# A Mild Introduction to Structural Equation Modeling Using lavaan

## UseR! Oslo Group Workshop

## 28 May 2020

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### Data preparation

#### Install and load relevant R packages

```
# Install R packages (if needed)
# install.packages(c("lavaan", "semPlot", "MPsychoR", "corrplot"))

## Load relevant libraries
library(lavaan)
library(semPlot)
library(MPsychoR)
library(corrplot)
```

### Data input

```
# Select the data
data("Bergh")
View(Bergh)
attach(Bergh)

# Sample size
nrow(Bergh)

## [1] 861

## Create mean scores per construct
Bergh$Open <- (01+02+03)/3
Bergh$Agree <- (A1+A2+A3)/3
Bergh$Prejudice <- (EP+SP+DP+HP)/4</pre>
```

## Model 1: Regression model with manifest variables only

Specifying, estimating, and evaluating the model

```
# Step 3: Evaluate the model
# Summary
summary(model1.fit,
        rsquare = TRUE,
        fit.measures = TRUE,
        standardized = TRUE)
## lavaan 0.6-5 ended normally after 21 iterations
##
##
    Estimator
                                                         ML
                                                     NLMINB
##
     Optimization method
##
     Number of free parameters
##
##
     Number of observations
                                                        861
##
## Model Test User Model:
##
##
     Test statistic
                                                     0.000
##
     Degrees of freedom
##
## Model Test Baseline Model:
##
##
     Test statistic
                                                   335.486
     Degrees of freedom
##
                                                          3
##
     P-value
                                                     0.000
##
## User Model versus Baseline Model:
##
     Comparative Fit Index (CFI)
                                                     1.000
##
     Tucker-Lewis Index (TLI)
##
                                                     1.000
##
## Loglikelihood and Information Criteria:
##
     Loglikelihood user model (HO)
##
                                                 -1689.786
     Loglikelihood unrestricted model (H1)
##
                                                 -1689.786
##
##
     Akaike (AIC)
                                                  3391.572
##
     Bayesian (BIC)
                                                  3420.121
##
     Sample-size adjusted Bayesian (BIC)
                                                  3401.066
## Root Mean Square Error of Approximation:
##
                                                     0.000
##
     RMSEA
##
     90 Percent confidence interval - lower
                                                     0.000
     90 Percent confidence interval - upper
                                                     0.000
##
     P-value RMSEA <= 0.05
##
                                                         NA
##
## Standardized Root Mean Square Residual:
##
##
     SRMR
                                                     0.000
##
## Parameter Estimates:
```

```
Information
                                                  Expected
##
##
     Information saturated (h1) model
                                               Structured
##
     Standard errors
                                                  Standard
##
## Regressions:
##
                      Estimate Std.Err z-value P(>|z|)
                                                            Std.lv Std.all
##
     Prejudice ~
##
       Open
                        -0.612
                                  0.043 -14.118
                                                                      -0.423
                 (b1)
                                                    0.000
                                                             -0.612
##
       Agree
                 (b2)
                        -0.324
                                  0.043
                                          -7.522
                                                    0.000
                                                             -0.324
                                                                      -0.225
##
## Covariances:
##
                      Estimate Std.Err z-value P(>|z|)
                                                             Std.lv Std.all
##
     Open ~~
##
       Agree
                         0.049
                                  0.007
                                           7.148
                                                    0.000
                                                              0.049
                                                                       0.251
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
                                                             Std.lv Std.all
##
                         0.192
                                  0.009
                                          20.748
                                                    0.000
                                                              0.192
                                                                       1.000
       Open
##
                         0.194
                                  0.009
                                          20.748
                                                    0.000
                                                              0.194
                                                                       1.000
       Agree
##
      .Prejudice
                         0.291
                                  0.014
                                          20.748
                                                    0.000
                                                              0.291
                                                                       0.723
##
## R-Square:
##
                      Estimate
##
       Prejudice
                         0.277
# Visualize the path model
semPaths(model1.fit,
         rotation = 2,
         layout = "tree2",
         what = "std",
         posCol = "black",
         edge.width = 0.5,
         style = "Lisrel",
         fade = T,
         edge.label.position = 0.55)
```

```
Agr
                                                     Prj
                                                        ■0.72
  Opn
\# Fitted values of the covariance matrix
fitted(model1.fit)
## $cov
             Prejdc Open
                           Agree
## Prejudice 0.402
             -0.133 0.192
## Open
## Agree
             -0.093 0.049 0.194
# List all parameter values
parameterEstimates(model1.fit)
           lhs op
                        rhs label
                                     est
                                                     z pvalue ci.lower ci.upper
                                            se
## 1 Prejudice ~
                               b1 -0.612 0.043 -14.118
                       Open
                                                             0
                                                                 -0.697
                                                                          -0.527
## 2 Prejudice ~
                               b2 -0.324 0.043 -7.522
                                                                 -0.408
                                                                          -0.239
                      Agree
## 3
          Open ~~
                      Open
                                   0.192 0.009 20.748
                                                                  0.174
                                                                           0.210
                                                             0
## 4
          Open ~~
                                   0.049 0.007
                                                                  0.035
                      Agree
                                                 7.148
                                                             0
                                                                           0.062
## 5
         Agree ~~
                      Agree
                                   0.194 0.009 20.748
                                                             0
                                                                  0.176
                                                                           0.213
## 6 Prejudice ~~ Prejudice
                                   0.291 0.014 20.748
                                                                  0.263
                                                                           0.318
```

```
# HO: b1=b2
lavTestWald(model1.fit, constraints = "b1==b2")

## $stat
## [1] 17.76479
##
## $df
## [1] 1
##
```

## [1] 2.499661e-05

## \$p.value

# Step 4: Further hypothesis testing

#### ADD-ON-Model 1 with bootstrapping of standard errors

```
# Step 2: Model estimation with bootstrapping
set.seed(616)
model1.fit.boot <- sem(model1,</pre>
                        data = Bergh,
                       meanstructure = FALSE,
                       estimator = "ML",
                       se = "bootstrap",
                        bootstrap = 1000)
# Step 3: Evaluate the model
# Summary
summary(model1.fit.boot,
        rsquare = TRUE,
        fit.measures = TRUE,
        standardized = TRUE,
        ci = TRUE)
## lavaan 0.6-5 ended normally after 21 iterations
##
##
     Estimator
                                                         ML
##
     Optimization method
                                                     NLMINB
##
     Number of free parameters
                                                          6
##
##
     Number of observations
                                                        861
## Model Test User Model:
##
##
     Test statistic
                                                      0.000
##
     Degrees of freedom
##
## Model Test Baseline Model:
##
##
    Test statistic
                                                    335.486
##
    Degrees of freedom
                                                          3
##
    P-value
                                                      0.000
##
## User Model versus Baseline Model:
##
     Comparative Fit Index (CFI)
##
                                                      1.000
     Tucker-Lewis Index (TLI)
##
                                                      1.000
##
## Loglikelihood and Information Criteria:
##
##
     Loglikelihood user model (HO)
                                                  -1689.786
     Loglikelihood unrestricted model (H1)
                                                  -1689.786
##
##
     Akaike (AIC)
##
                                                   3391.572
##
     Bayesian (BIC)
                                                   3420.121
##
     Sample-size adjusted Bayesian (BIC)
                                                   3401.066
## Root Mean Square Error of Approximation:
```

##

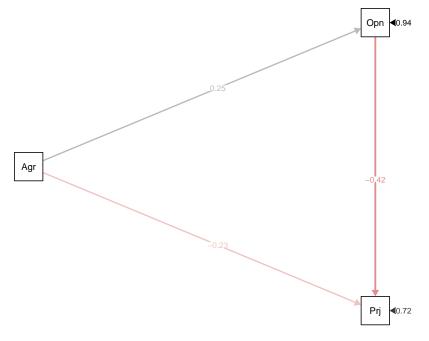
```
RMSEA
                                                      0.000
##
##
     90 Percent confidence interval - lower
                                                      0.000
     90 Percent confidence interval - upper
                                                      0.000
##
     P-value RMSEA <= 0.05
##
                                                         NA
##
## Standardized Root Mean Square Residual:
##
##
     SRMR
                                                      0.000
##
## Parameter Estimates:
##
##
     Standard errors
                                                  Bootstrap
     Number of requested bootstrap draws
                                                       1000
##
##
     Number of successful bootstrap draws
                                                       1000
##
## Regressions:
##
                      Estimate Std.Err z-value P(>|z|) ci.lower ci.upper
##
     Prejudice ~
       Open
                 (b1)
##
                         -0.612
                                   0.044
                                          -13.905
                                                      0.000
                                                              -0.704
                                                                        -0.528
                         -0.324
##
       Agree
                  (b2)
                                   0.043
                                           -7.576
                                                      0.000
                                                              -0.410
                                                                        -0.238
##
      Std.lv Std.all
##
               -0.423
##
      -0.612
##
      -0.324
               -0.225
##
##
  Covariances:
##
                       Estimate Std.Err z-value P(>|z|) ci.lower ci.upper
     Open ~~
##
                          0.049
                                   0.007
                                                      0.000
##
                                             6.802
                                                                0.034
                                                                         0.061
       Agree
##
      Std.lv Std.all
##
##
       0.049
                0.251
##
## Variances:
##
                       Estimate Std.Err z-value P(>|z|) ci.lower ci.upper
##
       Open
                          0.192
                                   0.009
                                           22.345
                                                      0.000
                                                                0.174
                                                                         0.209
##
       Agree
                          0.194
                                   0.008
                                           24.159
                                                      0.000
                                                                0.177
                                                                         0.211
##
      .Prejudice
                          0.291
                                   0.017
                                           17.440
                                                      0.000
                                                                0.258
                                                                         0.323
##
      Std.lv Std.all
                1.000
##
       0.192
##
       0.194
                1.000
##
       0.291
                0.723
##
## R-Square:
##
                       Estimate
                          0.277
##
       Prejudice
# List all parameter values
parameterEstimates(model1.fit.boot, ci = TRUE, boot.ci.type = "basic")
##
           lhs op
                         rhs label
                                      est
                                                       z pvalue ci.lower ci.upper
## 1 Prejudice ~
                                                                   -0.696
                        Open
                                b1 -0.612 0.044 -13.905
                                                              0
                                                                            -0.520
## 2 Prejudice ~
                                                                   -0.409
                                                                            -0.238
                       Agree
                                b2 -0.324 0.043
                                                 -7.576
                                                              0
## 3
          Open ~~
                        Open
                                    0.192 0.009
                                                 22.345
                                                              0
                                                                    0.175
                                                                             0.210
## 4
                                    0.049 0.007
                                                   6.802
                                                                    0.036
                                                                             0.063
          Open ~~
                       Agree
```

```
## 5 Agree ~~ Agree 0.194 0.008 24.159 0 0.178 0.212 ## 6 Prejudice ~~ Prejudice 0.291 0.017 17.440 0 0.258 0.324
```

