

Abstract

Lorem Ipsum is simply dummy text of the printing and typesetting industry. Lorem Ipsum has been the industry's standard dummy text ever since the 1500s, when an unknown printer took a galley of type and scrambled it to make a type specimen book. It has survived not only five centuries, but also the leap into electronic typesetting, remaining essentially unchanged. It was popularised in the 1960s with the release of Letraset sheets containing Lorem Ipsum passages, and more recently with desktop publishing software like Aldus PageMaker including versions of Lorem Ipsum.

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Introduction

The Generalizability Challenge

Work in progress, just a placeholder for now: Karl Popper once described science as the art of “systematic over-simplification.” This term ironically yet accurately describes the very basic cycle of empirical research, where we lay out general claims about the world as hypotheses, translate them into measurable constructs, and choose how to gather data from certain populations, which finally, in turn, updates our beliefs about general verbal claims about the world. One core challenge in every research endeavor is mapping the general to the specific when designing and conducting a study, or from the specific and empirical to the verbal and general when interpreting the results. This mapping appears to be the crux of most research and is where most, if not all, of a researcher’s degrees of freedom lie. Divergences in these mappings can be the source of ambiguity and verbal disputes. When differences in mappings from the verbal plane are not recognized or lack transparency, persistent and seemingly unresolvable disagreements in the general and verbal domains can occur. This challenge transfers to Monte Carlo simulation studies. These are commonly used tools to test statistical methods in simulated data to evaluate any method against a known ground truth. As it is impossible to simulate and test every possible data and analysis model combination, researchers are confronted with a multitude of degrees of freedom and decisions about what “prototypical” models to test in which “prototypical” data and settings. Especially the comparison of different methods in their “general” applicability and performance for various research settings is prone to conflicting verbal claims based on diverging simulation decisions. Biases for a specific method developed by one researcher might additionally amplify these divergences, not only at the step of interpreting results but importantly also when designing a simulation.

Adversarial Collaboration

To address these challenges of entrenched disagreements, the practice of adversarial collaboration has been proposed to unveil discrepancies in underlying methodological decisions and assumptions. It was famously pioneered by Ralph Hertwig and Daniel Kahneman, who tried to settle a persistent scientific disagreement about frequency representation and consulted Barbara Mellers as a neutral arbiter. Today, it is recognized as a potent tool in the social empirical research community. The basic idea is for two researchers in disagreement to first identify a general verbal dispute and agree on a research question to settle the debate. Based on this, they collaboratively work on operationalizing, testing, and interpreting this verbal claim. This process aims to unveil and concretize underlying disagreements and thus reduce ambiguity and increase generalizability. In this project, we aimed to transfer the concept of adversarial collaboration from the empirical

domain to Monte Carlo simulation studies and assess its feasibility and viability in a case study in this context. To conduct such an exemplary adversarial collaboration, we first need a framework that structures the collaborative process tailored to the outline of simulation studies.

SAM vs. SEM - a Case Study

Traditional SEM methods, like maximum likelihood estimation, optimize all parameters of a model simultaneously under the assumption of multivariate normality. While powerful and although robust estimation techniques relax the normality assumption, all system wide estimators suffer from several shortcomings, they often face issues such as non-convergence, improper solutions (with parameters out of definitional range), and biases from local measurement misspecifications that affect the entire model. They also typically require large sample sizes for adequate performance, especially in complex models.

To conduct an adversarial collaboration in the context of simulation studies...

Methods

A Framework for Adversarial Collaboration

We developed a specific adversarial simulation framework and structured the collaboration into two rounds. In the first round, each collaborator independently conducts a separate simulation study. In the second round, they come together to work on a joint study, building on the findings from the first round. This two-step approach is designed to highlight differences in a systematic way and to establish a virtual foundation for collaboration before engaging in a joint effort in our case study.

Individual Simulation Studies

Studies by Collaborator A (Kriegmair)

The methodological setup of my individual simulation studies follows the structure we established for our *adversarial simulation* framework to facilitate stepwise collaboration. It is based on a preregistered protocol but includes some deviations from the preregistration ([See Appendix A](#) for the full protocol and all deviations from the preregistration). In the initial phase of our case study, I independently conducted two separate simulation studies without my collaborator's involvement with the goal to conceptually replicate the findings regarding SAM compared to standard SEM estimation of Rosseel & Loh (2022) and Dhaene & Rosseel (2023). However, there

are several differences in the design and setup of the studies compared to the original studies as outlined below.

Aims, objectives and research questions Both studies aimed to evaluate the performance of traditional SEM (with maximum likelihood) compared to global SAM (gSAM), local SAM with maximum likelihood (lSAM-ML), and local SAM with unweighted least squares (lSAM-ULS) under various conditions. The two research questions we jointly established prior to conducting the studies served as general basis for both studies:

1. How do SAM and traditional SEM methods (including ML and ULS) compare in terms of bias, Mean Squared Error (MSE), and convergence rates in small to moderate samples?
2. What is the impact of model misspecifications, such as residual correlations and cross-loadings, on the performance of SAM compared to traditional SEM methods?

Population Models and Data Generation Mechanisms

Study 1 Data were generated based on a 5-factor population structural model with 3 indicators for each factor. Four different models were simulated (see Figure 1). In line with Rosseel & Loh (2022) this model design was chosen to represent a realistic model with sufficient complexity to pose a challenge for the estimation methods, especially in the presence of misspecifications:

- Model 1.1: Correctly specified model.
- Model 1.2: Misspecified with cross-loadings in the population model that are ignored in the estimation model (model 1.1)
- Model 1.3: Misspecified with correlated residuals and a reversed structural path between the third and fourth latent factors in the population model that are ignored in the estimation model (model 1.1)
- Model 1.4: Misspecified with a bidirectional structural relation between factors 3 and 4 specified as only one directional

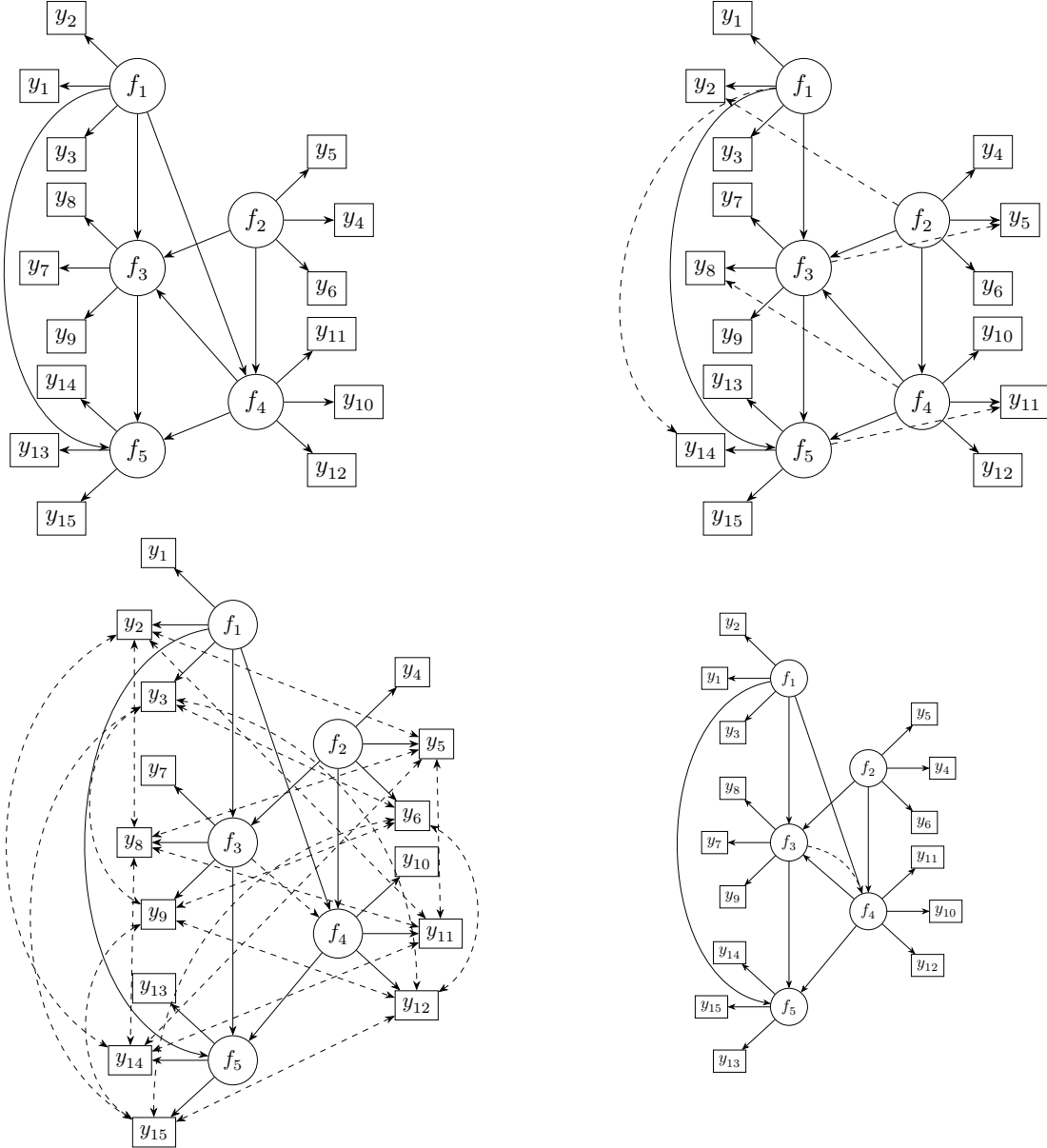
Factor loadings were fixed across all reliability conditions, with the first indicator of each factor serving as the scaling indicator ($\lambda = 1.0$), and the other two indicators having loadings of 0.7. Indicator reliability levels were manipulated by adjusting the measurement error variances in the Θ matrix. Specifically, the a reliability value was set at different levels (low = 0.3, moderate = 0.5 or high = 0.7) to compute the respective error variances on the diagonal of Θ : $\Theta^* = \text{Var}(\eta)\Lambda^T \times \frac{1}{r-1}$.

To investigate additional possible and realistic scenarios beyond the ones studied by Rosseel & Loh (2022) model 1.3 included a combination of measurement and structural misspecifications as opposed to only measurement misspecifications to introduce an even more severely misspecified model under which SAM methods might perform even better than traditional SEM. Further, model

1.4 included a (not estimated) bidirectional structural relation between factors 3 and 4 as opposed to the unidirectional reversed one. For all models, the population-level values of the structural parameters were set to 0.1.

Figure 1

Population Model Variations of Study 1



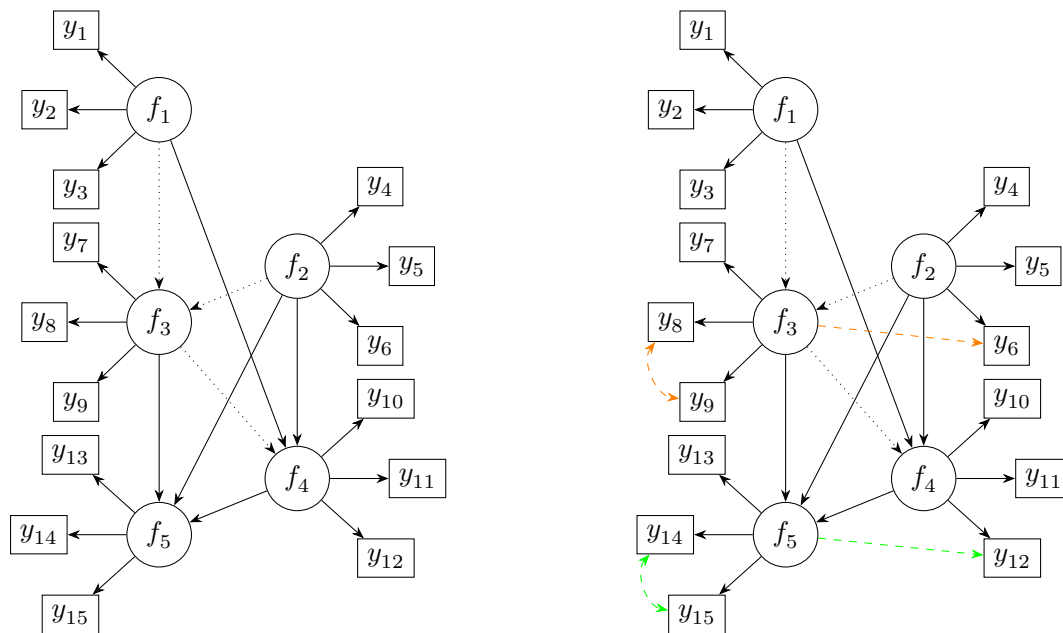
Note. Error terms are not explicitly shown in the figure. Dashed lines represent relations omitted in the estimation model present in the population model.”

Study 2 Data were generated based on a 5-factor population structural model with three indicators for each factor with loadings set to 1, 0.9 and 0.8 for each factor and reliability modulated like in study 1. Regression weights were set to either 0.183 and 0.224 (low) or 0.365 and 0.447 (medium). This should represent varying variance explained (R^2) by the endogenous factors set at

low ($R^2 = 0.1$) or medium ($R^2 = 0.4$). Note however that the computation of this was a simplification and does not accurately result in said R^2 values. The aim here was only to generally modulate between lower and higher regression weights. The population models resulted in the following model types with varying misspecification in the estimation model: (1) Structural misspecification with falsely specified paths in the estimation model absent in the population model (See Figure 2). (2) correlated residuals and a factor cross-loading in either the exogenous, endogenous part of the model or both with falsely specified paths in the estimation model absent in the population model (see Figure 2). To enable the analysis of the impact of falsely specified paths in the estimation model that are not present in the population model and how well the different methods recover these non-existing relations both population models included several such misspecifications in addition to the measurement misspecifications evaluated by Dhaene & Rosseel (2023).

Figure 2

Population Model Variations of Study 2



Note. Error terms are not explicitly shown in the figure. Dotted paths represent relations specified in the estimation model not present in the population model. For the model on the right, orange lines represent misspecifications in the exogenous part of the model, and green lines represent misspecifications in the endogenous part. These types of misspecifications result in different realizations of the model when they are modulated as factors of misspecification (endogenous, exogenous or endo- and exogenous) in study 2 but are subsumed under one model here.

Experimental Design of simulation procedures

Study 1 Study 1 varied three main conditions: (1) sample sizes of small ($N = 100$), moderate ($N = 400$), and large ($N = 6400$); (2) Indicator reliability of low ($= 0.3$), moderate (0.5), high

(= 0.7); (3) Model specifications: correctly specified model and misspecified with not specified cross loadings in the population model (see figure 2), misspecified with not-specified correlated residuals and a reversed structural path between the the third and the fourth latent factor in the population model (see figure 3) and a recursive structural relation between factor 3 and 4 in the population specified as only one directional (see figure 4).

Study 2 Study 2 varied five conditions: (1) sample sizes: small ($N = 100$), medium ($N = 400$), and large ($N = 6400$). (2) Variance explained by endogenous factors: low ($R^2 = 0.1$) and medium ($R^2 = 0.4$). (3) Indicator reliability: low (0.3), moderate (0.5), and high (0.7). (4) Model misspecifications: varying the population model by omitting a residual covariance and a factor cross-loading in different parts of the model. (5) Number of measurement blocks: separate measurement model per latent variable ($b = 5$) and joint measurement model for all exogenous variables ($b = 3$) for the local SAM condition (ISAM-ML).

Method Selection Both studies compared the performance of four estimation methods: Traditional SEM with maximum likelihood (ML), Global SAM with maximum likelihood (gSAM), Local SAM with maximum likelihood (ISAM-ML), Local SAM with unweighted least squares (ISAM-ULS).

Performance Measures For both studies convergence rates were tracked via lavaan’s built-in function that indicates convergence. Further, improper solutions, converged models that showed negative variances (as the only type of improper solution present), were tracked via lavaan warning messages. Next of all converged and proper solutions bias ($\bar{T} - \theta$), and RMSE ($\sqrt{\frac{1}{K} \sum_{k=1}^K (T_k - \theta)^2}$) where T_k is the estimated parameter, \bar{T} the mean of the estimated parameters and θ the true parameter value, and K is the number of replications computed. For comparability across varying regression weights for study 2, relative bias ($\frac{\bar{T} - \theta}{\theta}$) and relative RMSE ($\sqrt{\frac{(\bar{T} - \theta)^2 + S_T^2}{\theta^2}}$) were computed. Monte Carlo standard errors (MCSE) were computed for bias and RMSE as well as relative bias and relative RMSE: $\sqrt{\frac{S_T^2}{K}}$ and $\sqrt{\frac{S_T^2}{K\theta^2}}$ for bias and relative bias, and $\sqrt{\frac{K-1}{K} \sum_{j=1}^K (RMSE_{(j)} - RMSE)^2}$ and $\sqrt{\frac{K-1}{K} \sum_{j=1}^K (rRMSE_{(j)} - rRMSE)^2}$ for RMSE and relative RMSE.

Software All analyses were conducted in R Core Team (2023). Simulation and estimation was done using Rosseel (2012). To ensure reproducibility and avoid synchronization in parallelized a pre-generated list of seeds was used for all replications. For further details and a complete list of libraries and dependencies, visit <https://github.com/valentinkm/AdversarialSimulation>.

