manic.means <- c(10.09, 12.07, 10.25, 9.96, 10.90, 11.24, 10.30, 10.44)
norming.cov <- lav matrix lower2full(c(</pre>
  9.610.
  5.844, 8.410,
  6.324, 6.264, 9.000,
  4.405, 4.457, 5.046, 8.410,
  4.464, 4.547, 4.512, 3.712, 10.240,
  3.478, 2.967, 2.970, 2.871, 3.802, 10.890,
  5.270, 4.930, 4.080, 3.254, 5.222, 3.590, 11.560,
  4.297, 4.594, 4.356, 3.158, 4.963, 3.594, 6.620, 10.890
norming.means <-c(10.10, 10.30, 9.80, 10.10, 10.10, 10.10, 9.90, 10.20)
wisc3.names <- c("Info", "Sim", "Vocab", "Comp", "PicComp", "PicArr",
                 "BlkDsgn", "ObjAsmb")
colnames(norming.cov) <- rownames(norming.cov) <- colnames(manic.cov) <-</pre>
  rownames(manic.cov) <- names(norming.means) <- names(manic.means) <-</pre>
  wisc3.names
wisc3.model <- '
  VC =~ Info + Sim + Vocab + Comp
  VS =~ PicComp + PicArr + BlkDsgn + ObjAsmb
  VC ~ NA*1
  VS ~ NA*1
  Info ~ 0*1
  PicComp ~ 0*1
```

Note that I set the latent factor means to be freely estimated, and set the intercepts of the first indicators to 0. The default in **lavaan** is to use the marker variable approach for identifying the covariance structure, but to use the standardized LV approach for identifying the mean structure. I prefer (and most researchers in the field would agree) to use the same identification approach for both structures.

I prefer the marker variable approach, because the two groups may likely differ in terms of their average levels and the extent of inter-personal variation in intelligence.

## Configural invariance

```
manic.fit <- cfa(wisc3.model, sample.cov = manic.cov, sample.nobs = 81,
                  sample.mean = manic.means, meanstructure = TRUE)
summary(manic.fit, standardized = TRUE)
## lavaan 0.6-6 ended normally after 106 iterations
##
##
     Estimator
                                                          ML
##
                                                      NLMINB
     Optimization method
##
     Number of free parameters
                                                          25
##
##
     Number of observations
                                                          81
##
## Model Test User Model:
##
                                                      29.169
##
     Test statistic
##
     Degrees of freedom
                                                          19
     P-value (Chi-square)
##
                                                       0.063
##
## 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
##
     VC =~
##
       Info
                          1.000
                                                                 2.347
                                                                          0.772
                                                       0.000
##
       Sim
                          1.330
                                    0.153
                                             8.687
                                                                 3.121
                                                                          0.890
                                    0.138
                                             8.613
                                                       0.000
                                                                 2.791
                                                                          0.883
##
       Vocab
                          1.189
##
       Comp
                          1.015
                                    0.125
                                             8.129
                                                       0.000
                                                                 2.382
                                                                          0.841
##
     VS =~
##
       PicComp
                          1.000
                                                                 1.788
                                                                          0.723
##
       PicArr
                          1.437
                                    0.274
                                             5.246
                                                       0.000
                                                                 2.570
                                                                          0.655
##
       BlkDsgn
                                    0.234
                                                       0.000
                          1.322
                                             5.641
                                                                 2.364
                                                                          0.710
##
       ObjAsmb
                          1.285
                                    0.220
                                             5.830
                                                       0.000
                                                                 2.297
                                                                          0.738
##
## Covariances:
##
                       Estimate
                                 Std.Err z-value
                                                     P(>|z|)
                                                                Std.lv
                                                                        Std.all
     VC ~~
##
##
       ٧S
                          3.086
                                    0.772
                                             3.997
                                                       0.000
                                                                 0.735
                                                                          0.735
##
## Intercepts:
##
                       Estimate Std.Err z-value P(>|z|)
                                                               Std.lv Std.all
```

```
##
       VC
                          10.090
                                     0.338
                                              29.861
                                                         0.000
                                                                   4.300
                                                                             4.300
##
       VS
                          10.900
                                     0.275
                                              39.643
                                                         0.000
                                                                   6.096
                                                                             6.096
##
      .Info
                           0.000
                                                                   0.000
                                                                             0.000
##
      .PicComp
                           0.000
                                                                   0.000
                                                                             0.000
##
      .Sim
                          -1.352
                                     1.581
                                              -0.855
                                                         0.393
                                                                  -1.352
                                                                            -0.385
##
      .Vocab
                          -1.749
                                     1.426
                                              -1.226
                                                         0.220
                                                                  -1.749
                                                                            -0.553
##
      .Comp
                          -0.283
                                     1.290
                                              -0.219
                                                                  -0.283
                                                                            -0.100
                                                         0.826
                          -4.425
                                              -1.467
##
      .PicArr
                                     3.016
                                                         0.142
                                                                  -4.425
                                                                            -1.127
##
      .BlkDsgn
                          -4.109
                                     2.580
                                              -1.593
                                                         0.111
                                                                  -4.109
                                                                            -1.234
##
                                     2.426
      .ObjAsmb
                          -3.563
                                              -1.469
                                                         0.142
                                                                  -3.563
                                                                            -1.145
##
##
   Variances:
##
                        Estimate
                                   Std.Err
                                             z-value
                                                       P(>|z|)
                                                                  Std.lv
                                                                           Std.all
##
      .Info
                           3.742
                                     0.673
                                               5.564
                                                         0.000
                                                                             0.405
                                                                   3.742
##
                           2.564
                                     0.605
                                               4.237
                                                         0.000
                                                                   2.564
                                                                             0.208
      .Sim
##
      .Vocab
                           2.200
                                     0.502
                                               4.379
                                                         0.000
                                                                   2.200
                                                                             0.220
##
                           2.348
                                     0.467
                                               5.027
                                                         0.000
      .Comp
                                                                   2.348
                                                                             0.293
##
      .PicComp
                           2.926
                                     0.592
                                               4.945
                                                         0.000
                                                                   2.926
                                                                             0.478
##
      .PicArr
                           8.806
                                     1.631
                                               5.398
                                                         0.000
                                                                   8.806
                                                                             0.571
##
      .BlkDsgn
                           5.497
                                     1.089
                                               5.046
                                                         0.000
                                                                   5.497
                                                                             0.496
##
      .ObjAsmb
                           4.399
                                     0.916
                                               4.804
                                                         0.000
                                                                   4.399
                                                                             0.455
##
       VC
                           5.507
                                     1.369
                                               4.024
                                                         0.000
                                                                   1.000
                                                                             1.000
##
       ۷S
                                     0.924
                                                         0.001
                           3.198
                                               3.462
                                                                   1.000
                                                                             1.000
fit.indices <- c("chisq", "df", "pvalue", "cfi", "rmsea", "srmr", "aic",
                   "bic")
fitMeasures(manic.fit, fit.indices)
##
      chisq
                   df
                         pvalue
                                      cfi
                                              rmsea
                                                                    aic
                                                                              bic
                                                         srmr
```

All loadings are significant and substantial. The  $\chi^2$ , CFI, and SRMR indicate good fit in the manic group. The RMSEA indicates less than adequate fit. All loadings are substantial and significant. The two factors also correlate substantially and significantly.

0.081

0.047 3019.261 3079.122