## Model 2: Mediation model with manifest variables only

```
# Step 1: Model specification
model2 <- '
            # Structural model
            Prejudice ~ b1*Open + b2*Agree
            Open ~ b3*Agree
            # Covariance structure of exogenous variables
            Agree ~~ Agree
            # New parameters (indirect effect)
            ind := b1*b3
# Step 2: Model estimation
model2.fit <- sem(model2,</pre>
                  data = Bergh,
                  meanstructure = FALSE,
                  estimator = "ML")
# Step 3: Evaluate the model
# Summary
summary(model2.fit,
        rsquare = TRUE,
        fit.measures = TRUE,
        standardized = TRUE)
## lavaan 0.6-5 ended normally after 19 iterations
##
##
     Estimator
                                                         ML
##
     Optimization method
                                                     NLMINB
##
                                                          6
     Number of free parameters
##
##
     Number of observations
                                                        861
##
## Model Test User Model:
##
     Test statistic
                                                      0.000
##
##
     Degrees of freedom
##
## Model Test Baseline Model:
##
     Test statistic
                                                    335.486
##
##
     Degrees of freedom
                                                          3
     P-value
                                                      0.000
##
##
## User Model versus Baseline Model:
```

```
##
##
     Comparative Fit Index (CFI)
                                                      1.000
     Tucker-Lewis Index (TLI)
##
                                                      1.000
##
## Loglikelihood and Information Criteria:
##
##
     Loglikelihood user model (HO)
                                                  -1689.786
     Loglikelihood unrestricted model (H1)
##
                                                  -1689.786
##
##
     Akaike (AIC)
                                                   3391.572
##
     Bayesian (BIC)
                                                   3420.121
     Sample-size adjusted Bayesian (BIC)
##
                                                   3401.066
##
## Root Mean Square Error of Approximation:
##
##
     RMSEA
                                                      0.000
##
     90 Percent confidence interval - lower
                                                      0.000
##
     90 Percent confidence interval - upper
                                                      0.000
     P-value RMSEA <= 0.05
##
                                                         NA
##
## Standardized Root Mean Square Residual:
##
##
     SRMR
                                                      0.000
##
## Parameter Estimates:
##
##
     Information
                                                   Expected
##
     Information saturated (h1) model
                                                 Structured
##
     Standard errors
                                                   Standard
##
## Regressions:
##
                      Estimate Std.Err z-value P(>|z|)
                                                              Std.lv Std.all
     Prejudice ~
##
                         -0.612
##
       Open
                 (b1)
                                   0.043
                                         -14.118
                                                      0.000
                                                              -0.612
                                                                        -0.423
##
       Agree
                 (b2)
                         -0.324
                                   0.043
                                           -7.522
                                                      0.000
                                                              -0.324
                                                                        -0.225
##
     Open ~
##
       Agree
                 (b3)
                          0.250
                                   0.033
                                            7.614
                                                      0.000
                                                               0.250
                                                                         0.251
##
## Variances:
                      Estimate Std.Err z-value P(>|z|)
##
                                                              Std.lv Std.all
##
       Agree
                          0.194
                                   0.009
                                           20.748
                                                      0.000
                                                               0.194
                                                                         1.000
      .Prejudice
                                                                         0.723
##
                          0.291
                                   0.014
                                           20.748
                                                      0.000
                                                               0.291
##
                          0.180
                                   0.009
                                           20.748
                                                      0.000
                                                               0.180
                                                                         0.937
      .Open
##
## R-Square:
                      Estimate
##
       Prejudice
                          0.277
##
##
       Open
                          0.063
## Defined Parameters:
##
                      Estimate Std.Err z-value P(>|z|)
                                                              Std.lv
                                                                      Std.all
##
                         -0.153
                                   0.023
                                           -6.701
                                                      0.000
                                                              -0.153
                                                                        -0.106
       ind
```



## Model 3: Measurement model (CFA)

#### Correlation matrix

```
# Extract the correlation matrix
Bergh.cor <- cor(Bergh[,1:10], method = "pearson", use = "pairwise.complete.obs")</pre>
Bergh.cor
                                                                                                                                    HP
                                                                                                                                                                                                                                                              A2
##
                                                   EΡ
                                                                                            SP
                                                                                                                                                                             DP
                                                                                                                                                                                                                      Α1
                                                                                                                                                                                                                                                                                                       АЗ
                         1.0000000 0.5328577
                                                                                                          0.2545270 \quad 0.5314828 \quad -0.2486889 \quad -0.3889079 \quad -0.3031269
## SP
                         0.5328577
                                                                 1.0000000
                                                                                                         0.2219292  0.5252140  -0.1710822  -0.2973829  -0.1987969
## HP
                         0.2545270 \quad 0.2219292 \quad 1.0000000 \quad 0.2415626 \quad -0.1120012 \quad -0.1510590 \quad -0.0827062 \quad -0.0827
## DP 0.5314828 0.5252140 0.2415626 1.0000000 -0.3292610 -0.4709318 -0.3936544
## A1 -0.2486889 -0.1710822 -0.1120012 -0.3292610 1.0000000 0.6867541 0.7835360
## A2 -0.3889079 -0.2973829 -0.1510590 -0.4709318 0.6867541 1.0000000 0.7453925
## A3 -0.3031269 -0.1987969 -0.0827062 -0.3936544 0.7835360 0.7453925 1.0000000
## 01 -0.3543605 -0.3317130 -0.2332906 -0.2994080 0.0861290 0.2293831 0.1488831
## 02 -0.3622272 -0.3127873 -0.2972669 -0.3327277 0.1393367 0.2698570 0.2082816
## 03 -0.4089230 -0.3300734 -0.2930209 -0.3407396 0.1904259 0.3178221 0.2584276
##
                                                   01
                                                                                            02
                                                                                                                                    03
```

```
## EP -0.3543605 -0.3622272 -0.4089230
## SP -0.3317130 -0.3127873 -0.3300734
## HP -0.2332906 -0.2972669 -0.2930209
## DP -0.2994080 -0.3327277 -0.3407396
## A1
       0.0861290
                  0.1393367
                              0.1904259
## A2
       0.2293831
                  0.2698570
                              0.3178221
## A3
       0.1488831
                  0.2082816
                              0.2584276
## 01
       1.0000000
                  0.6624692
                              0.7444363
## 02
       0.6624692 1.0000000
                              0.7140617
## 03 0.7444363
                  0.7140617
                              1.0000000
# Correlogram
corrplot(Bergh.cor, type = "upper", order = "hclust",
         tl.col = "black", tl.srt = 60,
         addCoef.col = "white",
         number.cex = 0.75,
         cl.cex = 1,
         tl.cex = 0.9)
                                                      0
                                                            တိ
                  2
                        8
                                                0
            8
                              D
                                          43
                                    47
                                                                     1
                                                      0.2
                                                -0.3
                                                                    8.0
                       0.53
                             -0.47
                                               0.3
                 0.53
                                         -0.3
                                                                    0.6
                       0.53
                                          -0.3
                                               -0.3
                                                                    0.4
                                               0.3
                  SP
                                                      0.3
                                                                    0.2
                                               0.27
                                                      12
                                   0.69
                                         0.75
                                                                     0
                              Α1
                                         0.78
                                                                     -0.2
                                    А3
                                                                    -0.4
                                          02
                                                     0.66
                                                           0.71
                                                                     -0.6
                                                01
                                                           0.74
                                                                     8.0
                                                      O3
```

Variables that represent the same underlying concept (i.e., agreeableness, openness, and prejudice) correlate positively, significantly, and substantially. Do they really measure the same concept?