Analysis and Interpretation plan Similar to the studies by Rosseel & Loh (2022) and Dhaene & Rosseel (2023) results were interpreted by descriptively comparing the performance measures of the different estimation methods under varying sample sizes, indicator reliability levels, and model

misspecifications without predetermined cut-off values or critical distances. Performance metric values were aggregated across all parameters excluding the misspecified parameters (present in the population but not in the estimation model).

Studies by Collaborator B (Kosanke)

Here Kosanke's studies are presented verbatim from his report (Git commit SHA [3e7f706](#)):
The structure of this section closely aligns to our agreed upon structure of simulation studies [...]. In a first step, I published a simulation protocol containing all the planned analysis to be replicated from the original paper by Robitzsch (2022). This protocol can be accessed here: https://github.com/lkosanke/AdversarialSimulation/blob/main/LK/simulation_protocol.pdf.

Aims, objectives and research questions *For my individual study, I replicated parts of Robitzsch (2022) that were relevant to our two substantive research questions. Overall, I conducted 6 simulation studies.*

Population Models and Data Generation Mechanisms *The most important details with regards to the population models and data-generating mechanisms are visible in Table 7. With regards to the population models, all factors in all studies loaded onto 3 indicators each. I chose the population values to align with the original paper by Robitzsch (2022). The multivariate normally distributed data was generated parametrically, based on a specified population model. All simulations were conducted using seeds to allow for the reproducibility of results. For more details on the exact values of each study, see the simulation scripts in the Github repository.*

Figure 3

Overview of Simulation Studies Conducted by Kosanke

Study	Model	Correct model included?	Unmodelled RC	Unmodelled CL	N Sizes	φ/β	λ
Study 1	2-factor-CFA	Yes	1 and 2, both pos. and neg.	x	7	$\varphi = 0.6$	Fixed
Study 1b	2-factor-CFA	Yes	x	x	2	$\varphi = 0.2 - 0.8$	Varied
Study 2	2-factor-CFA	x	x	1 and 2, both pos. and neg.	7	$\varphi = 0.6$	Fixed
Study 3	2-factor-CFA	x	1, pos.	1, pos.	7	$\varphi = 0.6$	Fixed
Study 4	5-factors	Yes	20, all pos.	5, all pos.	7	$\beta = 0.1$	Fixed
Study 4a	5-factors	x	20, all pos.	5, all pos.	7	$\beta = 0.1 - 0.4$	Fixed

Note. Φ : factor correlation, N : sample size, λ : factor loading, σ : residual variance, τ : factor variance, RC : residual correlations, CL : cross-loadings, CFA : confirmatory factor analysis, β : regression coefficient between factors.

Experimental Design of simulation procedures Overall, 3 different types of factors were varied that can be deduced from Table 7 and are detailed again in the simulation scripts provided. Firstly, I varied the sample size in all studies, ranging from $N = 50$ to 100.000. I included a smaller sample size $N=50$ for all studies, to be able to answer our substantive research questions in more detail. Study 1b explicitly investigated the small sample bias of LSAM estimation in low sample sizes. Thus, only $N=50$ and $N=100$ were present in this study. Additionally, I varied the amount of misspecification in all studies, either via different numbers of unmodelled residual correlations, cross-loadings, or both. Thirdly, in Studies 1b and 4a, I varied the population values for three model parameters (ϕ , β and/ or λ). Besides studies 1 and 2, I implemented full factorial designs. In Studies 1 and 2 I omitted conditions where both one positive and one negative value would be present. I hypothesize that this was done in Robitzsch (2022) to avoid cancellation of biases, but the authors did not give reasoning for this decision themselves. In Studies 4 and 4a I investigated the differential performance of the estimators in a model that included a non-saturated structural model (i.e. regressions between some of the factors). These studies were replications not only of the paper by Robitzsch (2022), but of the first paper on the SAM approach by Rosseel & Loh (2022). In contrast to the other studies, studies 4 and 4a differed in the way the misspecification variation was labelled in Robitzsch (2022). Instead of varying a factor misspecification as in the previous study, they varied 3 different data-generating mechanisms (DGM's) as a whole. Thus the conditions are labelled differently: DGM 1 contained no misspecification. DGM 2 contained 5 cross-loadings in the data-generating model, that were not modelled in the estimated models. DGM 3 contained 20 residual correlations that were not modelled in the models. I extended them to investigate the interaction of β and N for the 5-factor regression model, as this again was of interest for our substantial research questions. Additionally, I omitted the inclusion of DGM 1 in Study 4a, as it neither contained misspecification (which is central to our research question), nor did it lead to interesting results in the original study.

Method Selection In terms of estimation methods, I used constrained SEM maximum-likelihood (SEM-ML) and unweighted-least-squares estimation (SEM-ULS), so that loadings and variance parameters were given the constraints that they had to be positive and larger than 0.01. Additionally, I implemented local-SAM (LSAM) and global-SAM (GSAM) estimation, in both maximum-likelihood (LSAM-ML/ GSAM-ML), and unweighted-least-squares estimation (GSAM-ML/ GSAM-ULS) contexts. Exceptions were studies 1b, 4 and 4a, where only LSAM was

investigated, as results did not really differ between the two different SAM-methods (Robitzsch, 2022).

Performance Measures I calculated the bias and RMSE of the estimated factor correlations in all studies, as well as the standard deviation of the one factor correlation present in Studies 1,2 and 3. For the type of bias calculated, I oriented on Robitzsch (2022), besides in Study 1b. Thus, I calculated average relative bias in Studies 1, 2 and 3, and average absolute bias in Studies 1b, 4 and 4a. In Study 1b, I took the absolute value to see if negative and positive biases canceled each other out in the original study for conditions with lower phi values. In addition to what was done in Robitzsch (2022), I calculated confidence intervals for the bias estimates, but omitted them in the results tables for presentation purposes. The exact computation of the performance measures is detailed in the simulation scripts and results.pdf file in my sub-folder of the Github repository. I did not include a detailed mechanism to capture model convergence as detailed in the first substantive research question. As Robitzsch (2022) argued in their paper, and was shown already in other simulations, using constrained maximum likelihood estimation should resolve convergence issues of classical maximum likelihood estimation in smaller samples (Lüdtke et al., 2021; Ulitzsch et al., 2023). I did include, however, a mechanism to track the total number of warnings for each estimation and compare it to the total number of estimations as a sanity check.

Software All analyses were conducted in R (R Core Team, 2023). I used the packages lavaan, purrr, tidyverse, furrr to conduct the simulations, as well as knitr and kableExtra for presenting the results (Rosseel, 2012; Vaughan & Dancho, 2022; Wickham et al., 2019; Wickham & Henry, 2023; Xie, 2024; Zhu et al., 2024).

Analysis and Interpretation plan For the interpretation of results, I oriented on cut-offs that were used in the original paper by Robitzsch (2022). For bias, I interpreted differences of 0.05 or higher as substantial. For SD, I explicitly mentioned percentage reductions of more or equal to 5%. For RMSE, the same interpretation was used for differences of 0.03 or higher. The simulation was repeated 1500 times for each Study.

Joint Simulation Study

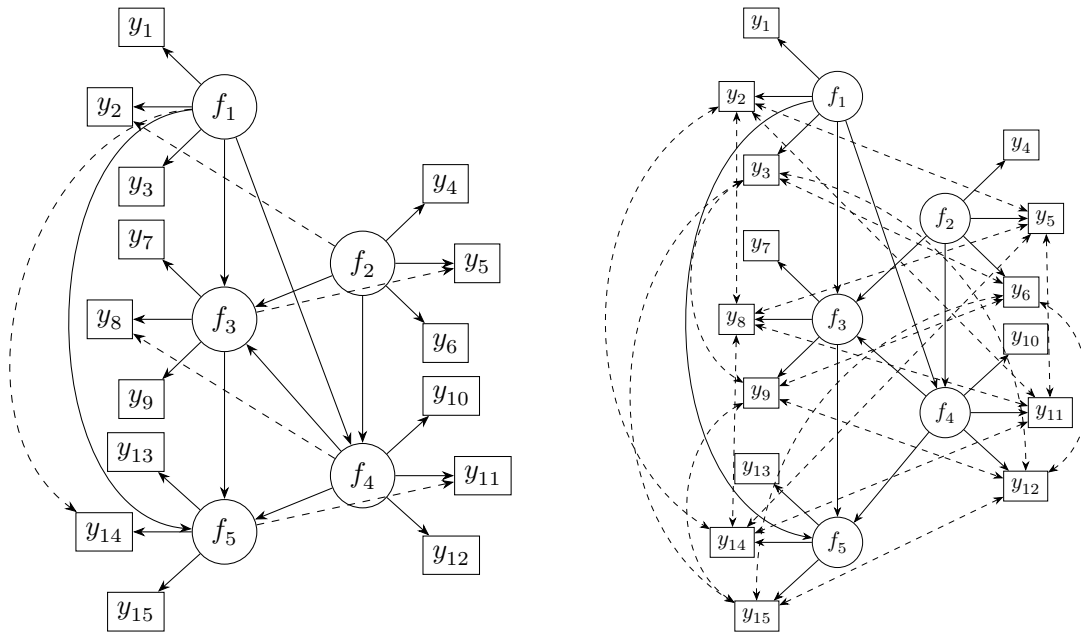
After collaborating based on the individually conducted studies and the respective results, we did not jointly arrive at the conclusion that conducting a collaborative simulation study as planned was warranted. However I identified several reasons for setting up another simulation. Firstly, to test and evaluate the viability and technical feasibility of AC for simulation studies, setting up a study based on the individual studies, their results and with Kosanke can provide valuable...

Aims, objectives and research questions Following our framework for collaboration the research questions for the joint study remains the same as specified prior to the individual studies.

Population Models and Data Generation Mechanisms As in study 1 and 2 data for study 3 was generated based on a 5-factor population structural model with 3 indicators for each factor. Factor loadings and indicator reliability was computed in the same way as in study 1. Two different population models were simulated that resulted in misspecifications of either omitted crossloadings (model 3.1) or omitted correlated residuals (model 3.2). The population-level values of the structural parameters were set to 0.1. Reliability levels were manipulated as in Study 1. The omitted crossloadings (see figure 7) could either be all positive or negative and were set to be 10% lower in absolute values than the factor loadings. Correlated residuals were also either all positive or all negative and were set to not exceed a factor of 0.6 of the residual variances of the indicators.

Figure 4

Population Model Variations for Study 3



Note. Error terms are not explicitly shown in the figure. Dashed lines represent relations omitted in the estimation model present in the population model. Unspecified crossloadings and correlated residuals could be either positive or negative resulting in 2 modulations of model 3.1 and 3.2 in the study.

Experimental Design of simulation procedures The joint study varied three conditions: (1) sample sizes of very small ($N = 50$), small ($N = 100$) or moderate ($N = 400$). (2) Indicator reliability of low ($= 0.3$), moderate (0.5) or high ($= 0.7$); (3) Model misspecifications with

not-specified cross loadings in the population model that were positive or negative (see figure) or not-specified correlated residuals in the population model that were positive or negative (see figure 8).

Method Selection To address the question ...

Performance Measures

Software To fully evaluate the effect of bound SEM on convergence convergence rate and rate of proper solutions were tracked condition wise (Kriegmair's individual studies).

Analysis and Interpretation plan The analysis was conducted largely in the same way as in the individual studies

Results

Individual Simulation Studies

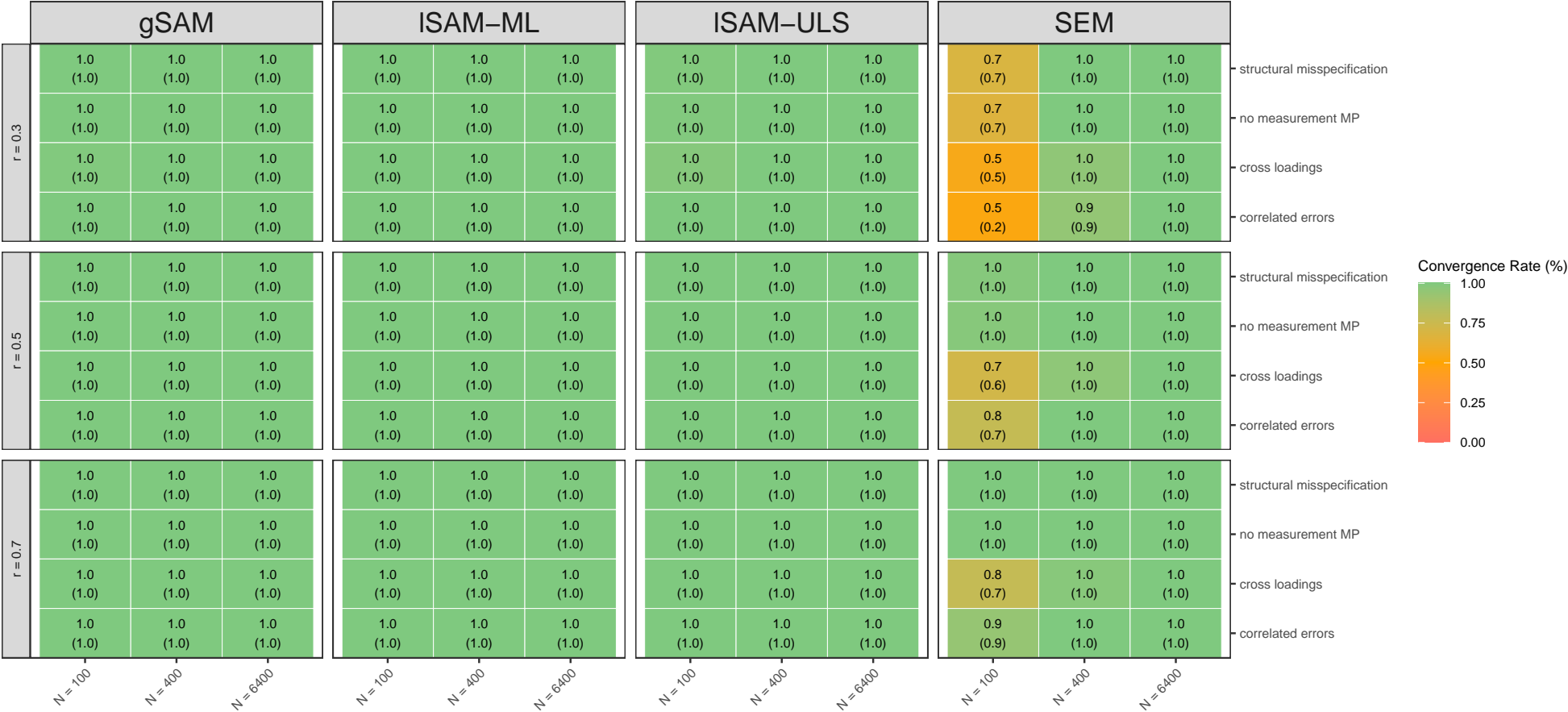
Results of Collaborator A (Kriegmair)

Study 1 There were no convergence issues for all SAM methods (gSAM, lSAM ML, and ULS) with a convergence rate of 100% and no improper solutions across all conditions, even in small samples with low reliability. Standard SEM demonstrated severe convergence issues, particularly in small samples with low to moderate reliability. The convergence rate was as low as 50%, with 50% of the solutions being improper, especially under the challenging condition of cross-loading misspecification (see Figure 5). Next, the bias of the path coefficient estimates averaged across each model in absolute values showed that in small to medium sample sizes with low to moderate reliability, all SAM methods were closer to the true parameters than standard SEM. This difference was especially pronounced under omitted cross-loadings in the analysis model. Large sample sizes and high reliability conditions showed the least bias, with no differences observed between the methods (see Figure 6). Further, among the different SAM methods, there was no difference between gSAM and lSAM-ML, while lSAM-ULS performed slightly worse. This pattern was consistent with the RMSE of the path coefficients for which SAM methods showed lower values than standard SEM in small to medium sample sizes with low to moderate reliability, also indicating higher overall accuracy for SAM methods in challenging conditions (see Figure B1). In contrast to the bias, the RMSE showed that lSAM-ML performed better than gSAM and lSAM-ULS under cross-loading and structural misspecifications. However, SAM methods, even though outperforming standard SEM under omitted cross-loadings, still showed substantial deviations in this condition (with bias values between 69% and 77% of the true value for SAM-ML) and inaccuracy (with RMSE values between 86% and 277% of the true value for

SAM-ML). Additionally, while an increase in sample size led to lower RMSE values for all methods, bias only decreased for standard SEM in larger samples, whereas SAM methods showed a slight increase in bias with larger samples with measurement misspecifications in low and moderate reliability.

Figure 5

Convergence Rate and Rate of Proper Solutions in Study 1



Note. Convergence and proper solutions (in parentheses) rates across sample sizes (N), reliability (r), and model misspecifications for global SAM (gSAM), local SAM with Maximum Likelihood (ISAM-ML), Unweighted Least Squares (ISAM-ULS), and SEM.