```
##
           lhs op
                      rhs
                              est
                                      se pvalue std.all
## 1
            VC =~
                     Info
                            1.000 0.000
                                             NA
                                                   0.789
## 2
           VC =~
                      Sim
                            0.997 0.079
                                          0.000
                                                   0.841
## 3
           VC =~
                                                   0.852
                    Vocab
                           1.045 0.082
                                          0.000
## 4
            VC =~
                     Comp
                            0.768 0.083
                                          0.000
                                                  0.648
## 5
            VS =~ PicComp
                            1.000 0.000
                                             NA
                                                   0.684
## 6
           VS =~
                   PicArr 0.715 0.122
                                          0.000
                                                  0.474
## 7
            VS =~ BlkDsgn
                           1.149 0.135
                                          0.000
                                                   0.739
## 8
           VS =~ ObjAsmb 1.100 0.130
                                          0.000
                                                  0.730
## 9
           VC ~1
                           10.100 0.219
                                          0.000
                                                   4.139
## 10
           VS ~1
                           10.100 0.226
                                          0.000
                                                   4.628
                            0.000 0.000
                                                  0.000
## 11
         Info ~1
                                             NA
## 12
      PicComp ~1
                            0.000 0.000
                                             NA
                                                  0.000
         Info ~~
                            3.609 0.455
                                                  0.377
## 13
                     Info
                                          0.000
                                                  0.293
## 14
          Sim ~~
                      \mathtt{Sim}
                            2.450 0.354
                                          0.000
                                                   0.274
## 15
        Vocab ~~
                    Vocab
                            2.453 0.370
                                          0.000
## 16
                     Comp
                           4.857 0.533
                                          0.000
                                                   0.580
         Comp ~~
```

0.063

0.971

##

29.169

19.000

```
## 17 PicComp ~~ PicComp
                          5.426 0.675
                                        0.000
                                                 0.533
## 18 PicArr ~~ PicArr
                                                 0.775
                          8.398 0.897
                                        0.000
## 19 BlkDsgn ~~ BlkDsgn
                          5.215 0.716
                                        0.000
                                                 0.453
## 20 ObjAsmb ~~ ObjAsmb
                          5.069 0.682
                                        0.000
                                                 0.468
## 21
           VC ~~
                      VC
                          5.953 0.928
                                        0.000
                                                 1.000
## 22
           VS ~~
                      VS 4.763 0.952
                                        0.000
                                                 1.000
## 23
           VC ~~
                      VS 4.103 0.661
                                        0.000
                                                 0.771
## 24
          Sim ~1
                           0.230 0.817
                                        0.779
                                                 0.079
## 25
        Vocab ~1
                          -0.755 0.845
                                        0.372
                                                -0.252
## 26
         Comp ~1
                           2.344 0.855
                                        0.006
                                                 0.810
## 27
       PicArr ~1
                          2.875 1.257
                                        0.022
                                                 0.874
## 28 BlkDsgn ~1
                          -1.704 1.381
                                                -0.502
                                        0.217
## 29 ObjAsmb ~1
                         -0.913 1.335
                                        0.494
                                                -0.277
fitMeasures(norming.fit, fit.indices)
```

## chisq df pvalue cfi rmsea srmr aic bic ## 24.211 19.000 0.188 0.992 0.037 0.029 7564.068 7646.526

We see better model fit in the norm group. So perhaps we should not just assume configural invariance here. In such a case, I would first inspect the fitted model, residuals and modification indices in each of the two groups.

```
residuals(manic.fit, type = "cor")
## $type
## [1] "cor.bollen"
##
## $cov
##
           Info
                                        PicCmp PicArr BlkDsg ObjAsm
                  Sim
                         Vocab Comp
## Info
            0.000
## Sim
            0.033 0.000
## Vocab
           -0.021 -0.006
                          0.000
## Comp
            0.001 -0.008
                          0.007
                                  0.000
## PicComp -0.010 0.087
                          0.101
                                  0.133
                                         0.000
## PicArr -0.081 -0.078 -0.035
                                         0.047
                                  0.055
                                                0.000
## BlkDsgn -0.043 -0.005
                          0.029 -0.109 -0.083 0.005
## ObjAsmb -0.039 -0.063 0.010 -0.057 -0.044 -0.013 0.096
##
## $mean
##
      Info
                     Vocab
                               Comp PicComp
                                             PicArr BlkDsgn ObjAsmb
               Sim
##
                 0
                          0
                                                   0
                                                           0
modindices(manic.fit, sort = TRUE)[1:6, ]
##
          lhs op
                     rhs
                             mi
                                   epc sepc.lv sepc.all sepc.nox
                                 2.227
## 65 BlkDsgn ~~ ObjAsmb 7.391
                                         2.227
                                                   0.453
                                                            0.453
## 58
         Comp ~~ BlkDsgn 7.116 -1.304
                                        -1.304
                                                  -0.363
                                                           -0.363
## 30
           VC =~ PicComp 6.621 0.484
                                         1.137
                                                   0.459
                                                            0.459
## 61 PicComp ~~ BlkDsgn 4.992 -1.448
                                        -1.448
                                                  -0.361
                                                           -0.361
         Comp ~~ PicArr 4.737
## 57
                                 1.310
                                         1.310
                                                   0.288
                                                            0.288
## 56
         Comp ~~ PicComp 3.153 0.639
                                         0.639
                                                   0.244
                                                            0.244
```

In the manic group, there are standardized residuals > .1 for PicComp ~~ Comp, Piccomp ~~ Vocab, Comp ~~ BlkDsgn. Modification indices suggest adding BlkDsgn ~~ ObjAsmb.