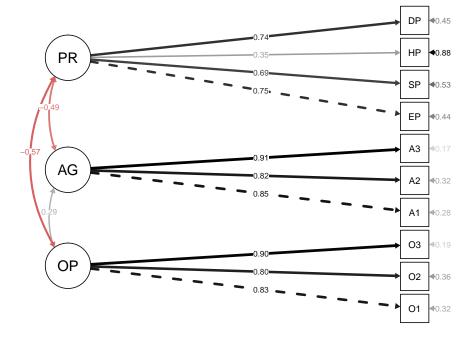
#### Specifying, estimating, and evaluating the model

```
# Step 1: Model specification
model3 <- '</pre>
```

```
# Measurement models
            OP = ~ O1 + O2 + O3
            AG = ~A1 + A2 + A3
            PR = \sim EP + SP + HP + DP
            # Covariance structure
            OP ~~ OP + AG + PR
            AG ~~ AG + PR
            PR ~~ PR
# Step 2: Model estimation
model3.fit <- sem(model3,</pre>
                  data = Bergh,
                  meanstructure = FALSE,
                  estimator = "ML")
# Step 3: Evaluate the model
# Summary
summary(model3.fit,
        rsquare = TRUE,
        fit.measures = TRUE,
        standardized = TRUE)
## lavaan 0.6-5 ended normally after 54 iterations
##
    Estimator
                                                         ML
##
     Optimization method
                                                     NLMINB
##
     Number of free parameters
                                                         23
##
##
     Number of observations
                                                        861
## Model Test User Model:
##
     Test statistic
                                                    186.620
##
##
     Degrees of freedom
                                                         32
##
     P-value (Chi-square)
                                                      0.000
##
## Model Test Baseline Model:
##
##
     Test statistic
                                                   4270.205
##
    Degrees of freedom
                                                         45
##
     P-value
                                                      0.000
##
## User Model versus Baseline Model:
##
##
     Comparative Fit Index (CFI)
                                                      0.963
##
     Tucker-Lewis Index (TLI)
                                                      0.949
##
## Loglikelihood and Information Criteria:
##
##
     Loglikelihood user model (HO)
                                                  -5672.807
    Loglikelihood unrestricted model (H1)
                                                  -5579.497
```

```
##
     Akaike (AIC)
##
                                                 11391.614
##
     Bayesian (BIC)
                                                 11501.050
##
     Sample-size adjusted Bayesian (BIC)
                                                 11428.008
##
## Root Mean Square Error of Approximation:
##
##
     RMSEA
                                                     0.075
##
     90 Percent confidence interval - lower
                                                     0.065
##
     90 Percent confidence interval - upper
                                                     0.085
     P-value RMSEA <= 0.05
                                                     0.000
##
## Standardized Root Mean Square Residual:
##
##
     SRMR
                                                     0.054
##
## Parameter Estimates:
##
##
     Information
                                                  Expected
                                                Structured
##
     Information saturated (h1) model
##
     Standard errors
                                                  Standard
##
## Latent Variables:
##
                      Estimate Std.Err z-value P(>|z|)
                                                             Std.lv Std.all
     OP =~
##
##
       01
                         1.000
                                                              0.400
                                                                        0.827
##
       02
                         0.934
                                  0.036
                                           26.185
                                                     0.000
                                                              0.374
                                                                        0.799
##
       03
                         1.149
                                  0.040
                                           28.900
                                                     0.000
                                                              0.460
                                                                        0.898
##
     AG =~
##
                         1.000
                                                              0.426
                                                                        0.846
       A1
##
       A2
                         0.910
                                  0.032
                                           28.812
                                                     0.000
                                                              0.388
                                                                        0.823
##
       АЗ
                         1.030
                                  0.032
                                           31.899
                                                     0.000
                                                              0.439
                                                                        0.914
##
     PR =~
##
       ΕP
                         1.000
                                                              0.530
                                                                        0.746
                                  0.051
                                                     0.000
##
       SP
                         0.886
                                           17.348
                                                              0.469
                                                                        0.686
                                  0.112
##
       ΗP
                         1.030
                                           9.160
                                                     0.000
                                                              0.545
                                                                        0.350
##
       DP
                         0.746
                                  0.041
                                           18.308
                                                     0.000
                                                              0.395
                                                                        0.741
##
## Covariances:
##
                      Estimate Std.Err z-value P(>|z|)
                                                             Std.lv Std.all
     OP ~~
##
##
       AG
                         0.049
                                  0.007
                                            7.105
                                                     0.000
                                                              0.286
                                                                       0.286
##
       PR
                        -0.122
                                  0.011 -11.371
                                                     0.000
                                                             -0.573
                                                                       -0.573
     AG ~~
##
       PR
                        -0.110
                                  0.011 -10.241
                                                     0.000
                                                             -0.485
                                                                       -0.485
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
                                                             Std.lv Std.all
       OΡ
##
                         0.160
                                  0.011
                                          14.156
                                                     0.000
                                                              1.000
                                                                       1.000
##
       AG
                         0.182
                                  0.012
                                          14.822
                                                     0.000
                                                              1.000
                                                                        1.000
                                  0.025
##
      PR
                         0.281
                                         11.385
                                                     0.000
                                                              1.000
                                                                        1.000
                                  0.005 14.555
##
      .01
                         0.074
                                                     0.000
                                                              0.074
                                                                       0.317
                         0.079
##
      .02
                                  0.005
                                          15.837
                                                     0.000
                                                              0.079
                                                                        0.361
##
      .03
                         0.051
                                  0.005
                                            9.630
                                                     0.000
                                                              0.051
                                                                        0.194
```

```
##
                          0.072
                                    0.005
                                             14.461
                                                       0.000
                                                                 0.072
                                                                           0.284
      .A1
##
      .A2
                          0.072
                                    0.005
                                             15.697
                                                       0.000
                                                                 0.072
                                                                           0.322
                                    0.004
##
      .A3
                          0.038
                                              9.152
                                                       0.000
                                                                 0.038
                                                                           0.165
##
      .EP
                          0.224
                                    0.016
                                             14.198
                                                       0.000
                                                                 0.224
                                                                           0.444
      .SP
##
                          0.248
                                    0.015
                                             16.146
                                                       0.000
                                                                 0.248
                                                                           0.530
##
      .HP
                          2.137
                                    0.107
                                             20.052
                                                       0.000
                                                                 2.137
                                                                           0.878
##
      .DP
                          0.128
                                    0.009
                                             14.376
                                                       0.000
                                                                 0.128
                                                                           0.451
##
## R-Square:
##
                       Estimate
##
       01
                          0.683
##
       02
                          0.639
##
       03
                          0.806
##
                          0.716
       A1
##
       A2
                          0.678
##
       АЗ
                          0.835
##
       ΕP
                          0.556
##
       SP
                          0.470
##
       ΗP
                          0.122
##
       DP
                          0.549
```



#### Model 3b: Refined CFA of personality

## ##

Test statistic

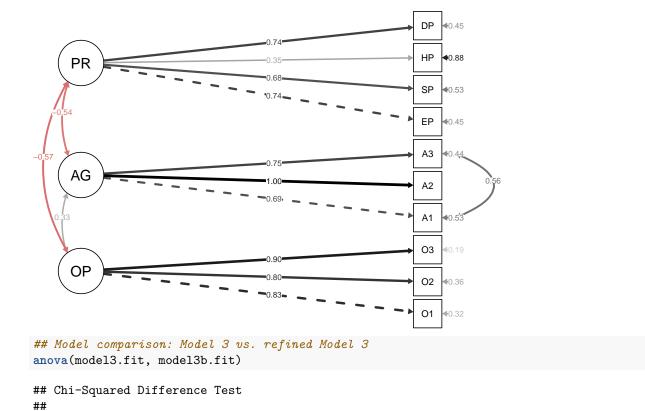
Some researcher had reason to believe that the indicators A1 and A3 may covary beyond having the same underlying construct (Agreeableness). This may be due to similar wording in questions to the study participants or a similar method with which A1 and A3 have been assessed. To represent this in the original measurement model (Model 3), we add the residual covariance between these two indicators (i.e., A1 ~~ A3) and evaluate the extent to which this improves/changes the model fit.

```
# Step 1: Model specification
model3b <- '
            # Measurement models
            OP = ~ O1 + O2 + O3
            AG = ~A1 + A2 + A3
            PR = \sim EP + SP + HP + DP
            # Covariance structure
            OP \sim OP + AG + PR
            AG ~~ AG + PR
            PR ~~ PR
            # Residual covariance
            A1 ~~ A3
# Step 2: Model estimation
model3b.fit <- sem(model3b,
                  data = Bergh,
                  meanstructure = FALSE,
                  estimator = "ML")
# Step 3: Evaluate the model
# Summary
summary(model3b.fit,
        rsquare = TRUE,
        fit.measures = TRUE,
        standardized = TRUE)
## lavaan 0.6-5 ended normally after 62 iterations
##
##
     Estimator
                                                         ML
##
     Optimization method
                                                     NLMINB
##
     Number of free parameters
                                                          24
##
     Number of observations
                                                        861
##
##
## Model Test User Model:
##
##
     Test statistic
                                                    118.256
     Degrees of freedom
##
                                                          31
                                                      0.000
##
     P-value (Chi-square)
##
## Model Test Baseline Model:
```