Figure 6

Mean Average Bias of Regression Parameters in Study 1

	gSAM			ISAM-ML			ISAM-ULS			SEM			
r = 0.3	0.007	0.001	0.000	0.007	0.001	0.000	0.003	0.001	0.000	0.019	0.003	0.000	no MP
	(±0.003)	(±0.001)	(±0.000)	(±0.002)	(±0.001)	(±0.000)	(±0.003)	(±0.001)	(±0.000)	(±0.004)	(±0.001)	(±0.000)	
	0.068	0.076	0.078	0.069	0.075	0.077	0.080	0.078	0.080	0.182	0.140	0.126	cross loadings
	(±0.004)	(±0.001)	(±0.000)	(±0.003)	(±0.001)	(±0.000)	(±0.004)	(±0.001)	(±0.000)	(±0.010)	(±0.002)	(±0.000)	
	0.056	0.054	0.052	0.056	0.054	0.052	0.055	0.053	0.052	0.040	0.051	0.052	correlated errors
	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.004)	(±0.001)	(±0.000)	
	0.007	0.007	0.006	0.007	0.007	0.006	0.006	0.006	0.006	0.018	0.008	0.006	structural MP
	(±0.004)	(±0.001)	(±0.000)	(±0.002)	(±0.001)	(±0.000)	(±0.004)	(±0.001)	(±0.000)	(±0.005)	(±0.001)	(±0.000)	
r = 0.5	0.002	0.001	0.000	0.002	0.001	0.000	0.001	0.001	0.000	0.002	0.001	0.000	no MP
	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.002)	(±0.001)	(±0.000)	(±0.002)	(±0.001)	(±0.000)	
	0.064	0.067	0.067	0.063	0.067	0.067	0.067	0.069	0.069	0.123	0.114	0.097	cross loadings
	(±0.002)	(±0.001)	(±0.000)	(±0.002)	(±0.001)	(±0.000)	(±0.002)	(±0.001)	(±0.000)	(±0.003)	(±0.001)	(±0.000)	
	0.033	0.031	0.031	0.033	0.031	0.031	0.030	0.031	0.031	0.028	0.030	0.031	correlated errors
	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.003)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	
	0.007	0.007	0.006	0.007	0.007	0.006	0.007	0.007	0.006	0.008	0.007	0.006	structural MP
	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.002)	(±0.001)	(±0.000)	(±0.002)	(±0.001)	(±0.000)	
r = 0.7	0.001	0.001	0.000	0.001	0.001	0.000	0.001	0.001	0.000	0.001	0.001	0.000	no MP
	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	
	0.049	0.051	0.051	0.049	0.051	0.051	0.051	0.052	0.052	0.064	0.064	0.062	cross loadings
	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.002)	(±0.001)	(±0.000)	
	0.017	0.016	0.016	0.017	0.016	0.016	0.016	0.016	0.016	0.015	0.016	0.016	correlated errors
	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	
	0.006	0.007	0.006	0.006	0.007	0.006	0.006	0.007	0.006	0.006	0.007	0.006	structural MP
	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	(±0.001)	(±0.001)	(±0.000)	
	100	400	6400	100	400	6400	100	400	6400	100	400	6400	

Note. Mean absolute bias averaged (in absolute values) over all parameters with true value of 0.1 in one model for sample sizes (N), reliability (r), and misspecifications for global SAM (gSAM), local SAM with Maximum Likelihood (ISAM-ML), Unweighted Least Squares (ISAM-ULS) and SEM. Monte Carlos Standard Errors (MCSE) are shown in parentheses for each value.

Study 2 The pattern of results from study 1 was consistent with the findings of study 2, with some additional insights regarding the study-specific conditions. Firstly, as in study 1, there was a 100% convergence rate and rate of proper solutions for all SAM methods across all conditions, even in small samples with low reliability. Standard SEM, in contrast, showed severe convergence issues and frequent improper solutions in small samples with low reliability, with exogenous misspecifications being more challenging than endogenous misspecifications (see Figure B2).

The relative bias of the correctly specified path coefficient estimates averaged across each model in absolute values in study 2 showed again that in small to medium sample sizes with low to moderate reliability, all SAM estimations were closer to the true parameters than standard SEM. This increased performance of SAM was present only for gSAM and l-SAM across all item reliability levels with separate measurement blocks for each factor ($b = 5$), indicating that joining measurement models in lSAM for exo- and endogenous factors ($b = 3$) was disadvantageous. All methods performed worse for lower variance explained by the structural model in low and moderate reliability and measurement misspecifications except SAM methods (with $b = 5$ and gSAM). The average relative RMSE values of the path coefficients paint a similar picture. Here, too, lower R^2 values were more challenging. Other than for the bias, exogenous misspecifications were more challenging than endogenous misspecifications. Further, gSAM and lSAM-ML with five measurement blocks (here not ULS) produced notably lower RMSE values than standard SEM; however, only in small and medium samples with low item reliability present. As all population models included structural misspecifications in study 2, there was also a slight advantage visible in low sample size and low reliability without measurement misspecification, indicating that SAM methods are also more robust to the impact of falsely specified paths not present in the population on the estimation of the remaining correctly specified parameters. Figure B5 shows the absolute bias of the parameters misspecified (excluded from the results presented above to avoid distortion of relative metric values by parameters with a true value of 0), indicating that also such parameters are recovered more accurately by SAM methods than standard SEM but only if measurement misspecifications are present.

<https://github.com/lkosanke/AdversarialSimulation/blob/main/LK/results.pdf>. The repository `readme.md` contains a detailed explanation of how the analyses were implemented and how they can be reproduced. In this section, I will focus on the most important results only. For the most part, results from Robitzsch (2022) have been successfully replicated: I did not observe substantial convergence issues in any study. Across studies, as in the original paper, SAM did not generally outperform SEM in small to moderate samples. SAM exhibited a negative small sample bias that made SAM appear superior in conditions with unmodelled positive cross-loadings and residual correlations. This bias was especially strong for lower λ and higher ϕ or β values. Going ahead of what was investigated in Robitzsch (2022), I found that this bias is also present in models with lower ϕ or β values. Thus, it cannot be concluded that SAM is more robust in models with non-saturated structural parameters. If there was no misspecification or unmodelled negative cross-loadings and residual correlations, SAM tended to perform worse than traditional SEM, as far as can be concluded from my results.

Convergence As Robitzsch (2022) argued in their paper, I did not expect convergence issues due to constrained ML estimation that only allows for positive variances and loadings. Nevertheless, I captured all messages, warnings and errors that occurred during the simulations. No messages and errors were present in any of the studies. Multiple warnings were observed in the first 4 simulations, some of them referring to potential problems with convergence. Overall, the number of these warnings was very small compared to the total number of estimations performed. They amounted to between 0.5-1.8%. In studies 4 and 4a, an even smaller number of warnings was present, amounting to problems in 0.02% of estimations in study 4 and 0.1% in study 4a. These warnings referred to potential problems with positive definite matrices and model identification. In total, these numbers are negligible in size and align with the report of Robitzsch (2022), that convergence issues were not substantial for my estimations. Additionally, a larger number of warnings was present with regards to the computation of fit indices in these final two studies. As we were not interest in fit indices in our research question, they were not relevant for our purposes. A detailed analysis of all the warnings was conducted in the results.pdf* document in my sub-folder of the Github repository.*

Conditions without misspecification Tables 8 and 9 show the most relevant results of Studies 1 and 4 where I investigated the comparative performance of SAM vs. traditional SEM estimation under correctly specified models. Here it became apparent, that in absence of misspecification, none of the two estimation methods clearly outperformed the other. In Study 4a, only slight differences could be observed in terms of bias and RMSE between LSAM- and classical ML-estimation. In Study 1, both SEM outperformed all SAM estimators in samples of $N=50-500$. This was true for both relative bias and RMSE, and visible for the former in Table 9. Here, SAM's negative small sample bias is already visible as well.

Table 1

Study 4 (Kosanke): RMSE for DGM 1 (without misspecification).

Method/Metric	Sample Size						
	50	100	250	500	1000	2500	100000
SEM ML	0.188	0.123	0.075	0.051	0.037	0.023	0.004
SEM ULS	1.062	0.128	0.077	0.053	0.037	0.023	0.004
LSAM ML	0.165	0.115	0.072	0.050	0.036	0.023	0.004

Note. SEM ML = Maximum-likelihood estimation, SEM ULS = Unweighted-least-squares estimation, LSAM ML = Local-SAM-maximum-likelihood estimation.

Table 2

Study 1 (Kosanke): Relative bias in conditions without misspecification.

Method/Metric	Sample Size						
	50	100	250	500	1000	2500	100000
SEM ML rel bias	-0.045	-0.011	0.001	-0.003	0.003	-0.002	-0.000
SEM ULS rel bias	0.024	0.022	0.012	0.002	0.006	-0.001	-0.000
LSAM ML rel bias	-0.394	-0.270	-0.111	-0.056	-0.022	-0.011	-0.000
LSAM ULS rel bias	-0.393	-0.270	-0.111	-0.056	-0.022	-0.011	-0.000
GSAM ML rel bias	-0.394	-0.270	-0.111	-0.056	-0.022	-0.011	-0.000
GSAM ULS rel bias	-0.393	-0.270	-0.111	-0.056	-0.022	-0.011	-0.000

Note. SEM ML = Maximum-likelihood estimation, SEM ULS = Unweighted-least-squares estimation, LSAM ML = Local-SAM-maximum-likelihood estimation, LSAM ULS = Local-SAM-unweighted-least-squares estimation, GSAM ML = Global-SAM-maximum-likelihood estimation, GSAM ULS = Global-SAM-unweighted-least-squares estimation.

Conditions with negatively valenced unmodelled parameters *Studies 1 and 2 explicitly investigated negatively valenced unmodelled parameters in the generating model. In these studies, it became apparent that traditional SEM outperformed SAM estimation. As can be seen in Table 10, both SEM estimators outperformed all four SAM estimators in terms of relative bias with two negative residual correlations present. The same was true in Study 2, in the presence of two negative cross-loadings. In both these cases, bias values overall remained high but substantially less so in the traditional SEM methods. when comparing them in small to moderate sample sizes. Additionally, slight differences between the two approaches arose in these two examples in terms of RMSE, as can be seen in Table 11 for the negative cross-loadings in study 2.*

Conditions with positively valenced unmodelled parameters *In terms of performance for positively valenced cross-loadings and residual correlations, SAM appeared to outperform traditional SEM estimation, but not in all scenarios of interest. Table 12 shows this finding in Study 3, in conditions with both one unmodelled residual correlation and one cross-loading. Only from N=100-1000 did SAM outperform SEM.*

Table 3

Study 1 (Kosanke): Relative bias in conditions with two negative unmodelled residual correlations.

Method/Metric	Sample Size						
	50	100	250	500	1000	2500	100000
SEM ML rel bias	-0.205	-0.175	-0.166	-0.168	-0.161	-0.166	-0.164
SEM ULS rel bias	-0.139	-0.145	-0.159	-0.167	-0.163	-0.170	-0.169
LSAM ML rel bias	-0.498	-0.385	-0.272	-0.225	-0.196	-0.189	-0.180
LSAM ULS rel bias	-0.497	-0.385	-0.272	-0.225	-0.196	-0.189	-0.180
GSAM ML rel bias	-0.497	-0.385	-0.272	-0.225	-0.196	-0.189	-0.180
GSAM ULS rel bias	-0.496	-0.385	-0.272	-0.225	-0.196	-0.189	-0.180

Note. SEM ML = Maximum-likelihood estimation, SEM ULS = Unweighted-least-squares estimation, LSAM ML = Local-SAM-maximum-likelihood estimation, LSAM ULS = Local-SAM-unweighted-least-squares estimation, GSAM ML = Global-SAM-maximum-likelihood estimation, GSAM ULS = Global-SAM-unweighted-least-squares estimation.

Table 4

Study 2 (Kosanke): RMSE in conditions with two negative unmodelled cross-loadings.

Method/Metric	Sample Size						
	50	100	250	500	1000	2500	100000
SEM ML	0.48	0.382	0.257	0.211	0.182	0.172	0.161
SEM ULS	0.477	0.367	0.241	0.205	0.182	0.175	0.166
LSAM ML	0.486	0.421	0.323	0.269	0.232	0.216	0.201
LSAM ULS	0.487	0.421	0.323	0.269	0.232	0.216	0.201
GSAM ML	0.49	0.422	0.323	0.269	0.232	0.216	0.201
GSAM ULS	0.49	0.421	0.323	0.269	0.232	0.216	0.201

Note. SEM ML = Maximum-likelihood estimation, SEM ULS = Unweighted-least-squares estimation, LSAM ML = Local-SAM-maximum-likelihood estimation, LSAM ULS = Local-SAM-unweighted-least-squares estimation, GSAM ML = Global-SAM-maximum-likelihood estimation, GSAM ULS = Global-SAM-unweighted-least-squares estimation.

Table 5

Study 3 (Kosanke): Relative bias in conditions with each one positive unmodelled cross-loading and residual correlation.

Method/Metric	Sample Size						
	50	100	250	500	1000	2500	100000
SEM ML rel bias	0.209	0.270	0.283	0.289	0.289	0.282	0.284
SEM ULS rel bias	0.250	0.284	0.277	0.280	0.279	0.271	0.272
LSAM ML rel bias	-0.232	-0.061	0.127	0.211	0.246	0.261	0.276
LSAM ULS rel bias	-0.229	-0.060	0.127	0.211	0.246	0.261	0.276
GSAM ML rel bias	-0.230	-0.060	0.127	0.211	0.246	0.261	0.276
GSAM ULS rel bias	-0.228	-0.060	0.127	0.211	0.246	0.261	0.276

Note. SEM ML = Maximum-likelihood estimation, SEM ULS = Unweighted-least-squares estimation, LSAM ML = Local-SAM-maximum-likelihood estimation, LSAM ULS = Local-SAM-unweighted-least-squares estimation, GSAM ML = Global-SAM-maximum-likelihood estimation, GSAM ULS = Global-SAM-unweighted-least-squares estimation.

In Study 4, a comparative advantage of LSAM compared to SEM-ML was present, but only for smaller samples. With regards to RMSE, results were mixed as well. LSAM appeared to outperform in Table 13 for DGM 2 of Study 4. In other conditions, however, no substantial

differences arose in terms of RMSE.

Small sample bias in LSAM estimation The small sample bias of LSAM estimation in Study 1b revealed that in smaller samples ranging from $N=50$ to $N=100$, both LSAM-ML and LSAM-ULS estimation were biased. Table 14 shows this was especially apparent in a sample size of 50.

Table 6

Study 4 (Kosanke): RMSE in DGM 2 (conditions with five positive unmodelled cross-loadings).

Method/Metric	Sample Size						
	50	100	250	500	1000	2500	100000
SEM ML	0.373	0.257	0.166	0.124	0.107	0.100	0.095
SEM ULS	2.070	0.373	0.320	0.306	0.300	0.298	0.296
LSAM ML	0.188	0.141	0.103	0.089	0.080	0.075	0.071

Note. SEM ML = Maximum-likelihood estimation, SEM ULS = Unweighted-least-squares estimation, LSAM ML = Local-SAM-maximum-likelihood estimation.

Table 7

Study 1b (Kosanke): Absolute bias of LSAM-ML for $N=50$.

Lambda	Phi Levels				
	0	0.2	0.4	0.6	0.8
0.4	0.202	0.202	0.258	0.346	0.444
0.5	0.187	0.179	0.203	0.245	0.305
0.6	0.176	0.165	0.166	0.170	0.190
0.7	0.164	0.150	0.139	0.122	0.116
0.8	0.150	0.135	0.119	0.098	0.074

Note. LSAM ML = Local-SAM-maximum-likelihood estimation.

Note that the absolute values of bias were calculated in this study. Consequently, the values of the bias should be interpreted as negative, as follows from the results of the original paper (Robitzsch, 2022). The bias persisted, but to a lesser degree in samples of 100. Thus, as expected, a clear effect of sample size was present. Overall, comparing LSAM-ML and -ULS estimation, results were very similar. Importantly, differential effects due to lambda and phi were present in Study 1b. The small sample bias was especially strong for lower lambda and higher phi values, thus in contexts of low reliability and high factor correlations. Also, a new insight is that the bias

remained relevant for low values of ϕ , unlike in the original paper by Robitzsch (2022). In consequence, there seemed to be no conditions where SAM's small sample bias was negligible. Another new insight lied in the presence of what could be called a reversal effect: For higher values of λ , the bias did not increase for higher values of ϕ . On the contrary, absolute bias values decreased for higher ϕ values, when looking at the conditions with $\lambda = 0.7-0.8$. As an additional investigation of the small sample bias, I included Study 4a to see its effect come to play in a 5-factor-model with regressions. Table 15 shows the performance of SEM-ML, whereas Table 16 shows the performance of LSAM-ML in DGM 2 (in presence of unmodelled cross-loadings). Aligning with the findings of Study 1b, the results suggested an even better relative performance of LSAM- over traditional SEM-ML estimation for smaller N and higher β . Thus, the negative small sample bias came into play in this study as well. Results looked very similar with regards to RMSE. Note that this trend was less strong, but still present in the conditions of DGM 3 when looking at residual correlations.

Table 8

Study 4a (Kosanke): Absolute bias of SEM-ML for DGM 2 (conditions with five positive unmodelled cross-loadings).

Beta	Sample Size						
	50	100	250	500	1000	2500	100000
0.1	0.253	0.172	0.115	0.095	0.085	0.080	0.075
0.2	0.327	0.220	0.162	0.139	0.122	0.114	0.109
0.3	0.545	0.270	0.218	0.206	0.195	0.190	0.180
0.4	0.981	0.336	0.270	0.257	0.252	0.251	0.254

Note. SEM ML = Maximum-likelihood estimation, SEM ULS = Unweighted-least-squares estimation, LSAM ML = Local-SAM-maximum-likelihood estimation, LSAM ULS = Local-SAM-unweighted-least-squares estimation, GSAM ML = Global-SAM-maximum-likelihood estimation, GSAM ULS = Global-SAM-unweighted-least-squares estimation.