```
residuals(norming.fit, type = "cor")
## $type
## [1] "cor.bollen"
##
## $cov
##
                                        PicCmp PicArr BlkDsg ObjAsm
           Info
                  Sim
                          Vocab Comp
## Info
            0.000
           -0.014 0.000
## Sim
## Vocab
            0.008
                  0.003
                          0.000
## Comp
           -0.021 -0.015
                          0.028
                                  0.000
            0.034
                  0.047
                          0.021
## PicComp
                                  0.059
                   0.003 -0.011
## PicArr
            0.052
                                 0.063
                                         0.036 0.000
           0.051
                   0.021 -0.085 -0.039 -0.026 -0.031
## BlkDsgn
                                                              0.000
## ObjAsmb -0.023 0.007 -0.039 -0.034 -0.029 -0.016 0.051
##
##
  $mean
##
      Info
               Sim
                     Vocab
                               Comp PicComp
                                             PicArr BlkDsgn ObjAsmb
##
                 0
         0
                          0
                                  0
                                                   0
                                                           0
modindices(norming.fit, sort = TRUE)[1:6, ]
##
                                   epc sepc.lv sepc.all sepc.nox
          lhs op
                     rhs
                             mi
## 54
        Vocab ~~ BlkDsgn 7.962 -0.988
                                        -0.988
                                                  -0.276
                                                           -0.276
## 65 BlkDsgn ~~ ObjAsmb 7.148
                                 1.670
                                         1.670
                                                  0.325
                                                            0.325
## 36
                   Vocab 5.765 -0.359
                                        -0.784
                                                  -0.262
                                                           -0.262
## 43
         Info ~~ BlkDsgn 4.150
                                 0.794
                                         0.794
                                                   0.183
                                                            0.183
## 30
                                         0.796
                                                   0.249
                                                            0.249
           VC =~ PicComp 3.195
                                 0.326
## 51
        Vocab ~~
                    Comp 1.936
                                 0.475
                                         0.475
                                                   0.137
                                                            0.137
```

In the norming group, there are no standardized residuals > .1. Modification indices for the norming group also suggest adding BlkDsgn ~~ ObjAsmb (like in the manic group). These may indeed have something in common that is not shared by the other indictors of the Visuo-Spatial factor.

Should we add a correlated error to the model? That is a decision you, the researcher, have to make. Adding correlated errors violates the assumption of conditional independence: that conditional on the common factor(s), the observed indicators are independent. So I would rather not add a correlated error. Later on, I will perform a sensitivity analysis to check whether the addition of a correlated error would yield different conclusions.

For now, I conclude configural invariance is tenable and carry on with the multigroup analysis.

We first have to combine the covariance matrices, sample sizes and means of both groups into lists:

```
combined.cov <- list(manic = manic.cov, norming = norming.cov)
combined.n <- list(manic = 81, norming = 200)
combined.means <- list(manic = manic.means, norming = norming.means)</pre>
```

Note that in practice, you will often analyse the whole dataset, so combining the means and covariances into lists is not necessary. With the raw data, you would specify the data and group arguments, instead of the sample.cov, sample.nobs and sample.mean arguments.

## chisq df pvalue cfi rmsea srmr aic bic

```
## 53.380 38.000 0.050 0.985 0.054 0.034 10583.329 10765.247
```

These fit indices indicate configural invariance seems tenable, overall: RMSEA, CFI and SRMR indicate good fit, the p-value of the  $\chi^2$  is quite high. Next, I constrain the loadings to be equal across groups:

### Metric invariance

```
metric.fit <- cfa(wisc3.model, sample.cov = combined.cov,</pre>
                  sample.nobs = combined.n, sample.mean = combined.means,
                  meanstructure = TRUE, group.equal = "loadings")
fitMeasures(metric.fit, fit.indices)
##
       chisq
                    df
                          pvalue
                                                                                 bic
                                        cfi
                                                rmsea
                                                           srmr
                                                                       aic
      65.992
                44.000
                           0.018
                                      0.979
                                                0.060
                                                          0.055 10583.942 10744.029
##
lavTestLRT(metric.fit, configural.fit)
## Chi-Squared Difference Test
##
##
                       AIC
                             BIC Chisq Chisq diff Df diff Pr(>Chisq)
## configural.fit 38 10583 10765 53.380
## metric.fit
                  44 10584 10744 65.992
                                             12.613
                                                          6
                                                                0.04961 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

CFI has decreased, but not significantly (i.e.,  $\Delta CFI < .01$ ). RMSEA increased, but still indicates good fit. AIC shows a very slight increase, while BIC has decreased. The  $\Delta \chi^2$  test indicates a significant difference in model fit. Note that the  $\Delta df$  equals six: all (8) loadings were restricted to equality, but because we used the marker-variable approach to identify the scale of the LVs, two of the 8 loadings were already equal. Thus, 6 parameters were restricted to be equal in this step, yielding  $\Delta df = 6$ .

We can use modification indices to find out which parameter restriction causes the misfit. The modificationindices() function does not give modification indices for parameters that are restricted to equality anymore. You have to use the lavTestScore() function for that:

```
lavTestScore(metric.fit)$uni
```

```
##
## univariate score tests:
##
##
      lhs op
               rhs
                       X2 df p.value
## 1 .p2. == .p31. 2.501
                               0.114
## 2 .p3. == .p32. 0.557
                               0.455
## 3 .p4. == .p33. 0.874
                               0.350
## 4 .p6. == .p35. 6.144
                               0.013
## 5 .p7. == .p36. 0.042
                               0.837
## 6 .p8. == .p37. 0.001
                               0.971
pars <- parameterestimates(metric.fit)</pre>
pars[pars$label == ".p6.", 1:3]
      lhs op
                 rhs
## 6
       VS =~ PicArr
## 35 VS =~ PicArr
```

The modification indices suggest lifting the restriction on parameter 6, which is the factor loading of Picture Arrangement on the VS factor. We specify this parameter with the group.partial argument, to release the

equality restriction imposed by the group.equal command:

```
metric.fit2 <- cfa(wisc3.model, sample.cov = combined.cov,
                   sample.nobs = combined.n, sample.mean = combined.means,
                   meanstructure = TRUE, group.equal = "loadings",
                   group.partial = "VS =~ PicArr")
fitmeasures(metric.fit2, fit.indices)
##
       chisq
                    df
                          pvalue
                                        cfi
                                                                       aic
                                                                                  bic
                                                rmsea
                                                            srmr
##
      59.500
                43.000
                           0.048
                                      0.984
                                                0.052
                                                           0.045 10579.449 10743.175
lavTestLRT(metric.fit2, configural.fit)
## Chi-Squared Difference Test
##
                              BIC Chisq Chisq diff Df diff Pr(>Chisq)
##
## configural.fit 38 10583 10765 53.380
                  43 10579 10743 59.499
                                                           5
## metric.fit2
                                               6.12
                                                                 0.2947
```

We obtained an adequately fitting partial metric invariance model. AIC and BIC are lower than in the configural invariance model; CFI and RMSEA show only slight increases compared to the configural invariant model. The  $\Delta\chi^2$  test is no longer significant. Note that by lifting one equality restriction, the  $\Delta df$  value increased by 1.