4270.205

##	Degrees of free	dom			45 0.000			
##								
	User Model versus Baseline Model:							
##	obol Hodol volbab Babolino Hodol.							
##	Comparative Fit Index (CFI)				0.979			
##	Tucker-Lewis Index (TLI)				0.970			
##								
##	Loglikelihood and	Informatio	n Criteri	a:				
##								
##	Loglikelihood u	ser model (	HO)	-	5638.625			
##	Loglikelihood u	nrestricted	l model (H	1) -	5579.497			
##								
##	•				1325.249			
##	•		4		1439.444			
##	Sample-size adj	usted Bayes	ian (BIC)	1	1363.226			
##	D							
	Root Mean Square	error of Ap	proximati	on:				
## ##	RMSEA				0.057			
##		idonco into	rwal - lo	uor	0.037			
	90 Percent confi				0.040			
	P-value RMSEA <		ivai up	pci	0.131			
##	i varao imbeli i	0.00			0.101			
	Standardized Root	Mean Squar	e Residua	1:				
##		1						
##	SRMR				0.043			
##								
##	Parameter Estimate	es:						
##								
##								
##					Expected			
##	Information sat	urated (h1)	model		ructured			
## ##		urated (h1)	model		=			
## ## ##	Information sate Standard errors	urated (h1)	model		ructured			
## ## ## ##	Information sat			St	ructured Standard	C+4 1	C+4 011	
## ## ## ##	Information sate Standard errors Latent Variables:			St	ructured	Std.lv	Std.all	
## ## ## ## ##	Information sate Standard errors  Latent Variables:  OP =~	Estimate		St	ructured Standard			
## ## ## ## ##	Information sate Standard errors  Latent Variables:  OP =~ O1	Estimate	Std.Err	St z-value	ructured Standard P(> z )	0.400	0.827	
## ## ## ## ## ##	Information sate Standard errors  Latent Variables:  OP =~  O1  O2	Estimate 1.000 0.934	Std.Err 0.036	z-value	ructured Standard P(> z ) 0.000	0.400 0.374	0.827 0.799	
## ## ## ## ##	Information sate Standard errors  Latent Variables:  OP =~  O1  O2  O3	Estimate	Std.Err	St z-value	ructured Standard P(> z )	0.400	0.827	
## ## ## ## ## ##	Information sate Standard errors  Latent Variables:  OP =~  O1  O2	Estimate 1.000 0.934	Std.Err 0.036	z-value	ructured Standard P(> z ) 0.000	0.400 0.374 0.460	0.827 0.799	
## ## ## ## ## ##	Information sate Standard errors  Latent Variables:  OP =~  O1  O2  O3  AG =~	Estimate 1.000 0.934 1.149	Std.Err 0.036	z-value	ructured Standard P(> z ) 0.000	0.400 0.374	0.827 0.799 0.898	
## ## ## ## ## ## ##	Information sate Standard errors  Latent Variables:  OP =~  O1  O2  O3  AG =~  A1	Estimate 1.000 0.934 1.149 1.000	Std.Err 0.036 0.040	z-value 26.188 28.921	ructured Standard P(> z ) 0.000 0.000	0.400 0.374 0.460	0.827 0.799 0.898 0.687	
## ## ## ## ## ## ##	Information sate Standard errors  Latent Variables:  OP =~  O1  O2  O3  AG =~  A1  A2	1.000 0.934 1.149 1.000 1.361	Std.Err 0.036 0.040 0.086	z-value 26.188 28.921 15.756	ructured Standard P(> z ) 0.000 0.000	0.400 0.374 0.460 0.346 0.471	0.827 0.799 0.898 0.687 0.999	
## ## ## ## ## ## ## ##	Information sate Standard errors  Latent Variables:  OP =~  O1  O2  O3  AG =~  A1  A2  A3  PR =~  EP	1.000 0.934 1.149 1.000 1.361 1.036	Std.Err  0.036 0.040  0.086 0.033	z-value  26.188 28.921  15.756 31.662	ructured Standard  P(> z )  0.000 0.000  0.000 0.000	0.400 0.374 0.460 0.346 0.471	0.827 0.799 0.898 0.687 0.999 0.746	
######################################	Information sate Standard errors  Latent Variables:  OP =~ O1 O2 O3 AG =~ A1 A2 A3 PR =~ EP SP	1.000 0.934 1.149 1.000 1.361 1.036 1.000 0.887	Std.Err  0.036 0.040  0.086 0.033	z-value  26.188 28.921  15.756 31.662	ructured Standard P(> z ) 0.000 0.000 0.000 0.000	0.400 0.374 0.460 0.346 0.471 0.358 0.529 0.469	0.827 0.799 0.898 0.687 0.999 0.746 0.744 0.685	
######################################	Information sate Standard errors  Latent Variables:  OP =~  O1  O2  O3  AG =~  A1  A2  A3  PR =~  EP  SP  HP	1.000 0.934 1.149 1.000 1.361 1.036 1.000 0.887 1.031	0.036 0.040 0.086 0.033	z-value  26.188 28.921  15.756 31.662  17.460 9.177	ructured Standard P(> z )  0.000 0.000  0.000 0.000 0.000 0.000	0.400 0.374 0.460 0.346 0.471 0.358 0.529 0.469 0.545	0.827 0.799 0.898 0.687 0.999 0.746 0.744 0.685 0.349	
# # # # # # # # # # # # # # # # # # #	Information sate Standard errors  Latent Variables:  OP =~ O1 O2 O3 AG =~ A1 A2 A3 PR =~ EP SP	1.000 0.934 1.149 1.000 1.361 1.036 1.000 0.887	Std.Err  0.036 0.040  0.086 0.033	z-value  26.188 28.921  15.756 31.662	ructured Standard P(> z ) 0.000 0.000 0.000 0.000	0.400 0.374 0.460 0.346 0.471 0.358 0.529 0.469	0.827 0.799 0.898 0.687 0.999 0.746 0.744 0.685	
######################################	Information sate Standard errors  Latent Variables:  OP =~ O1 O2 O3 AG =~ A1 A2 A3 PR =~ EP SP HP DP	1.000 0.934 1.149 1.000 1.361 1.036 1.000 0.887 1.031	0.036 0.040 0.086 0.033	z-value  26.188 28.921  15.756 31.662  17.460 9.177	ructured Standard P(> z )  0.000 0.000  0.000 0.000 0.000 0.000	0.400 0.374 0.460 0.346 0.471 0.358 0.529 0.469 0.545	0.827 0.799 0.898 0.687 0.999 0.746 0.744 0.685 0.349	
#######################################	Information sate Standard errors  Latent Variables:  OP =~ O1 O2 O3 AG =~ A1 A2 A3 PR =~ EP SP HP DP	1.000 0.934 1.149 1.000 1.361 1.036 1.000 0.887 1.031 0.750	0.036 0.040 0.086 0.033 0.051 0.112 0.040	z-value  26.188 28.921  15.756 31.662  17.460 9.177 18.535	ructured Standard  P(> z )  0.000 0.000 0.000 0.000 0.000 0.000 0.000	0.400 0.374 0.460 0.346 0.471 0.358 0.529 0.469 0.545 0.397	0.827 0.799 0.898 0.687 0.999 0.746 0.744 0.685 0.349 0.744	
########################	Information sate Standard errors  Latent Variables:  OP =~ O1 O2 O3 AG =~ A1 A2 A3 PR =~ EP SP HP DP  Covariances:	1.000 0.934 1.149 1.000 1.361 1.036 1.000 0.887 1.031	0.036 0.040 0.086 0.033	z-value  26.188 28.921  15.756 31.662  17.460 9.177	ructured Standard P(> z )  0.000 0.000  0.000 0.000 0.000 0.000	0.400 0.374 0.460 0.346 0.471 0.358 0.529 0.469 0.545	0.827 0.799 0.898 0.687 0.999 0.746 0.744 0.685 0.349	
#######################################	Information sate Standard errors  Latent Variables:  OP =~ O1 O2 O3 AG =~ A1 A2 A3 PR =~ EP SP HP DP	1.000 0.934 1.149 1.000 1.361 1.036 1.000 0.887 1.031 0.750	0.036 0.040 0.086 0.033 0.051 0.112 0.040	z-value  26.188 28.921  15.756 31.662  17.460 9.177 18.535	ructured Standard  P(> z )  0.000 0.000 0.000 0.000 0.000 0.000 0.000	0.400 0.374 0.460 0.346 0.471 0.358 0.529 0.469 0.545 0.397	0.827 0.799 0.898 0.687 0.999 0.746 0.744 0.685 0.349 0.744	

```
PR
                         -0.121
                                   0.011 -11.372
                                                      0.000
                                                               -0.573
                                                                        -0.573
##
     AG ~~
##
##
                         -0.098
                                   0.010
                                            -9.409
                                                      0.000
                                                               -0.536
                                                                        -0.536
       PR
##
    .A1 ~~
##
      .A3
                          0.066
                                   0.008
                                             8.266
                                                      0.000
                                                                0.066
                                                                         0.560
##
## Variances:
##
                      Estimate Std.Err z-value P(>|z|)
                                                               Std.lv Std.all
##
       OP
                          0.160
                                   0.011
                                            14.158
                                                      0.000
                                                                1.000
                                                                         1.000
                                   0.012
##
       AG
                          0.120
                                             9.879
                                                      0.000
                                                                1.000
                                                                         1.000
##
       PR
                          0.279
                                   0.024
                                            11.413
                                                      0.000
                                                                1.000
                                                                         1.000
##
      .01
                          0.074
                                   0.005
                                            14.570
                                                      0.000
                                                                0.074
                                                                         0.317
##
      .02
                          0.079
                                   0.005
                                           15.846
                                                      0.000
                                                                0.079
                                                                         0.361
##
      .03
                                   0.005
                          0.051
                                             9.643
                                                      0.000
                                                                0.051
                                                                         0.194
##
      .A1
                          0.134
                                   0.009
                                            14.890
                                                      0.000
                                                                0.134
                                                                         0.528
##
      .A2
                          0.000
                                   0.012
                                             0.027
                                                      0.979
                                                                0.000
                                                                         0.001
##
      .АЗ
                          0.102
                                   0.008
                                            12.293
                                                      0.000
                                                                0.102
                                                                         0.444
                                   0.016
##
      .EP
                          0.225
                                            14.456
                                                      0.000
                                                                0.225
                                                                         0.447
##
                          0.249
                                   0.015
      .SP
                                            16.300
                                                      0.000
                                                                0.249
                                                                         0.531
##
      .HP
                          2.138
                                   0.106
                                                      0.000
                                                                         0.878
                                            20.073
                                                                2.138
##
      .DP
                          0.127
                                   0.009
                                            14.467
                                                      0.000
                                                                0.127
                                                                         0.447
##
## R-Square:
##
                       Estimate
##
                          0.683
       01
##
       02
                          0.639
##
       03
                          0.806
##
       Α1
                          0.472
##
       A2
                          0.999
##
       АЗ
                          0.556
##
       ΕP
                          0.553
##
       SP
                          0.469
##
       ΗP
                          0.122
##
       DP
                          0.553
# Visualize the path model
semPaths(model3b.fit,
         rotation = 2,
         layout = "tree2",
         what = "std",
         posCol = "black",
         edge.width = 0.5,
         style = "Lisrel",
         fade = T,
         edge.label.position = 0.55)
```