Table 9

Study 4a (Kosanke): Absolute bias of LSAM-ML for DGM 2 (conditions with five positive unmodelled cross-loadings).

Beta	Sample Size						
	50	100	250	500	1000	2500	100000
0.1	0.150	0.112	0.083	0.072	0.065	0.061	0.057
0.2	0.145	0.108	0.077	0.066	0.059	0.056	0.053

Table 9

Study 4a (Kosanke): Absolute bias of LSAM-ML for DGM 2 (conditions with five positive unmodelled cross-loadings). (continued)

Beta	50	100	250	500	1000	2500	100000
0.3	0.141	0.104	0.073	0.060	0.052	0.047	0.043
0.4	0.151	0.115	0.088	0.076	0.070	0.067	0.065

One aspect to mention is that lambda values were quite high in study 4a (lambda=0.7). Matching the results from Study 1b, SAM's bias did not increase for higher values of beta, unlike SEM's. This effect could hint at a stronger robustness of SAM in contexts of higher correlations with misspecifications present. But, as the effect could not be observed in other conditions (e.g. in DGM 3 with residual correlations), I did not deem it substantial.

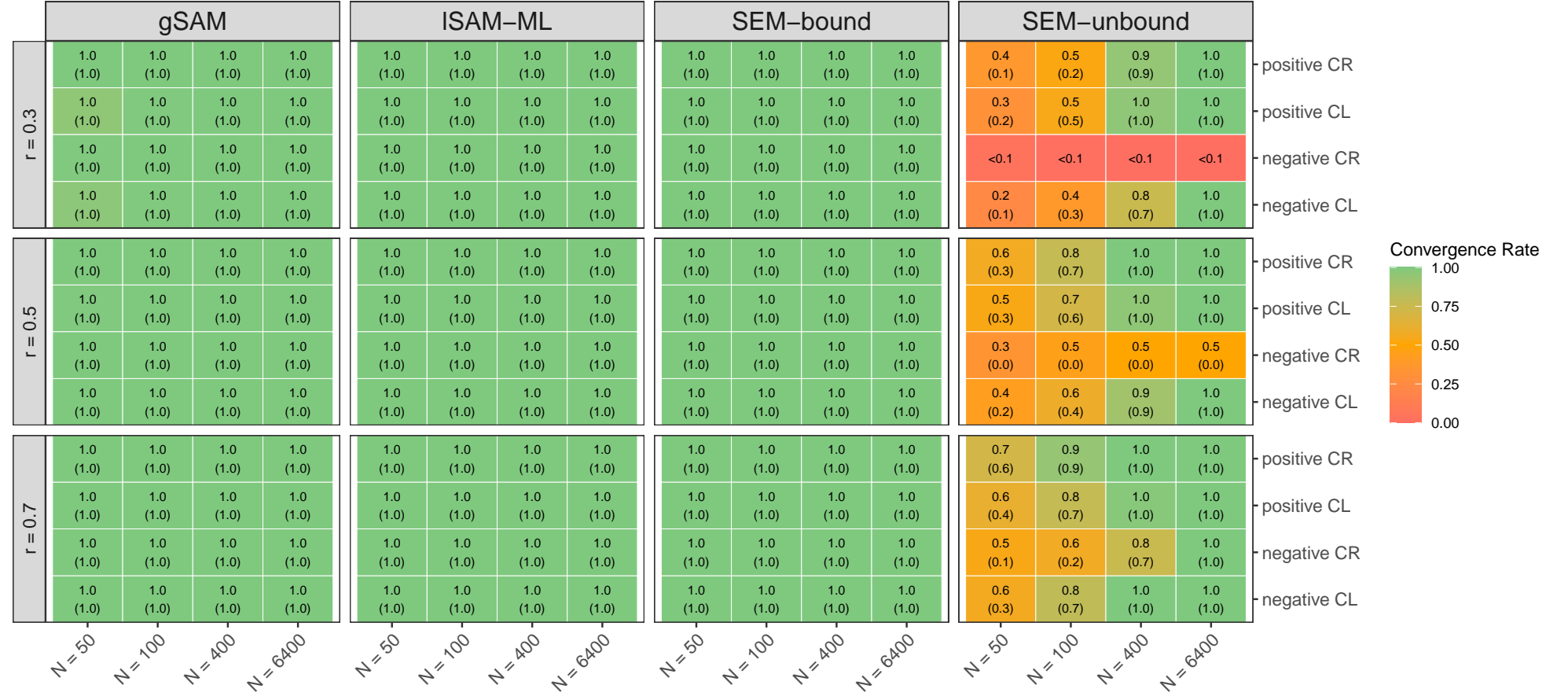
Summary of results *For the most part, I succesfully replicated the results from Robitzsch (2022): I did not observe substantial convergence issues in any study. Across studies, as in the original paper, SAM did not generally outperform SEM in small to moderate samples. SAM exhibited a negative small sample bias that made SAM appear superior in conditions with unmodelled positive cross-loadings and residual correlations. This bias was especially strong for lower lambda and higher phi or beta values. Going ahead of what was investigated in Robitzsch (2022), I found that this bias is also present in models with lower phi or beta values. Thus, it cannot be concluded that SAM is more robust in models with non-saturated structural parameters. If there was no misspecification or unmodelled negative cross-loadings and residual correlations, SAM tended to perform worse than traditional SEM, as far as can be concluded from my results.*

Joint Simulation Study

The joint study showed that using bound maximum likelihood estimation for standard SEM as proposed by Kosanke did infact eliminate the convergence issues convergence rate as well as improper solutions issues in all conditions. Next a parameterwise comparison of the bias of the path coeffecient estimates averaged across each model in absolute values showed... (see Figure 9). The RMSE of the path coeffecients showd a similar pattern as the bias with... (see Figurefig:rmse-parameterwise-study3). Aggregating the metrics across all parameters in one model showed that... (see Figure B6 and Figure B7).

Figure 8

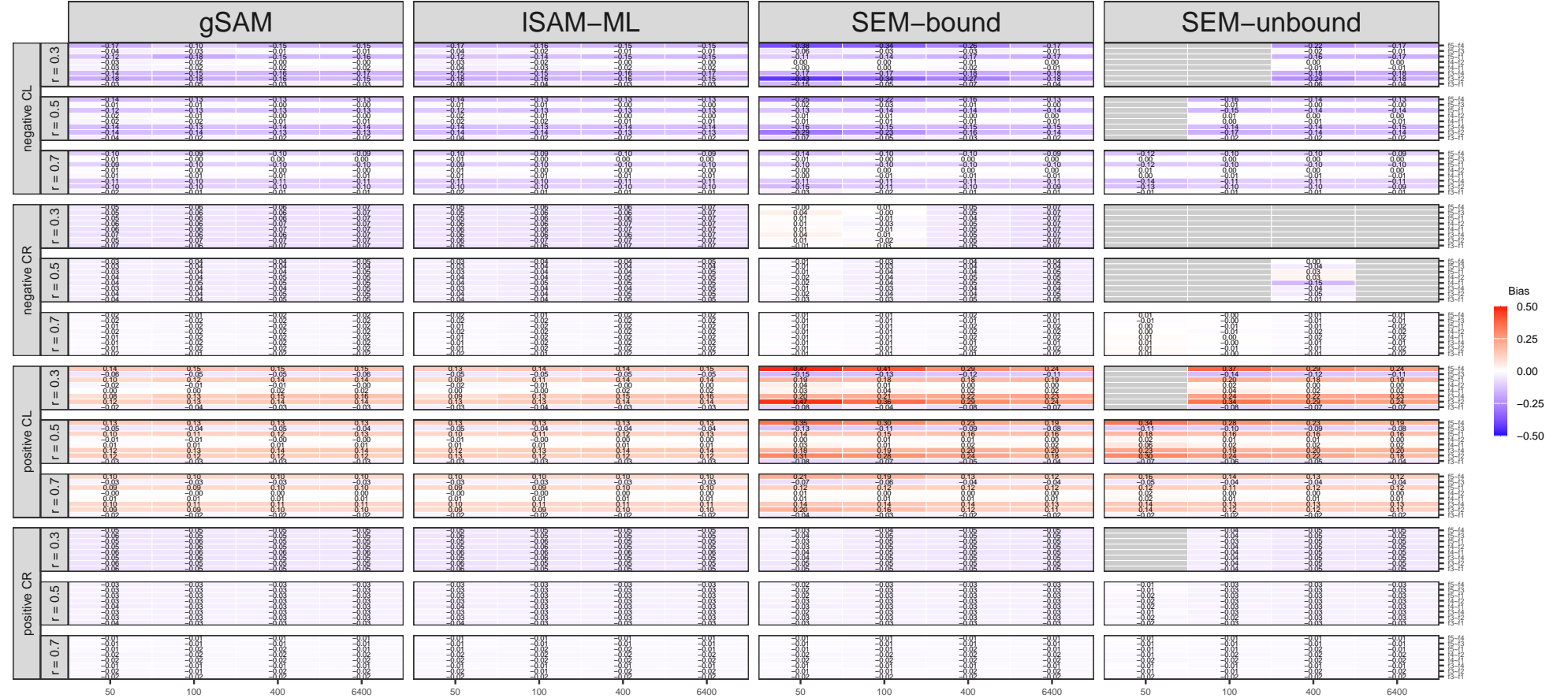
Convergence Rate and Rate of Proper Solutions in Study 3



Note. Convergence and proper solutions (in parentheses) rates across sample sizes (N), reliability (r), and model misspecifications for global SAM (gSAM), local SAM with Maximum Likelihood (ISAM-ML), Unweighted Least Squares (ISAM-ULS), and SEM.

Figure 9

Mean Bias of Regression Parameters in Study 3



Note. Mean absolute bias for each parameter with true value of 0.1 in one model for sample sizes (N), reliability (r), and misspecifications for global SAM (gSAM), local SAM with Maximum Likelihood (ISAM-ML), Unweighted Least Squares (ISAM-ULS) and SEM.

Figure 10

Aggregated Bias of Regression Parameters in Study 3

	gSAM				ISAM-ML				SEM-bound				SEM-unbound				
	50	100	400	6400	50	100	400	6400	50	100	400	6400	50	100	400	6400	
r = 0.3	0.06 (0.003)	0.05 (0.002)	0.05 (0.001)	0.05 (0.000)	0.06 (0.003)	0.05 (0.002)	0.05 (0.001)	0.05 (0.000)	0.04 (0.005)	0.05 (0.002)	0.05 (0.001)	0.05 (0.000)		0.04 (0.005)	0.05 (0.001)	0.05 (0.000)	positive CR
	0.07 (0.010)	0.08 (0.007)	0.09 (0.002)	0.09 (0.000)	0.07 (0.006)	0.08 (0.004)	0.08 (0.002)	0.09 (0.000)	0.21 (0.024)	0.17 (0.014)	0.15 (0.002)	0.14 (0.001)		0.18 (0.013)	0.15 (0.002)	0.14 (0.001)	positive CL
	0.06 (0.006)	0.06 (0.002)	0.07 (0.001)	0.07 (0.000)	0.06 (0.004)	0.06 (0.002)	0.07 (0.001)	0.07 (0.000)	0.02 (0.027)	0.01 (0.012)	0.05 (0.001)	0.07 (0.000)					negative CR
	0.09 (0.012)	0.09 (0.014)	0.09 (0.002)	0.08 (0.000)	0.10 (0.006)	0.09 (0.004)	0.09 (0.002)	0.08 (0.000)	0.16 (0.026)	0.13 (0.011)	0.13 (0.003)	0.09 (0.000)			0.11 (0.003)	0.09 (0.000)	negative CL
r = 0.5	0.03 (0.003)	0.03 (0.002)	0.03 (0.001)	0.03 (0.000)	0.03 (0.003)	0.03 (0.002)	0.03 (0.001)	0.03 (0.000)	0.03 (0.003)	0.03 (0.002)	0.03 (0.001)	0.03 (0.000)	0.02 (0.006)	0.03 (0.002)	0.03 (0.001)	0.03 (0.000)	positive CR
	0.07 (0.004)	0.07 (0.002)	0.08 (0.001)	0.08 (0.000)	0.07 (0.004)	0.07 (0.002)	0.08 (0.001)	0.08 (0.000)	0.15 (0.008)	0.14 (0.004)	0.13 (0.002)	0.11 (0.000)	0.16 (0.013)	0.13 (0.004)	0.12 (0.002)	0.11 (0.000)	positive CL
	0.04 (0.002)	0.04 (0.002)	0.05 (0.001)	0.05 (0.000)	0.04 (0.002)	0.04 (0.002)	0.05 (0.001)	0.05 (0.000)	0.02 (0.004)	0.03 (0.002)	0.04 (0.001)	0.05 (0.000)			0.04 (0.035)		negative CR
	0.08 (0.004)	0.07 (0.002)	0.07 (0.001)	0.07 (0.000)	0.08 (0.004)	0.07 (0.002)	0.07 (0.001)	0.07 (0.000)	0.12 (0.009)	0.10 (0.004)	0.08 (0.002)	0.07 (0.000)		0.08 (0.005)	0.08 (0.001)	0.07 (0.000)	negative CL
r = 0.7	0.02 (0.002)	0.02 (0.002)	0.02 (0.001)	0.02 (0.000)	0.02 (0.002)	0.02 (0.002)	0.02 (0.001)	0.02 (0.000)	0.01 (0.002)	0.01 (0.002)	0.02 (0.001)	0.02 (0.000)	0.01 (0.003)	0.01 (0.002)	0.02 (0.001)	0.02 (0.000)	positive CR
	0.05 (0.003)	0.06 (0.002)	0.06 (0.001)	0.06 (0.000)	0.05 (0.003)	0.06 (0.002)	0.06 (0.001)	0.06 (0.000)	0.10 (0.004)	0.09 (0.003)	0.07 (0.001)	0.07 (0.000)	0.08 (0.005)	0.07 (0.003)	0.07 (0.001)	0.07 (0.000)	positive CL
	0.01 (0.002)	0.02 (0.002)	0.02 (0.001)	0.02 (0.000)	0.01 (0.002)	0.02 (0.002)	0.02 (0.001)	0.02 (0.000)	0.01 (0.002)	0.01 (0.002)	0.02 (0.001)	0.02 (0.000)	0.01 (0.007)	0.00 (0.003)	0.01 (0.001)	0.02 (0.000)	negative CR
	0.06 (0.003)	0.05 (0.002)	0.05 (0.001)	0.05 (0.000)	0.06 (0.003)	0.05 (0.002)	0.05 (0.001)	0.05 (0.000)	0.07 (0.004)	0.06 (0.002)	0.05 (0.001)	0.05 (0.000)	0.07 (0.006)	0.05 (0.002)	0.05 (0.001)	0.05 (0.000)	negative CL

Note. Mean absolute bias aggregated across all parameters in one model for sample sizes (N), reliability (r), and misspecifications for global SAM (gSAM), local SAM with Maximum Likelihood (lSAM-ML) and SEM (bound and unbound ML).

Results of the Adversarial Collaboration

Discussion

Discussing the Results of the Simulations

Evaluating the Adversarial Collaboration

Idea: living simulations..

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Appendix

Appendix A: Simulation Protocol

Here the full simulation protocol of my simulation studies conducted individually prior to collaboration as well as the follow up study I conducted in light of the collaboration with Kosanke after the first round of conducting and evaluating our individual studies is presented. It is based on the preregistration of my individual studies (Kriegmair (2024)) and outlines all deviations from it.

Preregistration template designed by: Björn S. Siepe, František Bartoš, Tim P. Morris, Anne-Laure Boulesteix, Daniel W. Heck, and Samuel Pawel

1. General Information

1.1 What is the title of the project?

Comparing a Structural After Measurement (SAM) Approach to Standard Structural Equation Model (SEM) Estimation

1.2 Who are the current and future project contributors?

Valentin Kriegmair

1.3 Provide a description of the project.

The studies registered were part of an adversarial collaboration project. The aim was to conceptually (only in part) replicate the results obtained by Dhaene & Rosseel (2023) and Rosseel & Loh (2022). I set out to evaluate the performance of a Structural After Measurement (SAM) approach for estimating structural equation models (SEM) in comparison to standard SEM estimation methods. This served as the basis for the adversarial collaboration with another researcher who evaluated the same research question from the perspective of a conceptual replication of the (in part contradicting) results obtained by Robitzsch (2022). However, the following only describes the first (conceptual) replication.

1.4 Did any of the contributors already conduct related simulation studies on this specific question?

No prior related simulation studies have been conducted by the contributors.

2. Aims

Structural After Measurement (SAM) is an estimation method for structural equation models that consists of a stepwise estimation of the measurement and structural parts of a model. The research questions of the current simulation were:

1. How do SAM and traditional SEM methods (including ML and ULS) compare in terms of bias, Mean Squared Error (MSE), and convergence rates in small to moderate samples?
2. What is the impact of model misspecifications, such as residual correlations and cross-loadings, on the performance of SAM compared to traditional SEM methods?

3. Data-Generating Mechanism

3.1 Study 1

In study 1 (conceptually replicating Rosseel & Loh (2022)) data was generated parametrically. Four different population structural equation models (SEM) with five latent variables and three continuous indicators per factor based on the following matrices were simulated:

- B as $M \times M$ matrix representing latent regression coefficients with all $b = 0.1$.