### Scalar invariance

.p3. == .p32. 0.993

```
scalar.fit <- cfa(wisc3.model, sample.cov = combined.cov,</pre>
                   sample.nobs = combined.n, sample.mean = combined.means,
                   meanstructure = TRUE,
                   group.equal = c("loadings", "intercepts"),
                   group.partial = "VS =~ PicArr")
fitMeasures(scalar.fit, fit.indices)
##
                     df
                                                                                    bic
       chisq
                           pvalue
                                         cfi
                                                  rmsea
                                                              srmr
                                                                          aic
     104.570
                 49.000
                             0.000
                                       0.946
                                                  0.090
                                                             0.060 10612.519 10754.415
##
lavTestLRT(metric.fit2, scalar.fit)
## Chi-Squared Difference Test
##
##
                                  Chisq Chisq diff Df diff Pr(>Chisq)
                           BIC
## metric.fit2 43 10579 10743
                                 59.499
## scalar.fit 49 10612 10754 104.570
                                             45.071
                                                           6 4.531e-08 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
According to all fit indices but the SRMR, the fit of the scalar invariance model is not acceptable. Also,
\DeltaCFI was > .01 and \Delta \chi^2 was significant, compared to the partial metric invariance model.
lavTestScore(scalar.fit)$uni
##
## univariate score tests:
##
##
                          X2 df p.value
        lhs op
                 rhs
       .p2. == .p31. 30.824
                                   0.000
## 1
```

0.319

```
## 3
       .p4. == .p33. 5.995
                                   0.014
## 4
       .p7. == .p36.
                      0.221
                                   0.638
                              1
       .p8. == .p37.
## 5
                      1.200
                                   0.273
## 6
      .p24. == .p53. 29.453
                                  0.000
## 7
      .p25. == .p54.
                       0.848
                                  0.357
## 8
      .p26. == .p55.
                       7.455
                              1
                                  0.006
## 9
     .p27. == .p56.
                       4.791
                                   0.029
## 10 .p28. == .p57.
                       0.206
                              1
                                   0.650
## 11 .p29. == .p58.
                       1.244
                                   0.265
```

The equality restriction on parameters p2 and p24 seems to cause most misfit. Let's see which parameters they are:

```
pars <- parameterestimates(scalar.fit)
pars[pars$label %in% c(".p2.", ".p24."), 1:3]

## lhs op rhs
## 2 VC =~ Sim
## 24 Sim ~1
## 31 VC =~ Sim
## 53 Sim ~1</pre>
```

The most violating equality restriction seems to be on the loading of Similarities on the VC factor. But this loading did not cause any problems in the last step. Furthermore, the intercept of the Similarities subtest also seems to be quite problematic. Lifting that equality restriction may relieve the problem with the loading:

```
scalar.fit2 <- cfa(wisc3.model, sample.cov = combined.cov,</pre>
                   sample.nobs = combined.n, sample.mean = combined.means,
                   group.equal = c("loadings", "intercepts"),
                   group.partial = c("VS =~ PicArr", "Sim~1"),
                   meanstructure = TRUE)
fitMeasures(scalar.fit2, fit.indices)
##
       chisq
                    df
                          pvalue
                                        cfi
                                                rmsea
##
      71.412
                48.000
                           0.016
                                     0.977
                                                0.059
                                                          0.054 10581.361 10726.895
lavTestLRT(metric.fit2, scalar.fit2)
## Chi-Squared Difference Test
##
##
                          BIC Chisq Chisq diff Df diff Pr(>Chisq)
## metric.fit2 43 10579 10743 59.499
## scalar.fit2 48 10581 10727 71.412
                                          11.912
                                                            0.03601 *
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
lavTestScore(scalar.fit2)$uni
##
```

```
## univariate score tests:
##
##
                         X2 df p.value
        lhs op
                 rhs
## 1
       .p2. == .p31. 2.550
                             1
                                 0.110
## 2
       .p3. == .p32. 2.725
                                 0.099
## 3
       .p4. == .p33. 1.323
                                 0.250
## 4
       .p7. == .p36. 0.224
                                 0.636
## 5
       .p8. == .p37. 1.200 1
                                 0.273
      .p25. == .p54. 3.609 1
## 6
                                 0.057
```

```
.p26. == .p55. 1.967 1
                                  0.161
                                  0.029
      .p27. == .p56. 4.786
## 8
      .p28. == .p57. 0.209
                                  0.647
## 10 .p29. == .p58. 1.240
                                  0.265
pars <- parameterestimates(scalar.fit)</pre>
pars[pars$label == ".p27.", 1:3]
##
         lhs op rhs
## 27 PicArr ~1
## 56 PicArr ~1
Fit improved. The \chi^2 value is still significant. The most violating parameter now appears to be the intercept
of Picture Arrangement, so the problem with the loading of Similarities was solved.
scalar.fit3 <- cfa(wisc3.model, sample.cov = combined.cov,</pre>
                    sample.nobs = combined.n, sample.mean = combined.means,
                    group.equal = c("loadings", "intercepts"),
                    group.partial = c("VS =~ PicArr", "Sim~1", "PicArr~1"),
                    meanstructure = TRUE)
fitMeasures(scalar.fit3, fit.indices)
##
       chisq
                     df
                            pvalue
                                          cfi
                                                   rmsea
                                                                          aic
                                                                                     bic.
                                                               srmr
##
      66.381
                 47.000
                             0.033
                                        0.981
                                                   0.054
                                                             0.047 10578.330 10727.503
lavTestLRT(metric.fit2, scalar.fit3)
## Chi-Squared Difference Test
##
                            BIC Chisq Chisq diff Df diff Pr(>Chisq)
##
                Df
                     ATC
## metric.fit2 43 10579 10743 59.499
## scalar.fit3 47 10578 10728 66.381
                                            6.8816
                                                                 0.1423
```

Now, the model fits well and the difference with the partial metric invariance model is not significant anymore. Thus, partial scalar invariance is tenable. We now proceed with testing across-group equality of residual variances:

### Uniqueness invariance

```
uniqueness.fit <- cfa(wisc3.model, sample.cov = combined.cov,
                      sample.nobs = combined.n,
                      sample.mean = combined.means,
                      group.equal=c("loadings", "intercepts", "residuals"),
                      group.partial = c("VS =~ PicArr", "Sim~1", "PicArr~1"))
fitMeasures(uniqueness.fit, fit.indices)
##
       chisq
                           pvalue
                                        cfi
                                                rmsea
                                                                       aic
                                                                                  bic
      84.199
                55,000
                           0.007
                                      0.972
                                                0.061
                                                           0.055 10580.148 10700.214
lavTestLRT(uniqueness.fit, scalar.fit3)
## Chi-Squared Difference Test
##
                       AIC
                             BIC Chisq Chisq diff Df diff Pr(>Chisq)
## scalar.fit3
                  47 10578 10728 66.381
## uniqueness.fit 55 10580 10700 84.199
                                                                0.02264 *
                                             17.818
                                                           8
## ---
```

```
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

 $\Delta CFI$  and  $\Delta \chi^2$  are significant. AIC indicates better fit for the partial scalar invariance model; BIC indicates better fit for the uniqueness invariance model.