AIC BIC Chisq Chisq diff Df diff Pr(>Chisq)

68.364

1 < 2.2e-16 \*\*\*

## Model 4: Structural equation model

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

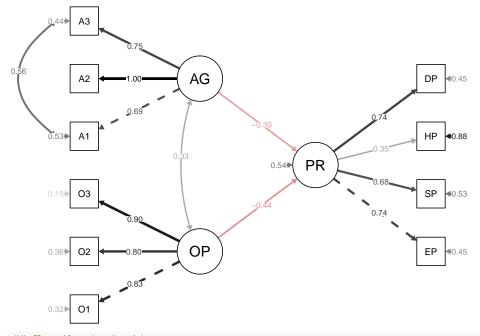
## model3b.fit 31 11325 11439 118.26 ## model3.fit 32 11392 11501 186.62

```
estimator = "ML")
# Step 3: Evaluate the model
# Summary
summary(model4.fit,
        rsquare = TRUE,
        fit.measures = TRUE,
        standardized = TRUE)
## lavaan 0.6-5 ended normally after 55 iterations
##
##
    Estimator
                                                         MT.
##
     Optimization method
                                                     NLMINB
##
     Number of free parameters
                                                         24
##
##
     Number of observations
                                                        861
##
## Model Test User Model:
##
##
     Test statistic
                                                    118.256
     Degrees of freedom
##
                                                         31
     P-value (Chi-square)
                                                      0.000
##
##
## Model Test Baseline Model:
##
##
     Test statistic
                                                   4270.205
##
    Degrees of freedom
                                                         45
     P-value
                                                      0.000
##
##
## User Model versus Baseline Model:
##
##
     Comparative Fit Index (CFI)
                                                      0.979
##
     Tucker-Lewis Index (TLI)
                                                      0.970
##
## Loglikelihood and Information Criteria:
##
     Loglikelihood user model (HO)
##
                                                  -5638.625
##
     Loglikelihood unrestricted model (H1)
                                                  -5579.497
##
##
     Akaike (AIC)
                                                  11325.249
##
     Bayesian (BIC)
                                                  11439.444
##
     Sample-size adjusted Bayesian (BIC)
                                                  11363.226
##
## Root Mean Square Error of Approximation:
##
##
     RMSEA
                                                      0.057
##
     90 Percent confidence interval - lower
                                                      0.046
     90 Percent confidence interval - upper
                                                      0.068
##
     P-value RMSEA <= 0.05
##
                                                      0.131
##
## Standardized Root Mean Square Residual:
##
##
     SRMR
                                                      0.043
```

##

## ##	Paramete	r Estimate	s:						
##	Information Expected								
##		ation satu	rated (h1)	model		ructured			
##		rd errors	raced (III)	moder	50	Standard			
##	Standa	id ellois				Standard			
	Intent V	ariables:							
##	racenc A	arrables.	Estimate	C+d Err	g-wolue	P(> z )	Std.lv	Std.all	
##	OP =~		Estimate	Stu.EII	Z-varue	F(/ Z )	Stu.IV	Stu.all	
##	01		1.000				0.400	0.827	
##	02		0.934	0.036	26.188	0.000	0.374	0.799	
##	03		1.149	0.030	28.921	0.000	0.460	0.799	
##	AG =~		1.149	0.040	20.921	0.000	0.400	0.090	
##	AG = A		1.000				0.346	0.687	
##	A1 A2			0.086	15 756	0.000	0.346	0.887	
##	A2 A3		1.361 1.036	0.033	15.756 31.662	0.000	0.358	0.746	
##	PR =~		1.036	0.033	31.002	0.000	0.330	0.740	
##			1 000				0 500	0.744	
##	EP		1.000 0.887	0.051	17.460	0.000	0.529	0.744	
##	SP HP		1.031	0.031	9.177	0.000	0.469		
##	DP			0.112		0.000	0.545 0.397	0.349 0.744	
##	DP		0.750	0.040	18.535	0.000	0.391	0.744	
	Doggoggi	ang.							
##	Regressi	ons:	Estimata	Std.Err	z-value	P(> z )	C+4 1	C+4 -11	
##	PR ~		Estimate	Stu.EII	Z-varue	F(/ Z )	Std.lv	Std.all	
##	OP	(h1)	-0.587	0.053	_11 106	0 000	_0 444	-0.444	
##	AG	(b1) (b2)	-0.595	0.058	-11.106 -10.172	0.000	-0.444 -0.390	-0.444	
##	AG	(02)	-0.595	0.056	-10.172	0.000	-0.390	-0.390	
##	Covarian								
##	COVALIAN	ces.	Estimate	Std.Err	z-value	P(> z )	Std.lv	Std.all	
##	.A1 ~~		Estimate	Stu.EII	Z varue	r (> 2 )	btu.iv	biu.all	
##	.A3		0.066	0.008	8.266	0.000	0.066	0.560	
##	OP ~~		0.000	0.000	0.200	0.000	0.000	0.000	
##	AG		0.046	0.006	7.516	0.000	0.330	0.330	
##	AU		0.040	0.000	7.010	0.000	0.000	0.000	
	Variance	g•							
##	variance	υ.	Estimate	Std.Err	z-value	P(> z )	Std.lv	Std.all	
##	.01		0.074	0.005	14.570	0.000	0.074	0.317	
##	.02		0.079	0.005	15.846	0.000	0.079	0.361	
##	.03		0.051	0.005	9.643	0.000	0.051	0.194	
##	.A1		0.134	0.009	14.890	0.000	0.134	0.528	
##	.A2		0.000	0.012	0.027	0.979	0.000	0.001	
##	.A3		0.102	0.008	12.293	0.000	0.102	0.444	
##	.EP		0.225	0.016	14.456	0.000	0.225	0.447	
##	.SP		0.249	0.015	16.300	0.000	0.249	0.531	
##	.HP		2.138	0.106	20.073	0.000	2.138	0.878	
##	.DP		0.127	0.009	14.467	0.000	0.127	0.447	
##	OP		0.160	0.011	14.158	0.000	1.000	1.000	
##	AG		0.120	0.012	9.879	0.000	1.000	1.000	
##	.PR		0.150	0.015	9.937	0.000	0.536	0.536	
##									
	R-Square	:							
##	1		Estimate						
##	01		0.683						

```
##
       02
                           0.639
##
       03
                           0.806
                           0.472
##
       Α1
##
       A2
                           0.999
                           0.556
##
       ΑЗ
##
       ΕP
                           0.553
##
       SP
                           0.469
##
       ΗP
                           0.122
##
       DP
                           0.553
##
       PR
                           0.464
```



#### ## Hypothesis testing

```
lavTestWald(model4.fit, constraints = "b1 == b2")
```

```
## $stat
## [1] 0.009016331
##
## $df
## [1] 1
##
## $p.value
## [1] 0.9243511
##
## $se
```