– Model 1.1 and 1.2:

$$B = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0.1 & 0.1 & 0 & 0.1 & 0 \\ 0.1 & 0.1 & 0 & 0 & 0 \\ 0.1 & 0 & 0.1 & 0.1 & 0 \end{bmatrix}$$

– Model 1.3 in deviation from the preregistration with a reversed effect between latent factors f3 and f4 to introduce another realistic and more severe misspecification to show the potential of SAM in most challenging conditions:

$$B = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0.1 & 0.1 & 0 & 0 & 0 \\ 0.1 & 0.1 & 0.1 & 0 & 0 \\ 0.1 & 0 & 0.1 & 0.1 & 0 \end{bmatrix}$$

– Model 1.4 in deviation from the preregistration with a bidirectional structural relation between f3 and f4 specified as only one directional instead of just reversing the effect to investigate a different type of misspecification:

$$B = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0.1 & 0.1 & 0 & 0.1 & 0 \\ 0.1 & 0.1 & 0.1 & 0 & 0 \\ 0.1 & 0 & 0.1 & 0.1 & 0 \end{bmatrix}$$

- Ψ as $M \times M$ as diagonal matrix representing the residual variances in deviation from the preregistration not adjusted for the varying structural relations. This was only updated in the joint study (study 3) to adjust residual variances of all endogenous factors to accurately reflect the number of regressors

- Model 1.1, 1.2, 1.3, and 1.4:

$$\Psi = \begin{bmatrix} 1.0 & 0 & 0 & 0 & 0 \\ 0 & 1.0 & 0 & 0 & 0 \\ 0 & 0 & 1.0 & 0 & 0 \\ 0 & 0 & 0 & 1.0 & 0 \\ 0 & 0 & 0 & 0 & 1.0 \end{bmatrix}$$

- Λ as $P \times M$ matrix representing factor loadings.

- Model 1.1, 1.3 and 1.4:

$$\Lambda = \begin{bmatrix} 1.0 & 0 & 0 & 0 & 0 \\ 0.7 & 0 & 0 & 0 & 0 \\ 0.7 & 0 & 0 & 0 & 0 \\ 0 & 1.0 & 0 & 0 & 0 \\ 0 & 0.7 & 0 & 0 & 0 \\ 0 & 0.7 & 0 & 0 & 0 \\ 0 & 0 & 1.0 & 0 & 0 \\ 0 & 0 & 0.7 & 0 & 0 \\ 0 & 0 & 0.7 & 0 & 0 \\ 0 & 0 & 0 & 1.0 & 0 \\ 0 & 0 & 0 & 0.7 & 0 \\ 0 & 0 & 0 & 0.7 & 0 \\ 0 & 0 & 0 & 0 & 1.0 \\ 0 & 0 & 0 & 0 & 0.7 \\ 0 & 0 & 0 & 0 & 0.7 \end{bmatrix}$$

- Model 1.2: cross loadings will be set to be 10% lower than the factor loadings:

$\Lambda_{ik,jk} = 0.63 = 0.9 \times 0.7$. They will be generated by the following elements in Λ : (2, 2), (5, 3), (8, 4), (11, 5), (14, 1).

- Θ as a $P \times P$ matrix representing the residual variances and covariances of the indicators.

- Model 1.1, 1.2 and 1.4: The diagonal generated as:

$$\Theta^* = \text{Var}(\eta)\Lambda^T \times \frac{1}{r-1}$$

(where r is the reliability of the indicators) and 0 on all off-diagonal elements

- Model 1.3:

* Θ^* on the diagonal.

- * Correlated residuals generated between specific indicator pairs: for $i = (2, 5, 8, 11, 14)$ and $i' = (3, 6, 9, 12, 15)$, and for each $k = 1, \dots, 4$ and $l = k + 1, \dots, 5$, the entries (i_k, i'_l) and (i'_l, i_k) in Θ are set to $0.6 \times \min \Theta^*$, ensuring correlated errors among selected indicator pairs without exceeding a 0.6 correlation coefficient.

3.1.2 Study 2

For study 2, again, different five-factor population models with three continuous indicators per factor were generated parametrically. Further, the different models of study 2 were used for different simulation settings resulting in two sub-studies 2.1 and 2.2 (see simulation settings).

- B as $M \times M$ matrix representing latent regression coefficients with varying parameter size defined by two conditions of endogenous factor variance explained by the exogenous factors (low: $R^2 = 0.1$ or medium: $R^2 = 0.4$ see below under factor):

– Model 2.1 and 2.2:

$$B = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ \beta_{\eta_4, \eta_1} & \beta_{\eta_4, \eta_2} & 0 & 0 & 0 \\ 0 & \beta_{\eta_5, \eta_2} & \beta_{\eta_5, \eta_3} & \beta_{\eta_5, \eta_4} & 0 \end{bmatrix}$$

- Λ as $P \times M$ matrix representing factor loadings of indicators on the latent factors.

– Model 2.1:

$$\Lambda = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0.9 & 0 & 0 & 0 & 0 \\ 0.8 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0.9 & 0 & 0 & 0 \\ 0 & 0.8 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0.9 & 0 & 0 \\ 0 & 0 & 0.8 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0.9 & 0 \\ 0 & 0 & 0 & 0.8 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0.9 \\ 0 & 0 & 0 & 0 & 0.8 \end{bmatrix}$$

– Model 2.2 with cross-loadings either in the exogenous ($\lambda_{6,3}$), endogenous ($\lambda_{12,5}$) or both parts of the model. Which cross loading was present depended on the misspecification simulation factor. The specific magnitude of the endogenous ($\lambda_{12,5}$) loading depended on R^2 (see under 3.2.2):

$$\Lambda = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 \\ 0.9 & 0 & 0 & 0 & 0 \\ 0.8 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0.9 & 0 & 0 & 0 \\ 0 & 0.8 & \lambda_{6,3} & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0.9 & 0 & 0 \\ 0 & 0 & 0.8 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0.9 & 0 \\ 0 & 0 & 0 & 0.8 & \lambda_{12,5} \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0.9 \\ 0 & 0 & 0 & 0 & 0.8 \end{bmatrix}$$

- Θ as a $P \times P$ matrix representing the residual variances and covariances of the indicators. This was computed as the portion of the indicator's total variance that is not explained by the latent factors, after accounting for the strength and reliability of its relationship to these factors (factor loadings), as well as the effects of regressions between the latent factors themselves.

– Model 2.1: The diagonal of Θ generated as:

$$\Theta^* = \text{Var}(\eta)\Lambda^T \times \frac{1}{r-1}$$

(where r is the reliability of the indicators) and 0 on all off-diagonal elements

– Model 2.2:

- * Θ^* on the diagonal.
- * Correlated residuals generated between specific indicator pairs in either the endogenous, exogenous or both parts of the model.

Thus depending on the simulation setting either:

- * $\Theta_{8,9}, \Theta_{9,8}$ (exogenous part)
- * $\Theta_{14,15}$ and $\Theta_{15,14}$ (endogenous part)
- * $\Theta_{8,9}, \Theta_{9,8}, \Theta_{14,15}$ and $\Theta_{15,14}$ (both parts)

were set $0.6 \times \min \Theta^*$, ensuring correlated errors among selected indicator pairs without exceeding a 0.6 correlation coefficient:

3.1.3 Study 3

For study 3, again, four different five-factor population models with three indicators per factor were generated parametrically with B as $M \times M$ matrix representing latent regression coefficients with all $b = 0.1$ for all models in study 3:

$$\Psi = \begin{bmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0.1 & 0.1 & 0 & 0.1 & 0 \\ 0.1 & 0.1 & 0 & 0 & 0 \\ 0.1 & 0 & 0.1 & 0.1 & 0 \end{bmatrix}$$

and Ψ as $M \times M$ as diagonal matrix (0 on the off diagonal) representing variances of the factors with $1 - kb^2$ on the diagonal where k is the number of latent regressor per factor and b the regression coefficients (0.1) for all models in study 3. Each model in study 3 included either cross

loadings or correlated residual errors in the measurement model based on Λ and Θ (constructed as in study 1) but these modifications in the measurement models could be either positive or negative.

3.2 Factors of the Data-Generating Mechanism

3.2.1 Study 1 The first study modulated the following factors:

- Different misspecifications of the population model where the population model varies between the different models (1.1, 1.2, 1.3, 1.4) as described above, while the analysis model remains specified as model 1.1.
- Sample sizes of small ($N = 100$), medium ($N = 400$), or large ($N = 6400$)
- Indicator reliability of low (.3), moderate (.5), or high (.7)

3.2.2 Study 2 The second study modulated the following factors of the data generating process across both studies:

- Sample sizes of small ($N = 100$), medium ($N = 400$), or large ($N = 6400$)
- Variance explained (R^2) of the endogenous factor variance explained by the exogenous factors: low ($R^2 = 0.1$) or medium ($R^2 = 0.4$)
- Indicator reliability of three indicators per factor: *all high* (.8), *all low* (.5), *average low* (.5) varying between .7 to .3 with the highest reliability for the scaling indicator.
- Sample sizes of small ($N = 100$), medium ($N = 400$), or large ($N = 6400$)
- Deviating from the preregistration distribution (normal vs. non-normal) was not considered in the simulation settings to limit the scope of the study.
- Measurement misspecifications of a residual covariance and a factor loading either in the exogenous, endogeneous or both parts of the model (in deviation from the preregistration without additional structural misspecifications and only three modulations to limit the scope of the study):
- Number of measurement blocks (how many separate measurement models are fitted in the first step of SAM) of either a separate measurement model per latent variable ($b = k = 5$) or one joint measurement model for all exogenous variables ($b = 3$)

In deviation from the preregistration, additionally all models in study 2 were estimated including structural specifications that were not present in the population model to investigate the performance of the methods on recovering falsely specified absent structural relations.

3.2.3 Study 3 The third study modulated the following factors of the data generating process:

- Sample sizes of $N = 50$, $N = 100$, $N = 250$ and $N = 400$.
- Indicator reliability of low (.3), moderate (.5), or high (.7)

3.3 Simulation Conditions

- Study 1: in deviation from the preregistration only one estimation model was considered to limit the scope of the study resulting in 36 conditions (4 population models x 3 sample sizes x 3 reliabilities)
- Study 2.1 (4 population models x 3 sample sizes x 2 R^2 x 3 reliabilities x 2 measurement blocks = 144 conditions) (in deviation from the preregistration the misspecifications were reduced and counted here as different population models as well)

4. Estimands and Targets

Estimated structural model parameters (path coefficients) represented the estimands of interest.

5. Methods

Both studies will compare four different estimation methods for SEMs:

- Traditional SEM: (structural and measurement model estimated simultaneously) (rationale: the current standard approach in SEM estimation serving as a baseline with maximum likelihood (ML)):
- SAM: (separating the estimation of the measurement and structural model to alleviate the potential for propagation of bias from (e.g. misspecified) measurement part to the structural part of the model)
 - Local SAM (Uses summary statistics from the measurement model to derive the model-implied mean vector and variance-covariance matrix of latent variables. These statistics are then utilized to estimate the structural parameters. A mapping matrix (M) is used to transform the observed data into the latent variable space. It can be estimated using different methods.)
 - * With ML mapping matrix (Akin to a factor score approach (Bartlett (1937), Bartlett (1938)))
 - * With ULS mapping matrix (Uses the Moore-Penrose pseudoinverse, suitable for scenarios with complex or underdetermined systems, where the K matrix is rank-deficient but requires adjustments for structural constraints.)
 - Global SAM (rationale: Fixing the parameters obtained from the measurement model in the first step, and then using them as constants in the full SEM during the second

step. Suitable for models where local SAM is impractical due to higher-order latent variables or rank deficiencies in λ .)

Traditional SEM as well as both steps in the SAM approach will be estimated using Maximum Likelihood (ML) using the `lavaan` (Rosseel (2012)) package in R (R Core Team (2023)).

6. Performance Measures

Across both studies the following performance measures were captured:

- Convergence rates: Proportions of observed data sets that successfully converged for each estimation method detected using `lavaan`.
- In deviation from the preregistration also improper solutions of converged models showing negative variances as the only type of improper solution present were computed.
- Relative biases: Average difference between an estimate and its true value, normalized by the true value, assessed across all path coefficients: $\frac{\bar{T}-\theta}{\theta}$
- Absolute biases: (in deviation from the preregistration this measure as it might be more intuitive and applicable for study 1 and 3 with invariant regression weights): $(\bar{T} - \theta)$
- Root Mean Squared Errors (RMSE): Calculated as the square root of the average squared difference between an estimate and its true value, evaluated under conditions of model misspecification: $(\sqrt{\frac{1}{K} \sum_{k=1}^K (T_k - \theta)^2})$ where T_k is the estimated parameter, \bar{T} the mean of the estimated parameters and θ the true parameter value, and K is the number of replications computed.
- Relative Root Mean Squared Errors (RRMSE) in deviation from preregistration for better comparability in study 2 under varying regression weights: $\sqrt{\frac{(\bar{T}-\theta)^2 + S_T^2}{\theta^2}}$
- Empirical coverage levels of 95% confidence intervals (CIs): Proportion of observed data sets where the constructed CIs included the true value. (Not reported to limit the scope)

7. Monte Carlo Uncertainty of the Estimated Performance Measures

Monte Carlo uncertainty was calculated (manually in deviation from the preregistration) for the absolute and relative metrics: $\sqrt{\frac{S_T^2}{K}}$ and $\sqrt{\frac{S_T^2}{K\theta^2}}$ for bias and relative bias, and $\sqrt{\frac{K-1}{K} \sum_{j=1}^K (\text{RMSE}_{(j)} - \text{RMSE})^2}$ and $\sqrt{\frac{K-1}{K} \sum_{j=1}^K (r\text{RMSE}_{(j)} - r\text{RMSE})^2}$ for RMSE and relative RMSE.

8. Simulation Repetitions

- Replicating Rosseel & Loh (2022) study 1 consisted of 5000 repetitions per condition.
- Replicating Dhaene & Rosseel (2023) study 2 will consisted of 10000 repetitions per condition.
- Study 3 entailed 5000 repetitions as this resulted in sufficiently small Monte Carlo standard errors for the performance measures.

9. Missing Values due to non-convergence or other reasons

As mentioned above convergence rates were captured and only converged proper solutions were used for performance measure computation.

10. Software and Libraries

The simulation was set up and conducted in R Core Team (2023) using the `lavaan` package for generating data based on the population models as well as for applying SEM estimation methods (Rosseel (2012)) as well as the `furrr` (`(davis_furrr_2022?)`) package for parallel simulation execution. A full list of libraries and dependencies can be found on [GitHub](#)

11. Computational Environment

The simulations were conducted using the TARDIS high-performance computing cluster at the Max Planck Institute for Human Development. The computational environment was set up in R, utilizing a suite of packages for analysis and parallel computing. Key libraries included:

- Analysis and Data Manipulation Packages: `MASS`, `dplyr`, `tidyr`, `lavaan`, `purrr`, and `Matrix`.
- Parallel Computing Packages: `future`, `furrr`, `parallel`, `future` and `batchtools`.

12. Reproducibility

The code of the simulation was made available on [GitHub] (<https://github.com/valentinkm/AdversarialSimulation>). A pre-generated list of seeds was used for all replications to ensure reproducibility and avoid synchronization in parallelized computations. As a exemplary replication the simulation can be reproduced in this GitHub action [here](#).