```
lavTestScore(uniqueness.fit)$uni
```

```
## univariate score tests:
##
##
       lhs op rhs
                        X2 df p.value
       .p2. == .p31. 3.973
## 1
                           1
                                0.046
## 2
       .p3. == .p32. 2.156
                                0.142
## 3
      .p4. == .p33. 1.200
                                0.273
## 4
      .p7. == .p36. 0.084
                                0.772
      .p8. == .p37. 0.872 1
## 5
                                0.350
     .p13. == .p42. 0.028 1
## 6
                                0.868
## 7
      .p14. == .p43. 0.200 1
                                0.654
## 8
     .p15. == .p44. 0.241
                                0.623
                                0.007
## 9
      .p16. == .p45. 7.287 1
## 10 .p17. == .p46. 6.339 1
                                0.012
## 11 .p18. == .p47. 0.055
                                0.814
## 12 .p19. == .p48. 0.010
                                0.920
## 13 .p20. == .p49. 0.368 1
                                0.544
## 14 .p25. == .p54. 3.123 1
                                0.077
## 15 .p26. == .p55. 1.491
                                0.222
## 16 .p28. == .p57. 0.186
                                0.666
## 17 .p29. == .p58. 1.085
                                0.298
```

Equality restrictions on p16 and p17 seem most problematic.

```
pars <- parameterestimates(uniqueness.fit)
pars[pars$label %in% c(".p16.", ".p17."), 1:3]</pre>
```

The residual variances of Picture Completion and Comprehension do not seem equal across groups. The residual variance of the Comprehension subtest appears the worst offender of invariance, so we lift that restriction:

```
uniqueness.fit2 <- cfa(wisc3.model, sample.cov = combined.cov,
                       sample.nobs = combined.n,
                       sample.mean = combined.means,
                       group.equal = c("loadings", "intercepts", "residuals"),
                       group.partial = c("Sim~1", "VS=~PicArr", "PicArr~1",
                                          "Comp~~Comp"))
fitMeasures(uniqueness.fit2, fit.indices)
##
       chisq
                    df
                          pvalue
                                        cfi
                                                rmsea
                                                            srmr
                                                                       aic
                                                                                 bic
                54.000
                           0.030
##
      75.167
                                      0.979
                                                0.053
                                                           0.055 10573.116 10696.820
lavTestLRT(scalar.fit3, uniqueness.fit2)
```

## Chi-Squared Difference Test

```
## ## Df AIC BIC Chisq Chisq diff Df diff Pr(>Chisq) ## scalar.fit3 47 10578 10728 66.381 ## uniqueness.fit2 54 10573 10697 75.167 8.786 7 0.2684
```

We have obtained an adequately fitting partial uniqueness invariance model, according to all fit indices. We now proceed to test structural invariance across the two groups:

### Structural invariance

```
factor.var.fit <- cfa(wisc3.model, sample.cov = combined.cov,</pre>
                       sample.nobs = combined.n,
                       sample.mean = combined.means,
                       group.equal = c("loadings", "intercepts", "residuals",
                                        "lv.variances"),
                       group.partial = c("Sim~1", "VS=~PicArr", "PicArr~1",
                                          "Comp~~Comp"))
fitMeasures(factor.var.fit, fit.indices)
##
                     df
                           pvalue
                                                                         aic
                                                                                   bic
       chisq
                                         cfi
                                                 rmsea
                                                             srmr
##
      79.492
                 56.000
                            0.021
                                       0.977
                                                 0.055
                                                            0.071 10573.441 10689.869
lavTestLRT(factor.var.fit, uniqueness.fit2)
## Chi-Squared Difference Test
##
##
                               BIC Chisq Chisq diff Df diff Pr(>Chisq)
                    Df
                         AIC
## uniqueness.fit2 54 10573 10697 75.167
## factor.var.fit 56 10573 10690 79.492
                                               4.3249
                                                             2
                                                                     0.115
Equality of factor variances appears tenable. We proceed to test the equality of factor covariances:
factor.covar.fit <- cfa(wisc3.model, sample.cov = combined.cov,</pre>
                         sample.nobs = combined.n,
                         sample.mean = combined.means,
                         group.equal = c("loadings", "intercepts", "residuals",
                                          "lv.variances", "lv.covariances"),
                         group.partial = c("Sim~1", "VS=~PicArr", "PicArr~1",
                                            "Comp~~Comp"))
fitMeasures(factor.covar.fit, fit.indices)
##
                                                                                   bic
       chisq
                     df
                           pvalue
                                         cfi
                                                 rmsea
                                                                         aic
      80.205
                 57.000
                            0.023
                                                 0.054
                                                            0.071 10572.154 10684.943
                                       0.977
lavTestLRT(factor.var.fit, factor.covar.fit)
## Chi-Squared Difference Test
##
##
                                BIC Chisq Chisq diff Df diff Pr(>Chisq)
                     Df
                          AIC
## factor.var.fit
                     56 10573 10690 79.492
## factor.covar.fit 57 10572 10685 80.205
                                                                     0.3985
                                                0.7128
                                                              1
```

Equality of the factor covariance(s) appears tenable also. Thus, manic patients do not seem to show more or less variation in intelligence than the norming group, and the association between the two latent factors seems equally strong in the two groups. We proceed to test the equality of factor means:

```
factor.means.fit <- cfa(wisc3.model, sample.cov = combined.cov,</pre>
                         sample.nobs = combined.n,
                         sample.mean = combined.means,
                         group.equal = c("loadings", "intercepts", "residuals",
                                         "lv.variances", "lv.covariances",
                                         "means"),
                         group.partial = c("Sim~1", "VS=~PicArr", "Comp~~Comp",
                                           "PicArr~1"))
fitMeasures(factor.means.fit, fit.indices)
                           pvalue
##
       chisq
                    df
                                        cfi
                                                 rmsea
                                                            srmr
                                                                       aic
                                                                                  bic
                                                 0.053
                                                           0.074 10570.122 10675.635
##
      82.173
                59.000
                            0.025
                                      0.977
lavTestLRT(factor.covar.fit, factor.means.fit)
## Chi-Squared Difference Test
##
                                BIC Chisq Chisq diff Df diff Pr(>Chisq)
                          AIC
## factor.covar.fit 57 10572 10685 80.205
## factor.means.fit 59 10570 10676 82.173
                                                1.9682
                                                                   0.3738
```

Equality of factor means is also tenable. Thus, manic patients do not seem to have higher or lower intelligence than the norming group.

### Conclusion

We obtained a well-fitting model of partial measurement invariance, and full structural invariance. This indicates that the WISc subscales measure the construct (Intelligence) in roughly a similar manner among manic persons and the norming group (probably general population). Thus, observed subscale scores can be compared between these groups. However, we also found three exceptions to measurement invariance:

```
summary(factor.means.fit)
```

```
## lavaan 0.6-6 ended normally after 121 iterations
##
##
     Estimator
                                                          ML
                                                      NLMINB
##
     Optimization method
     Number of free parameters
                                                          50
##
##
     Number of equality constraints
                                                          21
##
##
     Number of observations per group:
##
       manic
                                                          81
##
       norming
                                                         200
##
## Model Test User Model:
##
     Test statistic
##
                                                      82.173
##
     Degrees of freedom
                                                          59
##
     P-value (Chi-square)
                                                       0.025
##
     Test statistic for each group:
##
                                                      49.810
       manic
                                                      32.363
##
       norming
##
## Parameter Estimates:
##
```

```
##
     Standard errors
                                                    Standard
##
     Information
                                                    Expected
     Information saturated (h1) model
##
                                                  Structured
##
##
## Group 1 [manic]:
## Latent Variables:
##
                       Estimate Std.Err z-value P(>|z|)
     VC =~
##
##
       Info
                          1.000
##
       Sim
                          1.103
                                    0.072
                                                       0.000
                (.p2.)
                                            15.234
                (.p3.)
                          1.098
                                    0.072
                                            15.353
                                                       0.000
##
       Vocab
##
       Comp
                (.p4.)
                          0.863
                                    0.069
                                            12.553
                                                       0.000
##
     VS =~
##
       PicComp
                          1.000
##
       PicArr
                          1.265
                                    0.201
                                             6.299
                                                       0.000
                                                       0.000
##
       BlkDsgn (.p7.)
                          1.192
                                    0.117
                                             10.213
##
       ObjAsmb (.p8.)
                          1.144
                                    0.112
                                            10.216
                                                       0.000
##
## Covariances:
##
                       Estimate
                                 Std.Err z-value P(>|z|)
##
     VC ~~
##
       VS
                (.23.)
                          3.743
                                    0.514
                                             7.286
                                                       0.000
##
## Intercepts:
##
                       Estimate
                                 Std.Err z-value
                                                     P(>|z|)
##
       VC
                (.p9.)
                         10.097
                                    0.184
                                            54.997
                                                       0.000
##
       ٧S
                (.10.)
                         10.331
                                    0.180
                                            57.255
                                                       0.000
##
                          0.000
      .Info
##
      .PicComp
                          0.000
##
      .Sim
                          0.786
                                    0.768
                                             1.024
                                                       0.306
##
                (.25.)
                                    0.739
      .Vocab
                         -1.158
                                            -1.567
                                                       0.117
##
      .Comp
                (.26.)
                          1.299
                                    0.711
                                             1.827
                                                       0.068
##
      .PicArr
                         -2.100
                                    2.110
                                            -0.996
                                                       0.319
##
      .BlkDsgn (.28.)
                         -2.294
                                    1.223
                                            -1.876
                                                       0.061
      .ObjAsmb (.29.)
##
                         -1.548
                                    1.174
                                            -1.319
                                                       0.187
##
## Variances:
##
                       Estimate Std.Err z-value P(>|z|)
##
      .Info
                (.13.)
                          3.722
                                    0.381
                                             9.780
                                                       0.000
                                             8.055
##
      .Sim
                (.14.)
                          2.522
                                    0.313
                                                       0.000
##
      .Vocab
                (.15.)
                          2.360
                                    0.301
                                             7.837
                                                       0.000
##
      .Comp
                          2.505
                                    0.473
                                             5.300
                                                       0.000
##
      .PicComp (.17.)
                          4.797
                                    0.505
                                             9.492
                                                       0.000
      .PicArr (.18.)
##
                          8.528
                                    0.791
                                            10.786
                                                       0.000
##
      .BlkDsgn (.19.)
                          5.237
                                    0.597
                                             8.765
                                                       0.000
##
      .ObjAsmb (.20.)
                          4.819
                                    0.550
                                             8.760
                                                       0.000
       VC
##
                (.21.)
                          5.750
                                    0.766
                                             7.510
                                                       0.000
##
       ٧S
                (.22.)
                          4.351
                                    0.724
                                             6.014
                                                       0.000
##
##
## Group 2 [norming]:
##
```

```
## Latent Variables:
                       Estimate Std.Err z-value P(>|z|)
##
     VC =~
##
       Info
##
                          1.000
##
       Sim
                (.p2.)
                          1.103
                                    0.072
                                            15.234
                                                       0.000
##
       Vocab
                          1.098
                                    0.072
                                            15.353
                                                       0.000
                (.p3.)
##
       Comp
                (.p4.)
                          0.863
                                    0.069
                                            12.553
                                                       0.000
     VS =~
##
##
       PicComp
                          1.000
##
                          0.740
                                    0.123
                                             5.996
                                                       0.000
       PicArr
##
       BlkDsgn (.p7.)
                          1.192
                                    0.117
                                            10.213
                                                       0.000
                                                       0.000
##
       ObjAsmb (.p8.)
                                    0.112
                                            10.216
                          1.144
##
## Covariances:
##
                       Estimate Std.Err z-value P(>|z|)
     VC ~~
##
##
       ٧S
                (.23.)
                          3.743
                                    0.514
                                              7.286
                                                       0.000
##
## Intercepts:
##
                       Estimate Std.Err z-value
                                                     P(>|z|)
##
       VC
                (.p9.)
                         10.097
                                    0.184
                                            54.997
                                                       0.000
##
       ٧S
                (.10.)
                         10.331
                                    0.180
                                            57.255
                                                       0.000
##
      .Info
                          0.000
      .PicComp
##
                          0.000
##
                                            -1.028
                                                       0.304
      .Sim
                         -0.772
                                    0.751
##
      .Vocab
                (.25.)
                         -1.158
                                    0.739
                                            -1.567
                                                       0.117
##
      .Comp
                (.26.)
                          1.299
                                    0.711
                                             1.827
                                                       0.068
##
      .PicArr
                          2.521
                                    1.295
                                                       0.052
                                             1.947
##
      .BlkDsgn (.28.)
                         -2.294
                                    1.223
                                            -1.876
                                                       0.061
##
      .ObjAsmb (.29.)
                         -1.548
                                    1.174
                                            -1.319
                                                       0.187
##
## Variances:
##
                       Estimate Std.Err z-value P(>|z|)
##
      .Info
                (.13.)
                          3.722
                                    0.381
                                             9.780
                                                       0.000
                                    0.313
                                             8.055
##
      .Sim
                (.14.)
                          2.522
                                                       0.000
##
      .Vocab
                (.15.)
                          2.360
                                    0.301
                                             7.837
                                                       0.000
##
      .Comp
                          4.824
                                    0.534
                                             9.031
                                                       0.000
##
      .PicComp (.17.)
                          4.797
                                    0.505
                                             9.492
                                                       0.000
##
      .PicArr (.18.)
                          8.528
                                    0.791
                                            10.786
                                                       0.000
##
      .BlkDsgn (.19.)
                          5.237
                                    0.597
                                             8.765
                                                       0.000
##
      .ObjAsmb (.20.)
                          4.819
                                    0.550
                                             8.760
                                                       0.000
       VC
##
                (.21.)
                          5.750
                                    0.766
                                             7.510
                                                       0.000
       VS
                (.22.)
                          4.351
                                    0.724
                                             6.014
                                                       0.000
pars <- parameterestimates(factor.means.fit, standardized = TRUE)</pre>
pars[pars$label == "" & pars$se > 0, c(1:3, 5:8, 14)]
##
                                                se std.all
         lhs op
                    rhs group label
                                        est
## 6
          VS =~ PicArr
                            1
                                      1.265 0.201
                                                     0.671
## 16
        Comp ~~
                   Comp
                                      2.505 0.473
                                                     0.369
                            1
## 24
         Sim ~1
                            1
                                      0.786 0.768
                                                     0.255
## 27 PicArr ~1
                                     -2.100 2.110
                                                    -0.534
                            1
## 35
          VS =~ PicArr
                            2
                                      0.740 0.123
                                                     0.467
## 45
                                                     0.530
        Comp ~~
                   Comp
                            2
                                      4.824 0.534
## 53
         Sim ~1
                            2
                                     -0.772 0.751
                                                   -0.250
```