## [1] "standard"

## ADD-ON-Model 5: Multi-group SEM (Gender differences in the structural parameters)

```
# Step 1: Model specification
model5 <- '
            # Measurement models
            OP = ~ 01 + 02 + 03
            AG = ~A1 + A2 + A3
            PR = \sim EP + SP + HP + DP
            # Covariance structure
            OP ~~ OP + AG
            AG ~~ AG
            # Residual covariance
            A1 ~~ A3
            # Structural model
            PR \sim c(a1,b1)*OP + c(a2,b2)*AG
# Step 2: Model estimation
# Only allow for differences in the structural parameters
# Keep all other parameters equal (measurement invariance)
model5.fit <- sem(model5,</pre>
                  data = Bergh,
                  meanstructure = FALSE,
                  estimator = "ML",
                  group = "gender",
                  group.equal = c("loadings", "residuals"))
# Step 3: Evaluate the model
# Summary
summary(model5.fit,
        rsquare = TRUE,
        fit.measures = TRUE,
        standardized = TRUE)
## lavaan 0.6-5 ended normally after 60 iterations
##
##
    Estimator
                                                         ML
##
    Optimization method
                                                     NLMINB
##
    Number of free parameters
                                                         48
    Number of equality constraints
##
                                                         17
##
     Row rank of the constraints matrix
                                                         17
##
##
    Number of observations per group:
##
       male
                                                        249
##
       female
                                                        612
##
## Model Test User Model:
##
```

```
Test statistic
                                                   208.998
##
##
     Degrees of freedom
                                                        79
     P-value (Chi-square)
                                                     0.000
##
##
     Test statistic for each group:
##
       male
                                                    83.323
##
       female
                                                   125.675
##
## Model Test Baseline Model:
##
##
     Test statistic
                                                  4207.254
     Degrees of freedom
                                                        90
##
     P-value
                                                     0.000
##
## User Model versus Baseline Model:
##
##
     Comparative Fit Index (CFI)
                                                     0.968
##
     Tucker-Lewis Index (TLI)
                                                     0.964
##
## Loglikelihood and Information Criteria:
##
##
     Loglikelihood user model (HO)
                                                 -5575.804
##
     Loglikelihood unrestricted model (H1)
                                                 -5471.305
##
##
     Akaike (AIC)
                                                 11213.608
     Bayesian (BIC)
##
                                                 11361.109
##
     Sample-size adjusted Bayesian (BIC)
                                                 11262.661
##
## Root Mean Square Error of Approximation:
##
##
    RMSEA
                                                     0.062
##
     90 Percent confidence interval - lower
                                                     0.052
##
     90 Percent confidence interval - upper
                                                     0.072
##
     P-value RMSEA <= 0.05
                                                     0.028
##
## Standardized Root Mean Square Residual:
##
##
     SRMR
                                                     0.067
##
## Parameter Estimates:
##
##
     Information
                                                  Expected
                                                Structured
##
     Information saturated (h1) model
##
     Standard errors
                                                  Standard
##
##
## Group 1 [male]:
## Latent Variables:
                      Estimate Std.Err z-value P(>|z|) Std.lv Std.all
##
     OP =~
##
                         1.000
                                                                        0.833
##
       01
                                                              0.410
                         0.932
                                                              0.382
                                                                        0.806
##
       02
               (.p2.)
                                   0.036 26.006
                                                     0.000
                                                                        0.902
##
       03
               (.p3.)
                         1.148
                                   0.040
                                           28.727
                                                     0.000
                                                              0.471
     AG =~
##
```

```
1.000
                                                                  0.346
                                                                            0.689
##
       Α1
                           1.327
##
       A2
                (.p5.)
                                     0.089
                                             14.919
                                                        0.000
                                                                  0.459
                                                                            0.993
##
                (.p6.)
                           1.021
                                     0.033
                                                                  0.353
                                                                            0.744
       AЗ
                                             31.242
                                                        0.000
##
     PR =~
##
       ΕP
                           1.000
                                                                  0.552
                                                                            0.761
##
       SP
                (.p8.)
                           0.822
                                     0.049
                                             16.706
                                                        0.000
                                                                  0.454
                                                                            0.685
##
       ΗP
                (.p9.)
                           1.029
                                     0.114
                                              9.020
                                                        0.000
                                                                  0.568
                                                                            0.363
                (.10.)
                                     0.041
                                                        0.000
                                                                  0.405
##
       DP
                           0.733
                                             17.857
                                                                            0.748
##
##
   Regressions:
##
                       Estimate
                                  Std.Err z-value P(>|z|)
                                                                 Std.lv
                                                                          Std.all
##
     PR ~
##
       OΡ
                  (a1)
                          -0.620
                                     0.097
                                             -6.403
                                                        0.000
                                                                 -0.461
                                                                           -0.461
                  (a2)
                          -0.510
                                     0.108
                                                        0.000
                                                                 -0.320
##
       AG
                                             -4.719
                                                                           -0.320
##
##
   Covariances:
##
                       Estimate
                                 Std.Err z-value P(>|z|)
                                                                 Std.lv
                                                                         Std.all
     OP ~~
##
                           0.059
##
       AG
                                     0.011
                                              5.315
                                                        0.000
                                                                  0.414
                                                                            0.414
    .A1 ~~
##
##
      .A3
                           0.058
                                     0.009
                                              6.338
                                                        0.000
                                                                  0.058
                                                                            0.502
##
##
  Variances:
##
                       Estimate Std.Err
                                           z-value P(>|z|)
                                                                 Std.lv
                                                                          Std.all
##
       OΡ
                           0.168
                                     0.019
                                              9.083
                                                        0.000
                                                                  1.000
                                                                            1.000
##
       AG
                           0.120
                                     0.015
                                              7.753
                                                        0.000
                                                                  1.000
                                                                            1.000
##
      .01
                (.17.)
                           0.074
                                     0.005
                                             14.561
                                                        0.000
                                                                  0.074
                                                                            0.306
##
      .02
                (.18.)
                           0.079
                                     0.005
                                             15.870
                                                        0.000
                                                                  0.079
                                                                            0.351
                                     0.005
##
      .03
                (.19.)
                           0.051
                                              9.612
                                                        0.000
                                                                            0.186
                                                                  0.051
##
                (.20.)
                           0.132
                                     0.009
                                             14.304
                                                        0.000
                                                                  0.132
                                                                            0.525
      .A1
##
                (.21.)
                           0.003
                                     0.012
      .A2
                                              0.244
                                                        0.807
                                                                  0.003
                                                                            0.013
##
      .A3
                (.22.)
                           0.101
                                     0.008
                                             11.859
                                                        0.000
                                                                  0.101
                                                                            0.447
##
      .EP
                (.23.)
                           0.221
                                     0.016
                                             14.053
                                                        0.000
                                                                  0.221
                                                                            0.421
                           0.233
                                     0.014
##
      .SP
                (.24.)
                                             16.504
                                                        0.000
                                                                  0.233
                                                                            0.531
##
      .HP
                (.25.)
                           2.133
                                     0.106
                                                        0.000
                                                                  2.133
                                                                            0.869
                                             20.044
                (.26.)
                                     0.009
                                                        0.000
##
      .DP
                           0.129
                                             14.552
                                                                  0.129
                                                                            0.440
##
      .PR
                           0.172
                                     0.026
                                              6.590
                                                        0.000
                                                                  0.564
                                                                            0.564
##
## R-Square:
##
                       Estimate
                           0.694
##
       01
##
       02
                           0.649
##
       03
                           0.814
##
       Α1
                           0.475
##
       A2
                           0.987
##
       ΑЗ
                           0.553
##
       ΕP
                           0.579
##
       SP
                           0.469
##
       ΗP
                           0.131
##
       DΡ
                           0.560
##
       PR
                           0.436
##
##
## Group 2 [female]:
```

##								
##	Latent Var	iables:						
##			Estimate	Std.Err	z-value	P(> z )	Std.lv	Std.all
##	OP =~							
##	01	( - )	1.000				0.394	0.822
##	02	(.p2.)	0.932	0.036	26.006	0.000	0.367	0.794
##	03	(.p3.)	1.148	0.040	28.727	0.000	0.452	0.895
##	AG =~ A1		1.000				0.343	0.686
##	A2	(.p5.)	1.327	0.089	14.919	0.000	0.343	0.993
##	A3	(.ps.)	1.021	0.033	31.242	0.000	0.351	0.741
##	PR =~	(.po.,	1.021	0.000	01.212	0.000	0.001	0.111
##	EP		1.000				0.511	0.736
##	SP	(.p8.)	0.822	0.049	16.706	0.000	0.420	0.656
##	HP	(.p9.)	1.029	0.114	9.020	0.000	0.526	0.339
##	DP	(.10.)	0.733	0.041	17.857	0.000	0.375	0.722
##								
##	Regressions	3:						
##			Estimate	Std.Err	z-value	P(> z )	Std.lv	Std.all
##	PR ~							
##	OP	(b1)	-0.586	0.060	-9.722	0.000	-0.451	-0.451
##	AG	(b2)	-0.568	0.066	-8.614	0.000	-0.381	-0.381
##	Q							
##	Covariances	5:	Eatimata	C+d Enn	luo	P(> z )	C+4 1	C+4 -11
##	OP ~~		Estimate	Std.Err	z-value	P(/ Z )	Std.lv	Std.all
##	AG		0.037	0.007	5.683	0.000	0.276	0.276
##	.A1 ~~			0.00.	0.000		0.2.0	0.2.0
##	.A3		0.067	0.008	8.011	0.000	0.067	0.576
##								
##	Variances:							
##			Estimate	Std.Err	z-value	P(> z )	Std.lv	Std.all
##	OP		0.155	0.012	12.660	0.000	1.000	1.000
##	AG	>	0.118	0.013	9.258	0.000	1.000	1.000
##	.01	(.17.)	0.074	0.005	14.561	0.000	0.074	0.324
##	.02	(.18.)	0.079	0.005	15.870	0.000	0.079	0.370
## ##	.03 .A1	(.19.) (.20.)	0.051 0.132	0.005 0.009	9.612 14.304	0.000	0.051 0.132	0.199 0.529
##	.A2	(.21.)	0.132	0.003	0.244	0.807	0.132	0.014
##	.A3	(.22.)	0.101	0.008	11.859	0.000	0.101	0.450
##	.EP	(.23.)	0.221	0.016	14.053	0.000	0.221	0.459
##	.SP	(.24.)	0.233	0.014	16.504	0.000	0.233	0.569
##	.HP	(.25.)	2.133	0.106	20.044	0.000	2.133	0.885
##	.DP	(.26.)	0.129	0.009	14.552	0.000	0.129	0.478
##	.PR		0.145	0.017	8.743	0.000	0.556	0.556
##								
	R-Square:							
##			Estimate					
##	01		0.676					
##	02		0.630					
##	03		0.801					
## ##	A1 A2		0.471 0.986					
##	A2 A3		0.550					
##	но		0.550					

```
0.541
##
##
       SP
                         0.431
##
       ΗP
                          0.115
##
       DP
                          0.522
       PR
                          0.444
# Hypothesis testing
lavTestWald(model5.fit, constraints = "a1==b1")
## $stat
## [1] 0.0955577
## $df
## [1] 1
##
## $p.value
## [1] 0.7572271
##
## $se
## [1] "standard"
lavTestWald(model5.fit, constraints = "a2==b2")
## $stat
## [1] 0.2275054
##
## $df
## [1] 1
## $p.value
## [1] 0.6333798
##
## $se
## [1] "standard"
```