Appendix B: Supplementary Figures

Figure B1

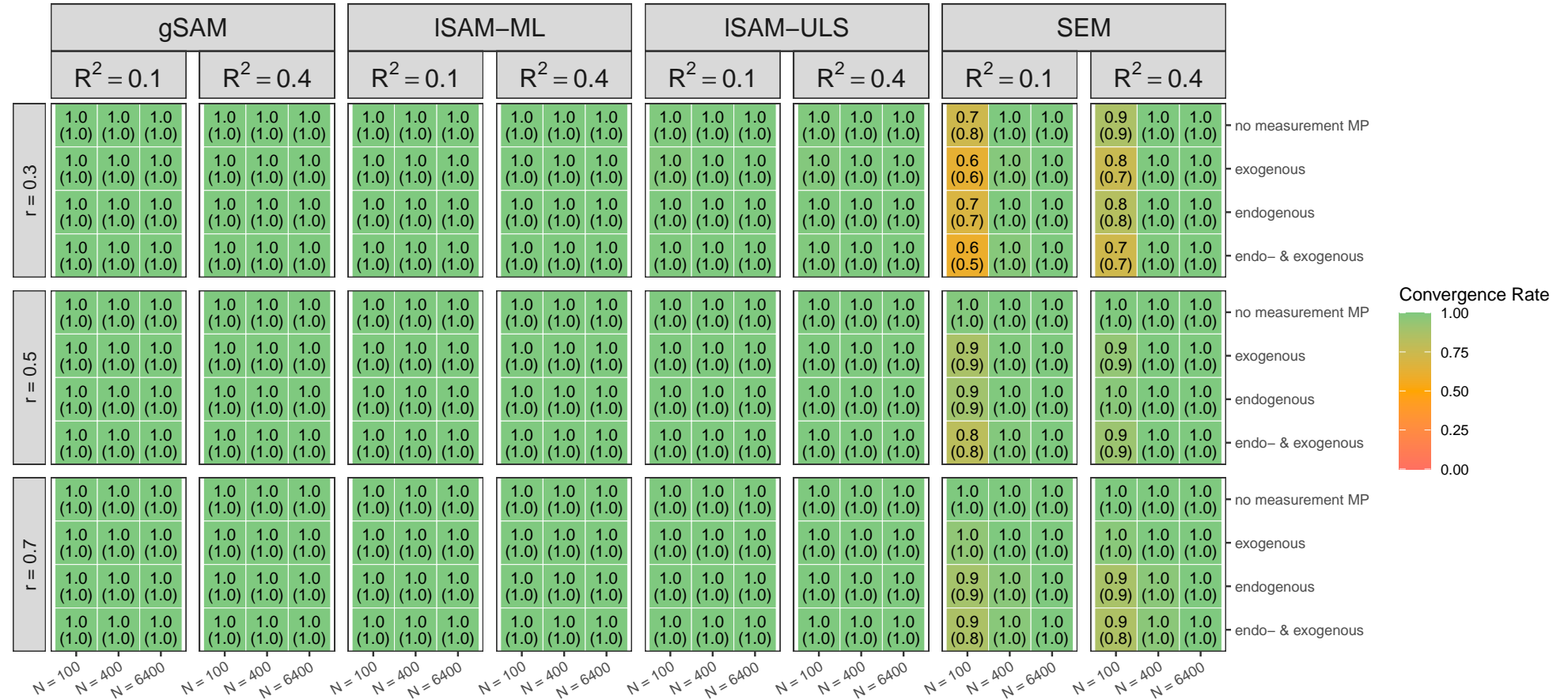
Mean Average Root Mean Squared Error (RMSE) of Regression Parameters in Study 1

	gSAM			ISAM-ML			ISAM-ULS			SEM			
r = 0.3	0.263 (±0.002)	0.095 (±0.001)	0.023 (±0.000)	0.208 (±0.001)	0.095 (±0.001)	0.023 (±0.000)	0.336 (±0.002)	0.096 (±0.001)	0.023 (±0.000)	0.341 (±0.003)	0.099 (±0.001)	0.023 (±0.000)	no MP
	0.411 (±0.003)	0.146 (±0.001)	0.087 (±0.000)	0.277 (±0.002)	0.147 (±0.001)	0.086 (±0.000)	0.433 (±0.003)	0.150 (±0.001)	0.088 (±0.000)	0.658 (±0.007)	0.235 (±0.001)	0.137 (±0.000)	cross loadings
	0.137 (±0.001)	0.081 (±0.000)	0.055 (±0.000)	0.137 (±0.001)	0.081 (±0.000)	0.055 (±0.000)	0.149 (±0.001)	0.081 (±0.000)	0.054 (±0.000)	0.169 (±0.003)	0.083 (±0.000)	0.054 (±0.000)	correlated errors
	0.373 (±0.003)	0.097 (±0.001)	0.025 (±0.000)	0.211 (±0.001)	0.097 (±0.001)	0.025 (±0.000)	0.352 (±0.003)	0.098 (±0.001)	0.025 (±0.000)	0.362 (±0.003)	0.101 (±0.001)	0.025 (±0.000)	structural MP
r = 0.5	0.144 (±0.001)	0.069 (±0.000)	0.017 (±0.000)	0.144 (±0.001)	0.069 (±0.000)	0.017 (±0.000)	0.154 (±0.001)	0.069 (±0.000)	0.017 (±0.000)	0.153 (±0.001)	0.069 (±0.000)	0.017 (±0.000)	no MP
	0.183 (±0.001)	0.110 (±0.001)	0.073 (±0.000)	0.183 (±0.001)	0.110 (±0.001)	0.073 (±0.000)	0.198 (±0.001)	0.111 (±0.001)	0.074 (±0.000)	0.284 (±0.002)	0.175 (±0.001)	0.103 (±0.000)	cross loadings
	0.125 (±0.001)	0.065 (±0.000)	0.034 (±0.000)	0.125 (±0.001)	0.065 (±0.000)	0.034 (±0.000)	0.263 (±0.002)	0.066 (±0.000)	0.034 (±0.000)	0.129 (±0.001)	0.066 (±0.000)	0.034 (±0.000)	correlated errors
	0.145 (±0.001)	0.070 (±0.000)	0.019 (±0.000)	0.145 (±0.001)	0.070 (±0.000)	0.019 (±0.000)	0.161 (±0.001)	0.070 (±0.000)	0.019 (±0.000)	0.154 (±0.001)	0.070 (±0.000)	0.019 (±0.000)	structural MP
r = 0.7	0.120 (±0.001)	0.058 (±0.000)	0.014 (±0.000)	0.120 (±0.001)	0.058 (±0.000)	0.014 (±0.000)	0.122 (±0.001)	0.058 (±0.000)	0.014 (±0.000)	0.122 (±0.001)	0.058 (±0.000)	0.014 (±0.000)	no MP
	0.143 (±0.001)	0.087 (±0.000)	0.056 (±0.000)	0.143 (±0.001)	0.087 (±0.000)	0.056 (±0.000)	0.146 (±0.001)	0.088 (±0.000)	0.056 (±0.000)	0.170 (±0.001)	0.101 (±0.001)	0.066 (±0.000)	cross loadings
	0.113 (±0.001)	0.057 (±0.000)	0.021 (±0.000)	0.113 (±0.001)	0.057 (±0.000)	0.021 (±0.000)	0.115 (±0.001)	0.057 (±0.000)	0.021 (±0.000)	0.114 (±0.001)	0.057 (±0.000)	0.021 (±0.000)	correlated errors
	0.121 (±0.001)	0.059 (±0.000)	0.017 (±0.000)	0.121 (±0.001)	0.059 (±0.000)	0.017 (±0.000)	0.123 (±0.001)	0.059 (±0.000)	0.017 (±0.000)	0.123 (±0.001)	0.059 (±0.000)	0.017 (±0.000)	structural MP
	100	400	6400	100	400	6400	100	400	6400	100	400	6400	

Note. Mean RMSE averaged (in absolute values) over all parameters in one model for sample sizes (N), reliability (r), and misspecifications for global SAM (gSAM), local SAM with Maximum Likelihood (ISAM-ML), Unweighted Least Squares (ISAM-ULS) and SEM.

Figure B2

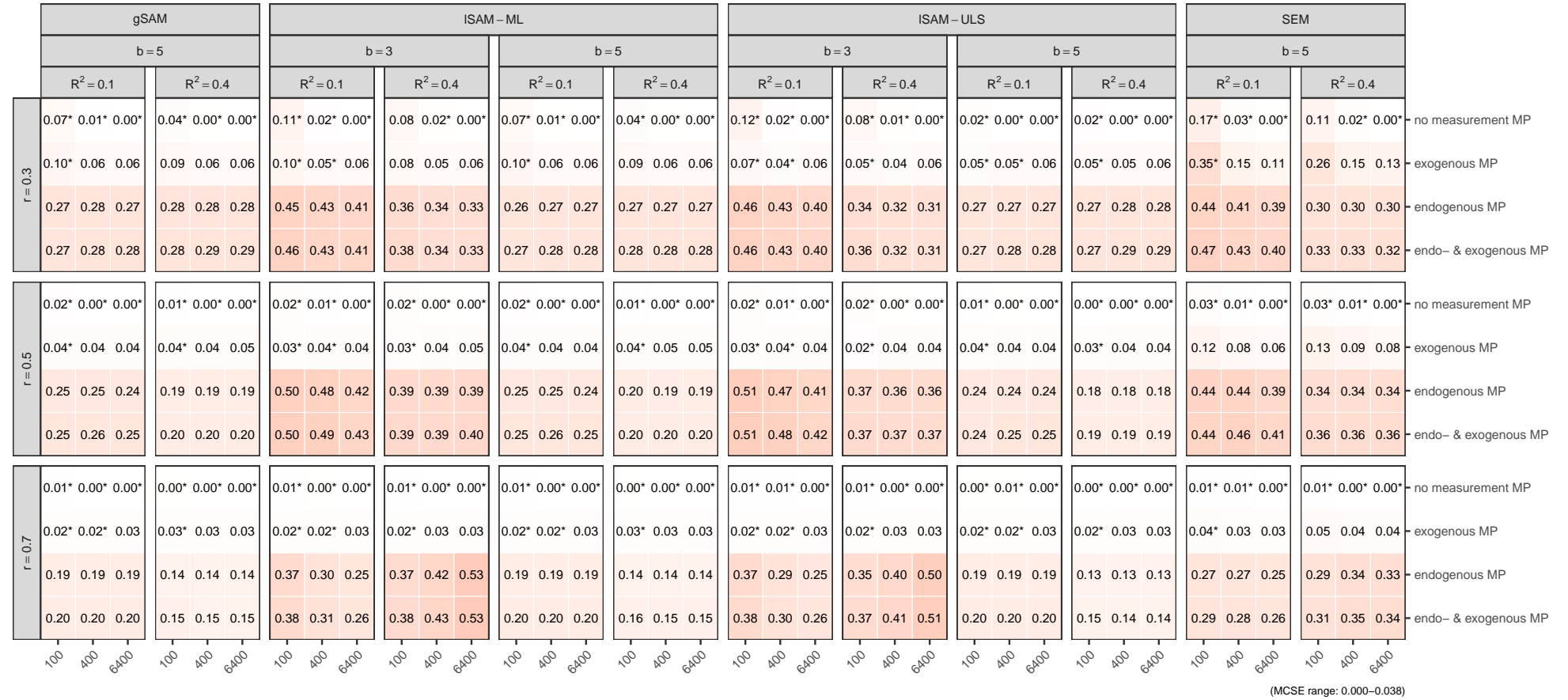
Convergence Rate and Rate of Proper Solutions in Study 2



Note. Convergence and proper solutions (in parentheses) rates across sample sizes (N), reliability (r), and model misspecification location for global SAM (gSAM), local SAM with Maximum Likelihood (ISAM-ML), Unweighted Least Squares (ISAM-ULS), and SEM.

Figure B3

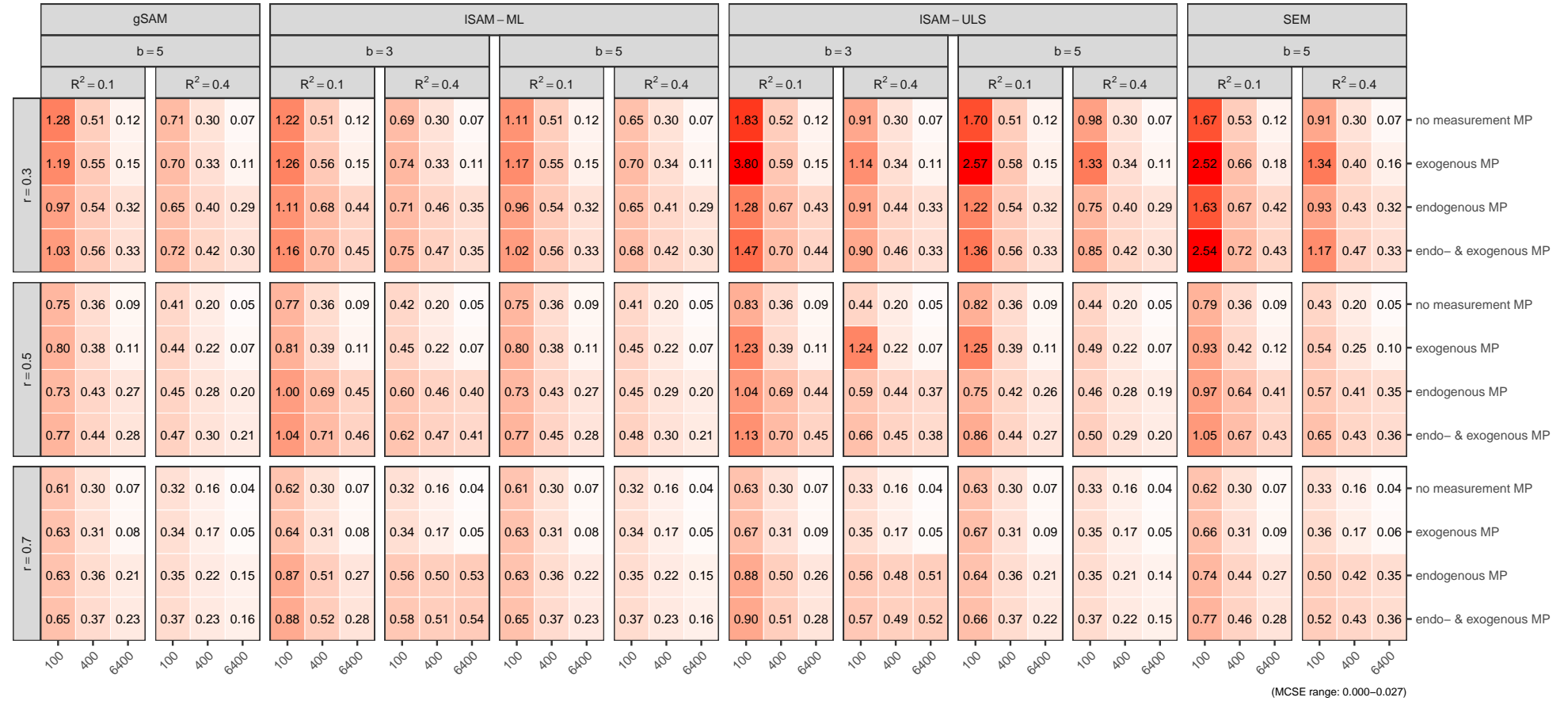
Relative Bias of Regression Parameters in Study 2



Note. Mean relative bias averaged (in absolute values) over all parameters in one model for sample sizes (N), reliability (r), and misspecifications for global SAM (gSAM), local SAM with Maximum Likelihood (ISAM-ML), Unweighted Least Squares (ISAM-ULS) and SEM. * indicating Monte-Carlos Standard Error (MCSE) above 10% of the estimate.

Figure B4

Relative RMSE of Regression Parameters in Study 2



Note. Mean relative RMSE averaged (in absolute values) over all parameters in one model for sample sizes (N), reliability (r), and misspecifications for global SAM (gSAM), local SAM with Maximum Likelihood (ISAM-ML), Unweighted Least Squares (ISAM-ULS) and SEM. * indicating Monte-Carlos Standard Error (MCSE) above 10% of the estimate.

Figure B5

Bias of Misspecified Regression Parameters in Study 2

gSAM			ISAM-ML						ISAM-ULS						SEM		
b = 5			b = 3			b = 5			b = 3			b = 5					
R ² = 0.1	R ² = 0.4		R ² = 0.1	R ² = 0.4		R ² = 0.1	R ² = 0.4		R ² = 0.1	R ² = 0.4		R ² = 0.1	R ² = 0.4		R ² = 0.1	R ² = 0.4	
r = 0.3	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03
	0.01*	0.01	0.01	0.02	0.03	0.03	0.01*	0.01	0.01	0.02	0.02	0.01*	0.01	0.01	0.03	0.03	0.03
	0.04	0.04	0.04	0.05	0.05	0.05	0.04	0.04	0.04	0.05	0.05	0.05	0.04	0.04	0.06	0.05	0.05
	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*
r = 0.5	0.03	0.04	0.04	0.04	0.04	0.04	0.04	0.04	0.04	0.04	0.04	0.03	0.04	0.04	0.03	0.03	0.04
	0.01*	0.01	0.01	0.02	0.02	0.02	0.01*	0.01	0.01	0.02	0.02	0.01*	0.01	0.01	0.03	0.03	0.03
	0.04	0.04	0.04	0.05	0.06	0.06	0.04	0.04	0.04	0.05	0.06	0.05	0.04	0.04	0.06	0.06	0.06
	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*
r = 0.7	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03	0.03
	0.01*	0.01	0.01	0.02	0.02	0.02	0.01*	0.01	0.01	0.02	0.02	0.01*	0.01	0.01	0.02	0.02	0.02
	0.04	0.04	0.04	0.05	0.05	0.05	0.04	0.04	0.04	0.05	0.05	0.05	0.04	0.04	0.05	0.05	0.05
	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*	0.00*
(MCSE range: 0.000–0.005)																	

Note. Mean bias of parameters absent in the population and misspecified in the analysis model for sample sizes (N), reliability (r), and misspecifications for global SAM (gSAM), local SAM with Maximum Likelihood (ISAM-ML), Unweighted Least Squares (ISAM-ULS) and SEM. * indicating Monte-Carlos Standard Error (MCSE) above 10% of the estimate.