```
## 56 PicArr ~1 2 2.521 1.295 0.763
```

- The loading for Picture Arrangement is higher in the manic group. This subtest may be a somewhat stronger indicator of the Visuo-Spatial factor in the manic group, than in the norm group.
- The intercept for Picture Arrangement is higher for the norm group. Given the same value of the Verbal Comprehension factor, a manic person is expected to score lower than a person from the norm group on this subscale.
- The intercept for Similarities is higher in the manic group. Given the same value of the Verbal Comprehension factor, a manic person is expected to score higher than a person from the norm group on this subscale.
- The intercept differences have opposite directions, so will likely cancel out when intelligence scores are computed. But the differences should be taken into account when comparing subtest scores between persons with and without manic symptoms.
- The residual variance for Comprehension is higher in the norm than in the manic group, indicating lower reliability for this subtest in the norm group.

Furthermore, we found that the means and (co)variances of the Verbal Comprehension and Visuo-Spatial factors did not differ between the manic and norm group. This indicates that the groups do not differ in terms of their average levels of intelligence, nor in terms of inter-individual variation, nor in the association between the two intelligence factors.

### Sensitivity analysis

We perform a sensitivity analysis to see whether we would have reached a different conclusion when adding a correlated error between Block Design and Object Assembly. Adding makes sense from a substantial point of view: Both subtests require manipulation of physical objects, while the two other indicators of the Visuo-Spatial factor both involve Pictures.

```
##
       chisq
                      df
                             pvalue
                                           cfi
                                                    rmsea
                                                                 srmr
                                                                             aic
                                                                                        bic
##
      39.606
                  36.000
                                                               0.026 10573.555 10762.749
                              0.312
                                         0.996
                                                    0.027
```

The configural invariance model fits somewhat better with the correlated error. Let's inspect the value of the residual variance:

The residual variance is significant in both groups. The estimated values differ somewhat, but the standard errors do not indicate a significant difference.

```
metric.fit <- cfa(wisc3.model2, sample.cov = combined.cov,</pre>
                  sample.nobs = combined.n, sample.mean = combined.means,
                  meanstructure = TRUE, group.equal = "loadings")
fitMeasures(metric.fit, fit.indices)
##
       chisq
                    df
                          pvalue
                                        cfi
                                                                       aic
                                                                                 bic
                                                rmsea
                                                            srmr
##
      51.401
                42.000
                           0.152
                                      0.991
                                                0.040
                                                          0.050 10573.350 10740.714
lavTestLRT(metric.fit, configural.fit)
## Chi-Squared Difference Test
##
##
                             BIC Chisq Chisq diff Df diff Pr(>Chisq)
## configural.fit 36 10574 10763 39.606
## metric.fit
                  42 10573 10741 51.401
                                             11.795
                                                                 0.0667 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
lavTestScore(metric.fit)
## $test
##
## total score test:
##
##
               X2 df p.value
      test
## 1 score 11.665 6
                        0.07
##
## $uni
##
## univariate score tests:
##
##
      lhs op
              rhs
                      X2 df p.value
## 1 .p2. == .p32. 2.580 1
                               0.108
## 2 .p3. == .p33. 0.640
                          1
                               0.424
## 3 .p4. == .p34. 0.948
                               0.330
## 4 .p6. == .p36. 5.729
                               0.017
## 5 .p7. == .p37. 0.176
                               0.675
## 6 .p8. == .p38. 0.004
                               0.952
pars <- parameterestimates(metric.fit)</pre>
pars[pars$label == ".p6.", 1:3]
##
      lhs op
                rhs
       VS =~ PicArr
## 36 VS =~ PicArr
```

Metric invariance is tenable according to BIC, AIC,  $\Delta\chi^2$  and  $\Delta CFI$ . However, the most invariance-violating parameter is still the loading of Picture Arrangement on the VS factor; this is similar to what we found in our earlier analysis. I will ift this restriction and continue testing scalar invariance:

```
fitMeasures(scalar.fit, fit.indices)
##
                     df
                           pvalue
                                         cfi
       chisq
                                                  rmsea
##
      89.217
                 47.000
                            0.000
                                       0.959
                                                  0.080
                                                             0.056 10601.166 10750.339
lavTestLRT(metric.fit, scalar.fit)
## Chi-Squared Difference Test
##
##
                          BIC Chisq Chisq diff Df diff Pr(>Chisq)
## metric.fit 42 10573 10741 51.401
## scalar.fit 47 10601 10750 89.217
                                          37.817
                                                        5 4.107e-07 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
lavTestScore(scalar.fit)$uni
##
## univariate score tests:
##
##
        lhs op
                 rhs
                          X2 df p.value
## 1
       .p2. == .p32. 31.021
                                   0.000
                              1
       .p3. == .p33.
                       0.966
                                   0.326
## 3
       .p4. == .p34.
                       6.134
                                   0.013
## 4
       .p7. == .p37.
                      0.072
                                   0.789
                              1
## 5
       .p8. == .p38.
                      0.902
                              1
                                   0.342
## 6
      .p25. == .p55. 29.567
                              1
                                   0.000
      .p26. == .p56.
## 7
                       0.792
                                   0.373
                              1
## 8
      .p27. == .p57.
                       7.675
                              1
                                   0.006
## 9
      .p28. == .p58.
                       4.576
                                   0.032
                              1
## 10 .p29. == .p59.
                       0.043
                              1
                                   0.836
## 11 .p30. == .p60.
                       0.930
                                   0.335
pars <- parameterestimates(scalar.fit)</pre>
pars[pars$label %in% c(".p2.", ".p25."), 1:3]
      lhs op rhs
## 2
       VC =~ Sim
## 25 Sim ~1
## 32 VC =~ Sim
## 55 Sim ~1
Scalar invariance is not tenable, like in our earlier analysis. Also, the intercept of Similarities seems to be the
most violating parameter, like in our earlier analysis. We lift the equality restriction on the intercept of the
Similarities subtest:
scalar.fit2 <- cfa(wisc3.model2, sample.cov = combined.cov,</pre>
                    sample.nobs = combined.n, sample.mean = combined.means,
                    group.equal = c("loadings", "intercepts"),
                    group.partial = c("VS=~PicArr", "Sim~1"),
                    meanstructure = TRUE)
fitMeasures(scalar.fit2, fit.indices)
```

rmsea

0.039

aic

0.049 10569.919 10722.730

srmr

bic

cfi

0.990

##

##

chisq

55.970

df

46.000

lavTestLRT(metric.fit, scalar.fit2)

pvalue

0.149