## ADD-ON–Model 6: Multi-group SEM with equal structural parameters

```
PR ~ OP + AG
# Step 2: Model estimation
model6.fit <- sem(model6,</pre>
                  data = Bergh,
                  meanstructure = FALSE,
                  estimator = "ML",
                  group = "gender",
                  group.equal = c("loadings",
                                   "residuals",
                                   "regressions"))
# Summary
summary(model6.fit,
        rsquare = TRUE,
        fit.measures = TRUE,
        standardized = TRUE)
## lavaan 0.6-5 ended normally after 59 iterations
##
##
     Estimator
                                                         ML
                                                     NLMINB
##
    Optimization method
##
     Number of free parameters
                                                         48
##
    Number of equality constraints
                                                         19
##
     Row rank of the constraints matrix
                                                         19
##
##
     Number of observations per group:
##
       male
                                                        249
##
       female
                                                        612
##
## Model Test User Model:
##
     Test statistic
                                                    209.237
##
##
     Degrees of freedom
                                                         81
##
     P-value (Chi-square)
                                                      0.000
##
     Test statistic for each group:
##
       male
                                                     83.388
##
       female
                                                    125.849
##
## Model Test Baseline Model:
##
##
     Test statistic
                                                   4207.254
##
     Degrees of freedom
                                                         90
     P-value
                                                      0.000
##
##
## User Model versus Baseline Model:
##
##
     Comparative Fit Index (CFI)
                                                      0.969
     Tucker-Lewis Index (TLI)
                                                      0.965
##
## Loglikelihood and Information Criteria:
##
```

```
##
     Loglikelihood user model (HO)
                                                  -5575.924
     Loglikelihood unrestricted model (H1)
##
                                                  -5471.305
##
##
     Akaike (AIC)
                                                  11209.847
##
     Bayesian (BIC)
                                                  11347.832
##
     Sample-size adjusted Bayesian (BIC)
                                                  11255.736
##
## Root Mean Square Error of Approximation:
##
##
     RMSEA
                                                      0.061
##
     90 Percent confidence interval - lower
                                                      0.051
     90 Percent confidence interval - upper
                                                      0.071
##
     P-value RMSEA <= 0.05
##
                                                      0.041
##
## Standardized Root Mean Square Residual:
##
##
     SRMR
                                                      0.067
##
## Parameter Estimates:
##
##
     Information
                                                   Expected
##
     Information saturated (h1) model
                                                 Structured
     Standard errors
                                                   Standard
##
##
##
## Group 1 [male]:
##
## Latent Variables:
##
                       Estimate Std.Err z-value P(>|z|)
                                                               Std.lv Std.all
     OP =~
##
                          1.000
##
       01
                                                                0.411
                                                                          0.833
##
       02
                (.p2.)
                          0.932
                                   0.036
                                            26.007
                                                      0.000
                                                                0.383
                                                                          0.806
       03
                                   0.040
##
                (.p3.)
                          1.148
                                            28.723
                                                      0.000
                                                                0.471
                                                                          0.902
##
     AG =~
##
       A1
                          1.000
                                                                0.346
                                                                         0.690
                          1.322
##
       A2
               (.p5.)
                                   0.088
                                            14.987
                                                      0.000
                                                                0.458
                                                                         0.991
##
       АЗ
                (.p6.)
                          1.022
                                   0.033
                                            31.242
                                                      0.000
                                                                0.354
                                                                         0.745
##
     PR =~
##
       ΕP
                          1.000
                                                                0.554
                                                                         0.762
                          0.822
##
       SP
                (.p8.)
                                   0.049
                                            16.716
                                                      0.000
                                                                0.456
                                                                         0.686
##
       ΗP
                (.p9.)
                          1.029
                                   0.114
                                             9.019
                                                      0.000
                                                                0.570
                                                                          0.364
##
       DP
                (.10.)
                          0.733
                                   0.041
                                            17.855
                                                      0.000
                                                                0.406
                                                                         0.749
##
##
  Regressions:
##
                       Estimate Std.Err z-value P(>|z|)
                                                               Std.lv Std.all
     PR ~
##
       0P
                         -0.593
                                   0.053
                                                      0.000
                                                               -0.439
                                                                        -0.439
##
                (.15.)
                                          -11.116
##
       AG
                (.16.)
                         -0.554
                                   0.058
                                            -9.488
                                                      0.000
                                                               -0.346
                                                                        -0.346
##
## Covariances:
##
                       Estimate Std.Err z-value P(>|z|)
                                                               Std.lv Std.all
     OP ~~
##
##
       AG
                          0.059
                                   0.011
                                             5.315
                                                      0.000
                                                                0.414
                                                                         0.414
    .A1 ~~
##
```

```
0.058
                                              6.303
                                                                           0.500
##
      .A3
                                    0.009
                                                       0.000
                                                                 0.058
##
## Variances:
##
                       Estimate Std.Err z-value P(>|z|)
                                                                Std.lv Std.all
       0P
##
                          0.169
                                    0.019
                                              9.099
                                                       0.000
                                                                 1.000
                                                                           1.000
##
       AG
                          0.120
                                    0.015
                                              7.760
                                                       0.000
                                                                 1.000
                                                                           1.000
##
      .01
                (.17.)
                          0.074
                                    0.005
                                             14.560
                                                       0.000
                                                                 0.074
                                                                           0.306
                                    0.005
##
      .02
                          0.079
                                             15.867
                                                       0.000
                                                                 0.079
                                                                           0.351
                (.18.)
##
      .03
                (.19.)
                          0.051
                                    0.005
                                              9.610
                                                       0.000
                                                                 0.051
                                                                           0.186
##
                (.20.)
                          0.132
                                    0.009
                                                       0.000
                                                                           0.524
      .A1
                                             14.287
                                                                 0.132
                                             0.312
##
      .A2
                (.21.)
                          0.004
                                    0.012
                                                       0.755
                                                                 0.004
                                                                           0.017
##
                (.22.)
                          0.100
                                    0.008
      .A3
                                             11.834
                                                       0.000
                                                                 0.100
                                                                           0.445
##
      .EP
                (.23.)
                                    0.016
                                                       0.000
                          0.221
                                             14.050
                                                                 0.221
                                                                           0.419
##
      .SP
                                    0.014
                (.24.)
                          0.233
                                             16.496
                                                       0.000
                                                                 0.233
                                                                           0.529
##
      .HP
                (.25.)
                          2.133
                                    0.106
                                             20.044
                                                       0.000
                                                                 2.133
                                                                           0.868
                                    0.009
##
      .DP
                (.26.)
                          0.129
                                             14.562
                                                       0.000
                                                                 0.129
                                                                           0.439
##
      .PR
                          0.172
                                    0.026
                                              6.611
                                                       0.000
                                                                 0.561
                                                                           0.561
##
## R-Square:
##
                       Estimate
##
       01
                          0.694
##
       02
                          0.649
##
                          0.814
       03
##
       Α1
                          0.476
##
       A2
                          0.983
##
       ΑЗ
                          0.555
##
       ΕP
                          0.581
##
       SP
                          0.471
##
       ΗP
                          0.132
##
       DP
                          0.561
##
       PR
                          0.439
##
##
## Group 2 [female]:
## Latent Variables:
##
                       Estimate Std.Err z-value P(>|z|)
                                                                Std.lv Std.all
##
     OP =~
       01
##
                          1.000
                                                                 0.393
                                                                           0.822
                                                       0.000
##
       02
                          0.932
                                    0.036
                (.p2.)
                                             26.007
                                                                 0.367
                                                                           0.794
##
       03
                (.p3.)
                          1.148
                                    0.040
                                             28.723
                                                       0.000
                                                                 0.452
                                                                           0.895
     AG =~
##
##
       Α1
                          1.000
                                                                 0.344
                                                                           0.688
##
                (.p5.)
                          1.322
                                    0.088
                                             14.987
                                                       0.000
                                                                 0.455
                                                                           0.991
       A2
##
       ΑЗ
                (.p6.)
                          1.022
                                    0.033
                                             31.242
                                                       0.000
                                                                 0.351
                                                                           0.743
     PR =~
##
##
       ΕP
                          1.000
                                                                 0.511
                                                                           0.735
##
       SP
                (.p8.)
                          0.822
                                    0.049
                                             16.716
                                                       0.000
                                                                 0.420
                                                                           0.656
                (.p9.)
                                    0.114
##
       ΗP
                          1.029
                                              9.019
                                                       0.000
                                                                 0.525
                                                                           0.338
##
       DP
                (.10.)
                                    0.041
                                             17.855
                                                       0.000
                                                                 0.374
                          0.733
                                                                           0.722
##
## Regressions:
##
                       Estimate Std.Err z-value P(>|z|)
                                                                Std.lv Std.all
##
     PR ~
```

```
0P
                (.15.)
                         -0.593
                                    0.053 -11.116
                                                       0.000
##
                                                                -0.457
                                                                          -0.457
                                                       0.000
##
       AG
                (.16.)
                         -0.554
                                    0.058
                                             -9.488
                                                                -0.374
                                                                          -0.374
##
##
  Covariances:
##
                       Estimate
                                  Std.Err z-value P(>|z|)
                                                                Std.lv
                                                                        Std.all
##
     OP ~~
##
       AG
                          0.038
                                    0.007
                                              5.698
                                                       0.000
                                                                 0.277
                                                                           0.277
    .A1 ~~
##
##
      .A3
                          0.066
                                    0.008
                                              7.978
                                                       0.000
                                                                 0.066
                                                                           0.575
##
##
   Variances:
##
                       Estimate
                                 Std.Err z-value
                                                     P(>|z|)
                                                                Std.lv
                                                                        Std.all
##
       OΡ
                          0.155
                                    0.012
                                             12.667
                                                       0.000
                                                                 1.000
                                                                           1.000
##
                          0.118
                                    0.013
       AG
                                              9.279
                                                       0.000
                                                                 1.000
                                                                           1.000
                          0.074
##
      .01
                (.17.)
                                    0.005
                                             14.560
                                                       0.000
                                                                 0.074
                                                                           0.324
                                    0.005
##
      .02
                (.18.)
                          0.079
                                             15.867
                                                       0.000
                                                                 0.079
                                                                           0.370
##
      .03
                (.19.)
                          0.051
                                    0.005
                                              9.610
                                                       0.000
                                                                 0.051
                                                                           0.199
                                    0.009
                (.20.)
                          0.132
##
      .A1
                                             14.287
                                                       0.000
                                                                 0.132
                                                                           0.527
                          0.004
                                    0.012
##
      .A2
                (.21.)
                                              0.312
                                                       0.755
                                                                 0.004
                                                                           0.017
                (.22.)
                          0.100
                                    0.008
##
      .A3
                                             11.834
                                                       0.000
                                                                 0.100
                                                                           0.448
##
      .EP
                (.23.)
                          0.221
                                    0.016
                                             14.050
                                                       0.000
                                                                 0.221
                                                                           0.459
##
      .SP
                (.24.)
                          0.233
                                    0.014
                                             16.496
                                                       0.000
                                                                 0.233
                                                                           0.569
##
                (.25.)
                          2.133
                                    0.106
                                            20.044
                                                       0.000
      .HP
                                                                 2.133
                                                                           0.885
##
      .DP
                (.26.)
                          0.129
                                    0.009
                                             14.562
                                                       0.000
                                                                 0.129
                                                                           0.479
##
      .PR
                          0.145
                                    0.017
                                              8.747
                                                       0.000
                                                                 0.557
                                                                           0.557
##
## R-Square:
##
                       Estimate
##
                          0.676
       01
##
       02
                          0.630
                          0.801
##
       03
##
       Α1
                          0.473
##
       A2
                          0.983
##
       ΑЗ
                          0.552
##
       ΕP
                          0.541
##
       SP
                          0.431
##
       ΗP
                          0.115
##
       DP
                          0.521
##
       PR
                          0.443
# Model comparison
anova(model5.fit, model6.fit)
## Chi-Squared Difference Test
##
##
                          BIC Chisq Chisq diff Df diff Pr(>Chisq)
               Df
                    AIC
## model5.fit 79 11214 11361 209.00
                                                        2
## model6.fit 81 11210 11348 209.24
                                          0.2392
                                                               0.8873
```