Figure B6

Mean Bias of Regression Parameters in Study 3

gSAM					ISAM-ML					SEM-bound					SEM-unbound					
r = 0.3	0.06 (0.003)	0.05 (0.002)	0.05 (0.001)	0.05 (0.000)	0.06 (0.003)	0.05 (0.002)	0.05 (0.001)	0.05 (0.000)	0.04 (0.005)	0.05 (0.002)	0.05 (0.001)	0.05 (0.000)		0.04 (0.005)	0.05 (0.001)	0.05 (0.000)	positive CR			
	0.07 (0.010)	0.08 (0.007)	0.09 (0.002)	0.09 (0.000)	0.07 (0.006)	0.08 (0.004)	0.08 (0.002)	0.09 (0.000)	0.21 (0.024)	0.17 (0.014)	0.15 (0.002)	0.14 (0.001)		0.18 (0.013)	0.15 (0.002)	0.14 (0.001)	positive CL			
	0.06 (0.006)	0.06 (0.002)	0.07 (0.001)	0.07 (0.000)	0.06 (0.004)	0.06 (0.002)	0.07 (0.001)	0.07 (0.000)	0.02 (0.027)	0.01 (0.012)	0.05 (0.001)	0.07 (0.000)					negative CR			
	0.09 (0.012)	0.09 (0.014)	0.09 (0.002)	0.08 (0.000)	0.10 (0.006)	0.09 (0.004)	0.09 (0.002)	0.08 (0.000)	0.16 (0.026)	0.13 (0.011)	0.13 (0.003)	0.09 (0.000)			0.11 (0.003)	0.09 (0.000)	negative CL			
r = 0.5	0.03 (0.003)	0.03 (0.002)	0.03 (0.001)	0.03 (0.000)	0.03 (0.003)	0.03 (0.002)	0.03 (0.001)	0.03 (0.000)	0.03 (0.003)	0.03 (0.002)	0.03 (0.001)	0.03 (0.000)	0.02 (0.006)	0.03 (0.002)	0.03 (0.001)	0.03 (0.000)	positive CR			
	0.07 (0.004)	0.07 (0.002)	0.08 (0.001)	0.08 (0.000)	0.07 (0.004)	0.07 (0.002)	0.08 (0.001)	0.08 (0.000)	0.15 (0.008)	0.14 (0.004)	0.13 (0.002)	0.11 (0.000)	0.16 (0.013)	0.13 (0.004)	0.12 (0.002)	0.11 (0.000)	positive CL			
	0.04 (0.002)	0.04 (0.002)	0.05 (0.001)	0.05 (0.000)	0.04 (0.002)	0.04 (0.002)	0.05 (0.001)	0.05 (0.000)	0.02 (0.004)	0.03 (0.002)	0.04 (0.001)	0.05 (0.000)			0.04 (0.035)		negative CR			
	0.08 (0.004)	0.07 (0.002)	0.07 (0.001)	0.07 (0.000)	0.08 (0.004)	0.07 (0.002)	0.07 (0.001)	0.07 (0.000)	0.12 (0.009)	0.10 (0.004)	0.08 (0.002)	0.07 (0.000)		0.08 (0.005)	0.08 (0.001)	0.07 (0.000)	negative CL			
r = 0.7	0.02 (0.002)	0.02 (0.002)	0.02 (0.001)	0.02 (0.000)	0.02 (0.002)	0.02 (0.002)	0.02 (0.001)	0.02 (0.000)	0.01 (0.002)	0.01 (0.002)	0.02 (0.001)	0.02 (0.000)	0.01 (0.003)	0.01 (0.002)	0.02 (0.001)	0.02 (0.000)	positive CR			
	0.05 (0.003)	0.06 (0.002)	0.06 (0.001)	0.06 (0.000)	0.05 (0.003)	0.06 (0.002)	0.06 (0.001)	0.06 (0.000)	0.10 (0.004)	0.09 (0.003)	0.07 (0.001)	0.07 (0.000)	0.08 (0.005)	0.07 (0.003)	0.07 (0.001)	0.07 (0.000)	positive CL			
	0.01 (0.002)	0.02 (0.002)	0.02 (0.001)	0.02 (0.000)	0.01 (0.002)	0.02 (0.002)	0.02 (0.001)	0.02 (0.000)	0.01 (0.002)	0.01 (0.002)	0.02 (0.001)	0.02 (0.000)	0.01 (0.007)	0.00 (0.003)	0.01 (0.001)	0.02 (0.000)	negative CR			
	0.06 (0.003)	0.05 (0.002)	0.05 (0.001)	0.05 (0.000)	0.06 (0.003)	0.05 (0.002)	0.05 (0.001)	0.05 (0.000)	0.07 (0.004)	0.06 (0.002)	0.05 (0.001)	0.05 (0.000)	0.07 (0.006)	0.05 (0.002)	0.05 (0.001)	0.05 (0.000)	negative CL			
50				100				400				6400								

Note. Mean absolute bias averaged (in absolute values) over all parameters in one model for sample sizes (N), reliability (r), and misspecifications for global SAM (gSAM), local SAM with Maximum Likelihood (ISAM-ML), Unweighted Least Squares (ISAM-ULS) and SEM. Monte-Carlos Standard Errors (MCSE) in parentheses for each estimate.

Figure B7

Mean RMSE of Regression Parameters in Study 3

	gSAM				ISAM-ML				SEM-bound				SEM-unbound				
	50	100	400	6400	50	100	400	6400	50	100	400	6400	50	100	400	6400	
r = 0.3	0.19 (0.002)	0.14 (0.001)	0.08 (0.001)	0.05 (0.000)	0.19 (0.002)	0.14 (0.001)	0.08 (0.001)	0.05 (0.000)	0.37 (0.004)	0.18 (0.002)	0.08 (0.001)	0.05 (0.000)		0.17 (0.004)	0.08 (0.001)	0.05 (0.000)	positive CR
	0.67 (0.007)	0.51 (0.005)	0.15 (0.001)	0.10 (0.000)	0.42 (0.004)	0.28 (0.003)	0.15 (0.001)	0.10 (0.000)	1.72 (0.017)	1.03 (0.010)	0.24 (0.002)	0.15 (0.000)		0.59 (0.009)	0.24 (0.002)	0.15 (0.000)	positive CL
	0.41 (0.004)	0.17 (0.002)	0.09 (0.001)	0.07 (0.000)	0.25 (0.002)	0.17 (0.002)	0.09 (0.001)	0.07 (0.000)	1.85 (0.019)	0.87 (0.009)	0.11 (0.001)	0.07 (0.000)					negative CR
	0.87 (0.009)	1.03 (0.010)	0.15 (0.001)	0.09 (0.000)	0.42 (0.004)	0.27 (0.002)	0.15 (0.001)	0.09 (0.000)	1.82 (0.018)	0.79 (0.008)	0.24 (0.002)	0.11 (0.000)			0.22 (0.002)	0.11 (0.000)	negative CL
r = 0.5	0.18 (0.002)	0.12 (0.001)	0.07 (0.001)	0.03 (0.000)	0.18 (0.002)	0.12 (0.001)	0.07 (0.001)	0.03 (0.000)	0.21 (0.002)	0.13 (0.001)	0.07 (0.001)	0.03 (0.000)	0.20 (0.004)	0.13 (0.001)	0.07 (0.001)	0.03 (0.000)	positive CR
	0.27 (0.003)	0.19 (0.002)	0.12 (0.001)	0.08 (0.000)	0.27 (0.003)	0.19 (0.002)	0.12 (0.001)	0.08 (0.000)	0.62 (0.006)	0.31 (0.003)	0.18 (0.001)	0.11 (0.000)	0.52 (0.009)	0.28 (0.003)	0.18 (0.001)	0.11 (0.000)	positive CL
	0.17 (0.002)	0.12 (0.001)	0.07 (0.001)	0.05 (0.000)	0.17 (0.002)	0.12 (0.001)	0.07 (0.001)	0.05 (0.000)	0.26 (0.003)	0.12 (0.001)	0.07 (0.001)	0.05 (0.000)			0.08 (0.025)		negative CR
	0.27 (0.003)	0.19 (0.002)	0.12 (0.001)	0.08 (0.000)	0.26 (0.002)	0.19 (0.002)	0.12 (0.001)	0.08 (0.000)	0.63 (0.006)	0.29 (0.003)	0.14 (0.001)	0.08 (0.000)		0.25 (0.004)	0.13 (0.001)	0.08 (0.000)	negative CL
r = 0.7	0.16 (0.002)	0.11 (0.001)	0.06 (0.001)	0.02 (0.000)	0.16 (0.002)	0.11 (0.001)	0.06 (0.001)	0.02 (0.000)	0.17 (0.002)	0.11 (0.001)	0.06 (0.001)	0.02 (0.000)	0.17 (0.002)	0.11 (0.001)	0.06 (0.001)	0.02 (0.000)	positive CR
	0.20 (0.002)	0.15 (0.001)	0.09 (0.001)	0.06 (0.000)	0.20 (0.002)	0.15 (0.001)	0.09 (0.001)	0.06 (0.000)	0.29 (0.003)	0.21 (0.002)	0.11 (0.001)	0.07 (0.000)	0.25 (0.004)	0.17 (0.002)	0.11 (0.001)	0.07 (0.000)	positive CL
	0.16 (0.002)	0.11 (0.001)	0.06 (0.001)	0.02 (0.000)	0.16 (0.002)	0.11 (0.001)	0.06 (0.001)	0.02 (0.000)	0.17 (0.002)	0.11 (0.001)	0.06 (0.001)	0.02 (0.000)	0.18 (0.005)	0.11 (0.002)	0.06 (0.001)	0.02 (0.000)	negative CR
	0.20 (0.002)	0.15 (0.001)	0.09 (0.001)	0.06 (0.000)	0.20 (0.002)	0.15 (0.001)	0.09 (0.001)	0.06 (0.000)	0.28 (0.003)	0.17 (0.002)	0.09 (0.001)	0.06 (0.000)	0.23 (0.004)	0.16 (0.002)	0.09 (0.001)	0.06 (0.000)	negative CL

Note. Mean RMSE averaged (in absolute values) over all parameters in one model for sample sizes (N), reliability (r), and misspecifications for global SAM (gSAM), local SAM with Maximum Likelihood (ISAM-ML), Unweighted Least Squares (ISAM-ULS) and SEM. Monte-Carlos Standard Errors (MCSE) in parentheses for each estimate.

Appendix C: Detailed Error and Warning Messages

In the following, all different warning and error messages raised during the studies are listed (see Table C1) and shown how often they occurred under various fitting conditions (see Table C2).

Table C1

List of Unique Warnings and Errors

ID	Message
1	lavaan WARNING: some estimated ov variances are negative
2	lavaan WARNING: the optimizer warns that a solution has NOT been found!
3	lavaan WARNING: the optimizer (NLMINB) claimed the model converged, but not all elements of the gradient are (near) zero; the optimizer may not have found a local solution use <code>check.gradient = FALSE</code> to skip this check.
4	lavaan WARNING: some estimated lv variances are negative
5	lavaan WARNING: some estimated ov variances are negative, lavaan WARNING: some estimated lv variances are negative
6	number of items to replace is not a multiple of replacement length
7	lavaan WARNING: Could not compute standard errors! The information matrix could not be inverted. This may be a symptom that the model is not identified., lavaan WARNING: some estimated ov variances are negative
8	lavaan WARNING: covariance matrix of latent variables is not positive definite; use <code>lavInspect(fit, "cov.lv")</code> to investigate.
9	lavaan WARNING: The variance-covariance matrix of the estimated parameters (vcov) does not appear to be positive definite! The smallest eigenvalue is smaller than or close to zero. This may be a symptom that the model is not identified., lavaan WARNING: some estimated ov variances are negative
10	lavaan WARNING: Could not compute standard errors! The information matrix could not be inverted. This may be a symptom that the model is not identified., lavaan WARNING: some estimated lv variances are negative
11	lavaan WARNING: Could not compute standard errors! The information matrix could not be inverted. This may be a symptom that the model is not identified., lavaan WARNING: some estimated ov variances are negative, lavaan WARNING: some estimated lv variances are negative

Table C1*List of Unique Warnings and Errors (continued)*

ID	Message
12	lavaan WARNING: some estimated ov variances are negative, lavaan WARNING: covariance matrix of latent variables is not positive definite; use lavInspect(fit, "cov.lv") to investigate.
13	lavaan WARNING: Could not compute standard errors! The information matrix could not be inverted. This may be a symptom that the model is not identified.
14	lavaan WARNING: The variance-covariance matrix of the estimated parameters (vcov) does not appear to be positive definite! The smallest eigenvalue is smaller than or close to zero. This may be a symptom that the model is not identified., lavaan WARNING: covariance matrix of latent variables is not positive definite; use lavInspect(fit, "cov.lv") to investigate.
15	lavaan WARNING: Could not compute standard errors! The information matrix could not be inverted. This may be a symptom that the model is not identified., lavaan WARNING: covariance matrix of latent variables is not positive definite; use lavInspect(fit, "cov.lv") to investigate.
16	lavaan WARNING: the covariance matrix of the residuals of the observed variables (theta) is not positive definite; use lavInspect(fit, "theta") to investigate.
17	lavaan WARNING: The variance-covariance matrix of the estimated parameters (vcov) does not appear to be positive definite! The smallest eigenvalue is smaller than or close to zero. This may be a symptom that the model is not identified.

Note. This table lists all unique warnings and errors encountered during the simulation studies.

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 1	correlated errors	100	0.3	SEM	Warning	6860	1
Study 1	cross loadings	100	0.5	SEM	Warning	3575	1
Study 1	correlated errors	100	0.5	SEM	Warning	2923	1
Study 1	cross loadings	100	0.7	SEM	Warning	2903	1
Study 1	cross loadings	100	0.3	SEM	Warning	2769	1
Study 1	no measurement MP	100	0.3	SEM	Warning	2700	1
Study 1	structural MP	100	0.3	SEM	Warning	2577	1
Study 1	cross loadings	100	0.3	SEM	Warning	2037	2
Study 1	no measurement MP	100	0.3	SEM	Warning	1258	2

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies (continued)*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 1	structural MP	100	0.3	SEM	Warning	1133	2
Study 1	cross loadings	100	0.3	SEM	Warning	729	3
Study 1	correlated errors	100	0.3	SEM	Warning	692	3
Study 1	correlated errors	100	0.7	SEM	Warning	688	1
Study 1	correlated errors	400	0.3	SEM	Warning	606	1
Study 1	correlated errors	100	0.3	SEM	Warning	507	2
Study 1	cross loadings	400	0.3	SEM	Warning	450	1
Study 1	cross loadings	400	0.5	SEM	Warning	429	1
Study 1	cross loadings	100	0.3	SEM	Warning	417	4
Study 1	cross loadings	400	0.7	SEM	Warning	248	1
Study 1	no measurement MP	100	0.3	SEM	Warning	242	3
Study 1	structural MP	100	0.3	SEM	Warning	223	3
Study 1	cross loadings	100	0.5	SEM	Warning	203	2
Study 1	no measurement MP	100	0.5	SEM	Warning	197	1
Study 1	structural MP	100	0.5	SEM	Warning	183	1
Study 1	cross loadings	100	0.3	LSAM- ULS	Warning	150	1
Study 1	cross loadings	100	0.3	SEM	Warning	146	5
Study 1	structural MP	100	0.3	LSAM- ULS	Warning	62	1
Study 1	no measurement MP	100	0.3	LSAM- ULS	Warning	52	1
Study 1	cross loadings	100	0.3	gSAM	Warning	50	4
Study 1	structural MP	100	0.3	SEM	Warning	50	4
Study 1	cross loadings	100	0.5	SEM	Warning	42	3
Study 1	cross loadings	100	0.3	LSAM- ULS	Error	38	6
Study 1	no measurement MP	100	0.3	SEM	Warning	29	4
Study 1	no measurement MP	100	0.3	LSAM- ULS	Error	25	6
Study 1	structural MP	100	0.3	LSAM- ULS	Error	24	6
Study 1	cross loadings	100	0.3	SEM	Warning	23	7
Study 1	cross loadings	400	0.3	SEM	Warning	15	2

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies (continued)*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 1	no measurement MP	100	0.3	SEM	Warning	14	7
Study 1	cross loadings	100	0.3	gSAM	Error	14	6
Study 1	no measurement MP	100	0.3	SEM	Warning	12	5
Study 1	structural MP	100	0.3	SEM	Warning	11	5
Study 1	structural MP	100	0.3	SEM	Warning	9	7
Study 1	cross loadings	100	0.7	SEM	Warning	7	2
Study 1	structural MP	100	0.7	SEM	Warning	7	1
Study 1	cross loadings	100	0.3	SEM	Warning	5	8
Study 1	no measurement MP	100	0.5	SEM	Warning	4	2
Study 1	correlated errors	100	0.5	SEM	Warning	4	3
Study 1	no measurement MP	100	0.3	SEM	Warning	3	9
Study 1	no measurement MP	100	0.7	SEM	Warning	3	1
Study 1	cross loadings	100	0.3	SEM	Warning	3	10
Study 1	cross loadings	100	0.3	SEM	Warning	3	11
Study 1	no measurement MP	100	0.3	gSAM	Error	2	6
Study 1	no measurement MP	100	0.3	gSAM	Warning	2	4
Study 1	no measurement MP	400	0.3	SEM	Warning	2	1
Study 1	cross loadings	100	0.3	SEM	Warning	2	12
Study 1	cross loadings	100	0.3	lsSAM- ULS	Warning	2	3
Study 1	cross loadings	100	0.5	SEM	Warning	2	4
Study 1	cross loadings	400	0.3	SEM	Warning	2	3
Study 1	correlated errors	100	0.5	lsSAM- ULS	Error	2	6
Study 1	correlated errors	100	0.5	lsSAM- ULS	Warning	2	1
Study 1	structural MP	100	0.3	SEM	Warning	2	9
Study 1	structural MP	100	0.3	gSAM	Error	2	6
Study 1	structural MP	100	0.3	gSAM	Warning	2	4
Study 1	structural MP	100	0.5	lsSAM- ULS	Error	2	6
Study 1	no measurement MP	100	0.3	SEM	Warning	1	11
Study 1	no measurement MP	100	0.3	lsSAM- ULS	Warning	1	3