```
## Chi-Squared Difference Test
##
##
                    AIC
                          BIC Chisq Chisq diff Df diff Pr(>Chisq)
## metric.fit 42 10573 10741 51.401
## scalar.fit2 46 10570 10723 55.970
                                           4.569
We obtained partial scalar invariance, like in the earlier analysis. We continuous testing uniqueness invariance:
uniqueness.fit <- cfa(wisc3.model2, sample.cov = combined.cov,
                      sample.nobs = combined.n,
                      sample.mean = combined.means,
                      group.equal=c("loadings", "intercepts", "residuals"),
                      group.partial = c("VS=~PicArr", "Sim~1"))
fitMeasures(uniqueness.fit, fit.indices)
##
       chisq
                    df
                          pvalue
                                        cfi
                                                rmsea
                                                            srmr
                                                                       aic
                                                                                 bic
                                                          0.060 10574.463 10698.167
##
      76.514
                54.000
                           0.024
                                                0.054
                                      0.978
lavTestLRT(uniqueness.fit, scalar.fit2)
## Chi-Squared Difference Test
##
                  Df
                       AIC
                             BIC Chisq Chisq diff Df diff Pr(>Chisq)
                  46 10570 10723 55.970
## scalar.fit2
## uniqueness.fit 54 10574 10698 76.514
                                             20.544
                                                               0.008462 **
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
lavTestScore(uniqueness.fit)$uni
##
## univariate score tests:
##
        lhs op
               rhs
                        X2 df p.value
## 1
       .p2. == .p32. 4.028 1
                                0.045
## 2
       .p3. == .p33. 2.164 1
                                0.141
## 3
       .p4. == .p34. 1.224 1
                                0.269
## 4
       .p7. == .p37. 0.011 1
                                 0.915
       .p8. == .p38. 0.646
## 5
                            1
                                0.422
## 6
      .p14. == .p44. 0.019 1
                                0.891
      .p15. == .p45. 0.169 1
                                0.681
## 8
      .p16. == .p46. 0.224
                                0.636
      .p17. == .p47. 7.441
                                0.006
## 10 .p18. == .p48. 7.645 1
                                0.006
## 11 .p19. == .p49. 1.280 1
                                 0.258
## 12 .p20. == .p50. 0.048 1
                                0.826
## 13 .p21. == .p51. 0.324 1
                                 0.569
## 14 .p26. == .p56. 3.140 1
                                0.076
## 15 .p27. == .p57. 1.517
                                 0.218
## 16 .p28. == .p58. 6.153 1
                                0.013
## 17 .p29. == .p59. 0.021 1
                                 0.886
## 18 .p30. == .p60. 0.688 1
                                0.407
pars <- parameterestimates(uniqueness.fit)</pre>
pars[pars$label %in% c(".p17.", ".p18."), 1:3]
```

lhs op

rhs

Again, residual variance of Comprehension and Picture Completion appear to be the most invariance-violating parameters. Picture Completion seems a slightly stronger violator than Comprehesion; in our earlier analysis this was the other way around, but the difference is slight. Let's lift the restriction on both, so we can continue evaluating structural invariance:

```
uniqueness.fit2 <- cfa(wisc3.model2, sample.cov = combined.cov,
                        sample.nobs = combined.n,
                        sample.mean = combined.means,
                        group.equal = c("loadings", "intercepts", "residuals"),
                        group.partial = c("Sim~1", "VS=~PicArr",
                                           "PicComp~~PicComp", "Comp ~~ Comp"))
fitMeasures(uniqueness.fit2, fit.indices)
##
       chisq
                     df
                           pvalue
                                                                                   bic
                                         cfi
                                                 rmsea
                                                             srmr
                                                                        aic
                                                            0.053 10559.923 10690.904
##
      57.974
                52.000
                            0.264
                                       0.994
                                                 0.029
lavTestLRT(scalar.fit2, uniqueness.fit2)
## Chi-Squared Difference Test
##
##
                         AIC
                               BIC Chisq Chisq diff Df diff Pr(>Chisq)
                    Df
## scalar.fit2
                    46 10570 10723 55.970
## uniqueness.fit2 52 10560 10691 57.974
                                               2.0044
                                                                   0.9193
I will restict the structural parameters to equality in one single step:
structural.fit <- cfa(wisc3.model2, sample.cov = combined.cov,</pre>
                       sample.nobs = combined.n,
                       sample.mean = combined.means,
                       group.equal = c("loadings", "intercepts", "residuals",
                                        "lv.variances", "lv.covariances",
                                        "means"),
                       group.partial = c("VS=~PicArr", "Sim~1",
                                          "PicComp~~PicComp", "Comp ~~ Comp"))
fitMeasures(structural.fit, fit.indices)
##
       chisq
                     df
                           pvalue
                                         cfi
                                                 rmsea
                                                                                   bic
                                                             srmr
                                                                        aic
##
      65.226
                57,000
                            0.212
                                       0.992
                                                 0.032
                                                            0.068 10557.175 10669.964
lavTestLRT(structural.fit, uniqueness.fit2)
## Chi-Squared Difference Test
##
                               BIC Chisq Chisq diff Df diff Pr(>Chisq)
                    Df
                         AIC
## uniqueness.fit2 52 10560 10691 57.974
                                               7.2518
## structural.fit 57 10557 10670 65.226
                                                                   0.2026
```

Structural invariance is tenable, too. Note that the  $\Delta df$  value of 5 comes from applying equality restrictions on two LV means, two LV variances and 1 LV covariance. This yields 5 additional degrees of freedom.

#### Conclusion Sensitivity Analyses

After adding a correlated error to the model, we reach very similar conclusions: Most measurement parameters are equal between groups, all structural parameters are equal between groups. Variance-offending parameters

appeared the same between the model with and without correlated errors.