#### R session info

## sessionInfo() ## R version

```
## R version 3.6.3 (2020-02-29)
## Platform: x86_64-apple-darwin15.6.0 (64-bit)
## Running under: macOS Sierra 10.12.6
## Matrix products: default
           /Library/Frameworks/R.framework/Versions/3.6/Resources/lib/libRblas.0.dylib
## LAPACK: /Library/Frameworks/R.framework/Versions/3.6/Resources/lib/libRlapack.dylib
##
## locale:
## [1] en US.UTF-8/en US.UTF-8/en US.UTF-8/c/en US.UTF-8/en US.UTF-8
## attached base packages:
## [1] stats
                 graphics grDevices utils
                                                datasets methods
                                                                    base
## other attached packages:
## [1] corrplot_0.84
                       MPsychoR_0.10-7 semPlot_1.1.2
                                                        lavaan_0.6-5
##
## loaded via a namespace (and not attached):
##
     [1] nlme_3.1-144
                             RColorBrewer_1.1-2
                                                  mi_1.0
##
     [4] tools_3.6.3
                             backports_1.1.6
                                                  R6_2.4.1
##
     [7] d3Network_0.5.2.1
                             rpart_4.1-15
                                                  Hmisc_4.3-1
##
   [10] colorspace_1.4-1
                             nnet_7.3-12
                                                  tidyselect_1.0.0
##
    [13] gridExtra_2.3
                             mnormt_1.5-7
                                                  compiler_3.6.3
##
   [16] qgraph_1.6.5
                             fdrtool_1.2.15
                                                  htmlTable_1.13.3
##
   [19] regsem 1.5.2
                             scales 1.1.0
                                                  checkmate 2.0.0
   [22] psych_1.9.12.31
                             pbapply_1.4-2
                                                  sem_3.1-9
   [25] stringr_1.4.0
                             digest_0.6.25
                                                  pbivnorm 0.6.0
##
  [28] foreign_0.8-75
                             minqa_1.2.4
                                                  rmarkdown_2.1
## [31] base64enc_0.1-3
                             jpeg_0.1-8.1
                                                  pkgconfig_2.0.3
## [34] htmltools_0.4.0
                             lme4_1.1-23
                                                  lisrelToR_0.1.4
   [37] htmlwidgets 1.5.1
##
                             rlang_0.4.6
                                                  huge_1.3.4
##
  [40] rstudioapi_0.11
                             gtools_3.8.1
                                                  acepack_1.4.1
   [43] dplyr_0.8.5
                             zip_2.0.4
                                                  magrittr_1.5
   [46] OpenMx_2.17.3
##
                             Formula_1.2-3
                                                  Matrix_1.2-18
##
   [49] Rcpp_1.0.4.6
                             munsell_0.5.0
                                                  abind_1.4-5
  [52] rockchalk_1.8.144
                             lifecycle_0.2.0
                                                  whisker_0.4
                                                  carData_3.0-3
   [55] stringi_1.4.6
                             yaml_2.2.1
##
   [58] MASS_7.3-51.5
                             plyr_1.8.6
                                                  matrixcalc_1.0-3
##
   [61] grid_3.6.3
                             parallel_3.6.3
                                                  crayon_1.3.4
   [64] lattice_0.20-40
                             kutils_1.69
                                                  splines_3.6.3
   [67] knitr_1.28
                             pillar_1.4.3
                                                  igraph_1.2.5
##
   [70] rjson_0.2.20
                             boot_1.3-24
                                                  corpcor_1.6.9
##
   [73] BDgraph_2.62
                             codetools_0.2-16
                                                  reshape2_1.4.4
  [76] stats4 3.6.3
                             XML 3.99-0.3
                                                  glue 1.4.0
   [79] evaluate_0.14
                             latticeExtra_0.6-29 data.table_1.12.8
##
##
   [82] png_0.1-7
                             vctrs_0.2.4
                                                  nloptr_1.2.2.1
##
  [85] gtable_0.3.0
                             purrr_0.3.4
                                                  assertthat_0.2.1
  [88] ggplot2 3.3.0
                             xfun 0.13
                                                  openxlsx 4.1.4
                                                  Rsolnp_1.16
##
   [91] xtable_1.8-4
                             coda_0.19-3
```

## [94] survival\_3.1-8 glasso\_1.11 truncnorm\_1.0-8
## [97] tibble\_3.0.1 arm\_1.10-1 cluster\_2.1.0
## [100] statmod\_1.4.34 ellipsis\_0.3.0