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies (continued)*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 1	no measurement MP	100	0.5	ISAM- ULS	Warning	1	1
Study 1	cross loadings	100	0.3	SEM	Warning	1	9
Study 1	cross loadings	100	0.3	gSAM	Warning	1	8
Study 1	cross loadings	100	0.5	ISAM- ULS	Error	1	6
Study 1	cross loadings	100	0.5	ISAM- ULS	Warning	1	1
Study 1	correlated errors	100	0.3	SEM	Warning	1	7
Study 1	correlated errors	100	0.3	ISAM- ULS	Warning	1	1
Study 1	correlated errors	100	0.5	SEM	Warning	1	2
Study 1	correlated errors	400	0.5	SEM	Warning	1	1
Study 1	structural MP	100	0.3	SEM	Warning	1	10
Study 1	structural MP	100	0.3	ISAM- ULS	Warning	1	3
Study 1	structural MP	100	0.3	ISAM- ULS	Warning	1	2
Study 1	structural MP	100	0.5	ISAM- ULS	Warning	1	1
Study 2	endo- & exogenous MP	100	0.3	SEM	Warning	5265	1
Study 2	exogenous MP	100	0.3	SEM	Warning	4622	1
Study 2	endogenous MP	100	0.3	SEM	Warning	3615	1
Study 2	endo- & exogenous MP	100	0.7	SEM	Warning	2904	1
Study 2	endo- & exogenous MP	100	0.5	SEM	Warning	2743	1
Study 2	no measurement MP	100	0.3	SEM	Warning	2701	1
Study 2	endogenous MP	100	0.7	SEM	Warning	2336	1
Study 2	exogenous MP	100	0.5	SEM	Warning	1814	1
Study 2	endo- & exogenous MP	100	0.3	SEM	Warning	1625	2
Study 2	exogenous MP	100	0.3	SEM	Warning	1624	2
Study 2	endogenous MP	100	0.5	SEM	Warning	1252	1
Study 2	endogenous MP	100	0.3	SEM	Warning	1211	2
Study 2	no measurement MP	100	0.3	SEM	Warning	1121	2
Study 2	exogenous MP	100	0.7	SEM	Warning	702	1
Study 2	endo- & exogenous MP	100	0.3	SEM	Warning	675	3

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies (continued)*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 2	endo- & exogenous MP	400	0.7	SEM	Warning	599	1
Study 2	endogenous MP	400	0.7	SEM	Warning	588	1
Study 2	exogenous MP	100	0.3	SEM	Warning	559	3
Study 2	endogenous MP	100	0.3	SEM	Warning	305	3
Study 2	exogenous MP	100	0.3	ISAM- ULS	Warning	286	1
Study 2	endo- & exogenous MP	100	0.3	SEM	Warning	242	4
Study 2	endo- & exogenous MP	400	0.3	SEM	Warning	239	1
Study 2	no measurement MP	100	0.3	SEM	Warning	220	3
Study 2	exogenous MP	400	0.3	SEM	Warning	195	1
Study 2	exogenous MP	100	0.3	SEM	Warning	175	4
Study 2	no measurement MP	100	0.5	SEM	Warning	165	1
Study 2	endogenous MP	100	0.3	SEM	Warning	157	4
Study 2	no measurement MP	100	0.3	ISAM- ULS	Warning	138	1
Study 2	no measurement MP	100	0.3	SEM	Warning	132	4
Study 2	endo- & exogenous MP	400	0.5	SEM	Warning	130	1
Study 2	endo- & exogenous MP	100	0.3	ISAM- ULS	Warning	128	1
Study 2	exogenous MP	100	0.3	ISAM- ULS	Error	121	6
Study 2	endo- & exogenous MP	100	0.5	SEM	Warning	105	2
Study 2	exogenous MP	100	0.5	SEM	Warning	93	2
Study 2	endogenous MP	100	0.3	ISAM- ULS	Warning	78	1
Study 2	exogenous MP	400	0.5	SEM	Warning	77	1
Study 2	endo- & exogenous MP	100	0.3	SEM	Warning	57	5
Study 2	no measurement MP	100	0.3	ISAM- ULS	Error	44	6
Study 2	exogenous MP	100	0.3	SEM	Warning	43	5
Study 2	endo- & exogenous MP	100	0.3	ISAM- ULS	Error	41	6
Study 2	endogenous MP	400	0.5	SEM	Warning	40	1
Study 2	endo- & exogenous MP	100	0.3	gSAM	Warning	31	4

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies (continued)*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 2	endogenous MP	400	0.3	SEM	Warning	29	1
Study 2	endogenous MP	100	0.3	SEM	Warning	26	5
Study 2	endogenous MP	100	0.3	gSAM	Warning	26	4
Study 2	exogenous MP	100	0.3	gSAM	Warning	20	4
Study 2	no measurement MP	100	0.3	gSAM	Warning	18	4
Study 2	endo- & exogenous MP	100	0.5	SEM	Warning	18	3
Study 2	endo- & exogenous MP	100	0.5	ISAM- ULS	Warning	17	1
Study 2	exogenous MP	100	0.5	ISAM- ULS	Warning	16	1
Study 2	no measurement MP	100	0.3	SEM	Warning	15	5
Study 2	no measurement MP	100	0.3	SEM	Warning	14	7
Study 2	exogenous MP	100	0.5	SEM	Warning	14	3
Study 2	endogenous MP	100	0.3	ISAM- ULS	Error	14	6
Study 2	endogenous MP	100	0.5	SEM	Warning	13	2
Study 2	exogenous MP	100	0.3	SEM	Warning	10	7
Study 2	exogenous MP	400	0.3	SEM	Warning	10	2
Study 2	endo- & exogenous MP	100	0.3	SEM	Warning	10	7
Study 2	endo- & exogenous MP	400	0.3	SEM	Warning	8	2
Study 2	exogenous MP	100	0.3	ISAM- ULS	Warning	7	3
Study 2	endo- & exogenous MP	100	0.3	gSAM	Error	7	6
Study 2	exogenous MP	100	0.3	SEM	Warning	6	10
Study 2	exogenous MP	100	0.5	ISAM- ULS	Error	5	6
Study 2	endo- & exogenous MP	100	0.5	ISAM- ULS	Error	5	6
Study 2	exogenous MP	400	0.7	SEM	Warning	4	1
Study 2	endogenous MP	100	0.3	SEM	Warning	4	7
Study 2	no measurement MP	100	0.3	SEM	Warning	3	10
Study 2	no measurement MP	100	0.5	ISAM- ULS	Warning	3	1
Study 2	exogenous MP	100	0.3	SEM	Warning	3	11
Study 2	endo- & exogenous MP	100	0.3	SEM	Warning	3	10

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies (continued)*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 2	endo- & exogenous MP	100	0.3	SEM	Warning	3	11
Study 2	endo- & exogenous MP	100	0.7	SEM	Warning	3	2
Study 2	no measurement MP	100	0.7	SEM	Warning	2	1
Study 2	exogenous MP	100	0.3	gSAM	Error	2	6
Study 2	exogenous MP	100	0.3	lsAM- ULS	Warning	2	2
Study 2	exogenous MP	100	0.7	SEM	Warning	2	2
Study 2	exogenous MP	400	0.3	SEM	Warning	2	3
Study 2	endogenous MP	100	0.5	SEM	Warning	2	3
Study 2	endo- & exogenous MP	100	0.3	gSAM	Warning	2	3
Study 2	endo- & exogenous MP	100	0.5	SEM	Warning	2	4
Study 2	no measurement MP	100	0.3	gSAM	Error	1	6
Study 2	no measurement MP	400	0.3	SEM	Warning	1	1
Study 2	exogenous MP	100	0.3	SEM	Warning	1	13
Study 2	exogenous MP	100	0.3	SEM	Warning	1	12
Study 2	exogenous MP	100	0.5	lsAM- ULS	Warning	1	3
Study 2	exogenous MP	100	0.7	SEM	Warning	1	3
Study 2	exogenous MP	400	0.3	lsAM- ULS	Error	1	6
Study 2	endogenous MP	100	0.3	SEM	Warning	1	9
Study 2	endogenous MP	100	0.3	lsAM- ULS	Warning	1	3
Study 2	endogenous MP	100	0.5	lsAM- ULS	Error	1	6
Study 2	endogenous MP	100	0.5	lsAM- ULS	Warning	1	1
Study 2	endogenous MP	400	0.3	SEM	Warning	1	2
Study 2	endo- & exogenous MP	100	0.3	lsAM- ULS	Warning	1	2
Study 2	endo- & exogenous MP	100	0.3	lsAM ML	Error	1	6
Study 2	endo- & exogenous MP	100	0.5	lsAM- ULS	Warning	1	2

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies (continued)*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 2	endo- & exogenous MP	100	0.7	ISAM- ULS	Warning	1	1
Study 2	endo- & exogenous MP	400	0.3	SEM	Warning	1	3
Study 2	endo- & exogenous MP	400	0.3	SEM	Warning	1	4
Study 3	positive CL	50	0.3	ISAM- ULS	Warning	248	1
Study 3	positive CL	50	0.3	gSAM	Warning	209	4
Study 3	negative CL	50	0.3	ISAM- ULS	Warning	208	1
Study 3	negative CL	50	0.3	gSAM	Warning	164	4
Study 3	positive CR	50	0.3	ISAM- ULS	Warning	82	1
Study 3	negative CR	50	0.3	ISAM- ULS	Warning	82	1
Study 3	negative CL	50	0.3	ISAM- ULS	Error	79	6
Study 3	positive CL	50	0.3	ISAM- ULS	Error	72	6
Study 3	positive CR	50	0.3	SEM	Warning	71	8
Study 3	negative CR	50	0.3	SEM	Warning	71	8
Study 3	positive CL	100	0.3	ISAM- ULS	Warning	62	1
Study 3	negative CL	50	0.3	SEM	Warning	61	8
Study 3	positive CL	50	0.3	SEM	Warning	53	8
Study 3	negative CL	100	0.3	ISAM- ULS	Warning	52	1
Study 3	positive CL	50	0.5	ISAM- ULS	Warning	51	1
Study 3	negative CL	50	0.3	gSAM	Error	47	6
Study 3	negative CL	50	0.5	ISAM- ULS	Warning	37	1
Study 3	positive CL	50	0.3	gSAM	Error	36	6
Study 3	positive CR	50	0.3	SEM	Warning	31	14
Study 3	positive CR	100	0.3	ISAM- ULS	Warning	31	1

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies (continued)*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 3	negative CR	50	0.3	SEM	Warning	31	14
Study 3	negative CR	100	0.3	ISAM- ULS	Warning	31	1
Study 3	positive CL	100	0.3	ISAM- ULS	Error	28	6
Study 3	positive CR	50	0.3	ISAM- ULS	Warning	19	2
Study 3	negative CR	50	0.3	ISAM- ULS	Warning	19	2
Study 3	positive CL	50	0.5	ISAM- ULS	Error	18	6
Study 3	positive CR	50	0.3	ISAM- ULS	Warning	18	3
Study 3	negative CL	100	0.3	ISAM- ULS	Error	18	6
Study 3	negative CR	50	0.3	ISAM- ULS	Warning	18	3
Study 3	positive CL	100	0.3	gSAM	Warning	17	4
Study 3	positive CR	50	0.3	ISAM- ULS	Error	17	6
Study 3	negative CL	50	0.3	SEM	Warning	17	14
Study 3	negative CR	50	0.3	ISAM- ULS	Error	17	6
Study 3	negative CL	50	0.5	ISAM- ULS	Error	13	6
Study 3	negative CL	100	0.3	gSAM	Warning	12	4
Study 3	positive CR	100	0.3	ISAM- ULS	Warning	11	3
Study 3	negative CR	100	0.3	ISAM- ULS	Warning	11	3
Study 3	positive CL	50	0.3	SEM	Warning	10	15
Study 3	positive CL	50	0.3	gSAM	Warning	10	3
Study 3	positive CR	50	0.3	gSAM	Warning	10	4
Study 3	negative CL	100	0.3	SEM	Warning	10	8
Study 3	negative CR	50	0.3	gSAM	Warning	10	4

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies (continued)*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 3	positive CL	50	0.3	gSAM	Warning	9	8
Study 3	positive CR	100	0.3	lsAM- ULS	Error	9	6
Study 3	negative CR	100	0.3	lsAM- ULS	Error	9	6
Study 3	positive CL	50	0.5	gSAM	Warning	8	4
Study 3	positive CL	50	0.7	lsAM- ULS	Warning	7	1
Study 3	positive CR	100	0.3	lsAM- ULS	Warning	7	2
Study 3	negative CR	100	0.3	lsAM- ULS	Warning	7	2
Study 3	positive CL	50	0.3	SEM	Warning	6	14
Study 3	positive CL	100	0.3	SEM	Warning	6	8
Study 3	positive CR	50	0.3	SEM	Warning	6	15
Study 3	negative CL	50	0.3	SEM	Warning	6	15
Study 3	negative CL	50	0.3	gSAM	Warning	6	8
Study 3	negative CL	50	0.7	lsAM- ULS	Warning	6	1
Study 3	negative CR	50	0.3	SEM	Warning	6	15
Study 3	positive CL	50	0.7	lsAM- ULS	Error	5	6
Study 3	positive CR	50	0.5	lsAM- ULS	Warning	5	1
Study 3	negative CL	100	0.3	gSAM	Error	5	6
Study 3	negative CR	50	0.5	lsAM- ULS	Warning	5	1
Study 3	positive CL	50	0.3	lsAM- ULS	Warning	4	2
Study 3	positive CR	50	0.5	lsAM- ULS	Error	4	6
Study 3	positive CR	100	0.3	SEM	Warning	4	8
Study 3	negative CL	50	0.3	lsAM- ULS	Warning	4	2
Study 3	negative CL	50	0.5	SEM	Warning	4	8

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies (continued)*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 3	negative CR	50	0.5	ISAM- ULS	Error	4	6
Study 3	negative CR	100	0.3	SEM	Warning	4	8
Study 3	positive CL	50	0.3	ISAM- ULS	Warning	3	16
Study 3	negative CL	50	0.3	gSAM	Warning	3	3
Study 3	negative CL	100	0.5	ISAM- ULS	Warning	3	1
Study 3	positive CL	50	0.3	ISAM- ULS	Warning	2	3
Study 3	positive CL	50	0.5	SEM	Warning	2	8
Study 3	positive CL	100	0.3	gSAM	Error	2	6
Study 3	positive CL	100	0.5	ISAM- ULS	Error	2	6
Study 3	positive CL	250	0.3	ISAM- ULS	Warning	2	1
Study 3	positive CR	100	0.3	SEM	Warning	2	14
Study 3	negative CL	50	0.3	ISAM- ULS	Warning	2	3
Study 3	negative CL	50	0.3	ISAM- ULS	Warning	2	16
Study 3	negative CL	50	0.5	gSAM	Warning	2	4
Study 3	negative CL	100	0.3	SEM	Warning	2	14
Study 3	negative CL	100	0.3	ISAM- ULS	Warning	2	3
Study 3	negative CR	100	0.3	SEM	Warning	2	14
Study 3	positive CL	50	0.5	gSAM	Error	1	6
Study 3	positive CL	50	0.5	ISAM- ULS	Warning	1	3
Study 3	positive CL	50	0.5	ISAM- ULS	Warning	1	2
Study 3	positive CL	100	0.3	SEM	Warning	1	14
Study 3	positive CL	100	0.3	gSAM	Warning	1	8
Study 3	positive CL	100	0.3	ISAM- ULS	Warning	1	3

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies (continued)*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 3	positive CL	100	0.5	lsAM- ULS	Warning	1	1
Study 3	positive CL	250	0.3	lsAM- ULS	Error	1	6
Study 3	positive CR	50	0.3	gSAM	Error	1	6
Study 3	positive CR	50	0.3	lsAM- ULS	Warning	1	16
Study 3	positive CR	50	0.5	gSAM	Warning	1	4
Study 3	positive CR	50	0.5	lsAM- ULS	Warning	1	3
Study 3	positive CR	50	0.7	lsAM- ULS	Warning	1	1
Study 3	positive CR	250	0.3	lsAM- ULS	Warning	1	3
Study 3	positive CR	250	0.3	lsAM- ULS	Warning	1	2
Study 3	positive CR	250	0.3	lsAM- ULS	Warning	1	1
Study 3	positive CR	400	0.3	lsAM- ULS	Warning	1	1
Study 3	negative CL	50	0.5	gSAM	Error	1	6
Study 3	negative CL	50	0.5	lsAM- ULS	Warning	1	16
Study 3	negative CL	50	0.7	lsAM- ULS	Error	1	6
Study 3	negative CL	50	0.7	lsAM- ULS	Warning	1	3
Study 3	negative CL	100	0.3	SEM	Warning	1	13
Study 3	negative CL	100	0.3	SEM	Warning	1	17
Study 3	negative CL	100	0.3	gSAM	Warning	1	8
Study 3	negative CL	250	0.3	lsAM- ULS	Error	1	6
Study 3	negative CL	250	0.3	lsAM- ULS	Warning	1	1
Study 3	negative CR	50	0.3	gSAM	Error	1	6

Table C2*Summary of Warnings and Errors by Condition with ID for All Studies (continued)*

Study	Misspecification	N	Reliability	Method	Type	Count	ID
Study 3	negative CR	50	0.3	ISAM- ULS	Warning	1	16
Study 3	negative CR	50	0.5	gSAM	Warning	1	4
Study 3	negative CR	50	0.5	ISAM- ULS	Warning	1	3
Study 3	negative CR	50	0.7	ISAM- ULS	Warning	1	1
Study 3	negative CR	250	0.3	ISAM- ULS	Warning	1	3
Study 3	negative CR	250	0.3	ISAM- ULS	Warning	1	2
Study 3	negative CR	250	0.3	ISAM- ULS	Warning	1	1
Study 3	negative CR	400	0.3	ISAM- ULS	Warning	1	1

Note. This table summarizes the count of warnings and errors for each condition in all three simulation studies with the respective ID number corresponding to Table 1.