

SEM and R

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Chapter 1

SEM and R

This is the starting point.

Chapter 2

Introduction

The following R codes and texts are from UCLA website “<https://stats.idre.ucla.edu/r/seminars/rsem/>” and I do not own the copyright of the R codes or texts. I wrote this R Markdown file for my own study purpose.

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2.1 Definitions (Basic Concepts)

2.1.1 Observed variable

Observed variable: A variable that exists in the data (a.k.a item or manifest variable)

2.1.2 Latent variable

Latent variable: A variable that is constructed and does not exist in the data.

2.1.3 Exogenous variable

Exogenous variable: An independent variable either observed (X) or latent (ξ) that explains an endogenous variable.

2.1.4 Endogenous variable

Endogenous variable: A dependent variable, either observed (Y) or latent (η) that has a causal path leading to it.

2.1.5 Measurement model

Measurement model: A model that links observed variables with latent variables.

2.1.6 Indicator (in a measurement model)

Indicator: An observed variable in a measurement model (can be exogenous or endogenous).

2.1.7 Factor

Factor: A latent variable defined by its indicators (can be exogenous or endogenous).

2.1.8 Loading

Loading: A path between an indicator and a factor.

2.1.9 Structural model

Structural model: A model that specifies casual relationships among exogenous variables to endogenous variables (can be observed or latent).

2.1.10 Regression path

Regression path: A path between exogenous and endogenous variables (can be observed or latent).

2.2 The path diagram

Circles represent latent variables. Squares represent observed indicators. Triangles represent intercepts or means. One way arrows represent paths. Two-way arrows represent either variances or covariances.

2.3 Lavaan syntax

\sim **predict**: used for regression of observed outcome to observed predictors (e.g., $y \sim x$).

$=\sim$ **indicator**: used for latent variable to observed indicator in factor analysis measurement models (e.g., $f =\sim q + r + s$).

$\sim\sim$ **covariance**: (e.g., $x \sim\sim x$).

~ 1 **intercept or mean**: (e.g., $x \sim 1$ estimates the mean of variable x).

$1*$ **fixes parameter or loading to one**: (e.g., $f =\sim 1 * q$).

*NA** **free parameter or loading**: used to override default marker method (e.g., $f = \sim NA * q$).

*a** **labels the parameter 'a'**: used for model constraints (e.g., $f = \sim a * q$).

2.4 Regression and path analysis

$$y_1 = b_0 + b_1 x_1 + \epsilon_1$$

$$y_1 = \alpha + \gamma_1 x_1 + \zeta_1$$

x_1 single exogenous variable

y_1 single endogenous variable

b_0, α_1 intercept of y_1 (alpha)

b_1, γ_1 regression coefficient (gamma)

ϵ_1, ζ_1 residual of y_1 (epsilon, zeta)

ϕ variance or covariance of the exogenous variable (phi)

ψ residual variance or covariance of the endogenous variable (psi)

Chapter 3

Real data example (Simple linear regression)

3.1 Read the data into the R Studio environment.

It also calculates the covariance matrix among all the variables in the data.

```
dat <- read.csv("https://stats.idre.ucla.edu/wp-content/uploads/2021/02/worland5.csv")
cov(dat)
```

```
##      motiv harm stabi ppsych ses verbal read arith spell
## motiv    100   77   59   -25  25    32   53   60   59
## harm      77  100   58   -25  26    25   42   44   45
## stabi     59   58  100   -16  18    27   36   38   38
## ppsych    -25 -25  -16   100 -42   -40  -39  -24  -31
## ses       25  26   18   -42 100    40   43   37   33
## verbal    32  25   27   -40  40   100   56   49   48
## read      53  42   36   -39  43    56  100   73   87
## arith     60  44   38   -24  37    49   73  100   72
## spell     59  45   38   -31  33    48   87   72  100
```

```
var(dat$motiv)
```

```
## [1] 100
```

In the following, we conduct a simple linear regression.

$$\text{sample variance - covariance matrix } \hat{\Sigma} = \mathbf{S}$$

12 CHAPTER 3. REAL DATA EXAMPLE (SIMPLE LINEAR REGRESSION)

```

m1a <- lm(read ~ motiv, data=dat)
(summary(m1a))

##
## Call:
## lm(formula = read ~ motiv, data = dat)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -26.0995  -6.1109   0.2342   5.2237  24.0183
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept) -1.232e-07  3.796e-01   0.00    1
## motiv       5.300e-01  3.800e-02  13.95 <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 8.488 on 498 degrees of freedom
## Multiple R-squared:  0.2809, Adjusted R-squared:  0.2795
## F-statistic: 194.5 on 1 and 498 DF, p-value: < 2.2e-16

library(lavaan)
#simple regression using lavaan
m1b <- '
# regressions
read ~ 1* motiv
# variance (optional)
motiv ~~ motiv
'

fit1b <- sem(m1b, data=dat)
summary(fit1b)

## lavaan 0.6-8 ended normally after 14 iterations
##
## Estimator                      ML
## Optimization method           NLMINB
## Number of model parameters     5
##
## Number of observations         500
##
## Model Test User Model:
##
## Test statistic                 0.000
## Degrees of freedom             0

```

```
##
## Parameter Estimates:
##
##      Standard errors              Standard
##      Information                  Expected
##      Information saturated (h1) model      Structured
##
## Regressions:
##              Estimate  Std.Err  z-value  P(>|z|)
##      read ~
##      motiv            0.530    0.038   13.975    0.000
##
## Intercepts:
##              Estimate  Std.Err  z-value  P(>|z|)
##      .read           -0.000    0.379   -0.000    1.000
##      motiv            0.000    0.447    0.000    1.000
##
## Variances:
##              Estimate  Std.Err  z-value  P(>|z|)
##      motiv           99.800    6.312   15.811    0.000
##      .read           71.766    4.539   15.811    0.000
```


Chapter 4

Real data example (Multiple linear regression)

```
m2 <- '
# regressions
read ~ 1 + ppsych + motiv
# covariance
ppsyach ~~ motiv
'
fit2 <- sem(m2, data=dat)
summary(fit2)
```

```
## lavaan 0.6-8 ended normally after 34 iterations
##
##      Estimator                      ML
##      Optimization method          NLMINB
##      Number of model parameters          9
##
##      Number of observations          500
##
## Model Test User Model:
##
##      Test statistic          0.000
##      Degrees of freedom          0
##
## Parameter Estimates:
##
##      Standard errors          Standard
##      Information          Expected
```

16 CHAPTER 4. REAL DATA EXAMPLE (MULTIPLE LINEAR REGRESSION)

```
## Information saturated (h1) model          Structured
##
## Regressions:
##           Estimate Std.Err  z-value  P(>|z|)
##   read ~
##     ppsych        -0.275    0.037   -7.385    0.000
##     motiv          0.461    0.037   12.404    0.000
##
## Covariances:
##           Estimate Std.Err  z-value  P(>|z|)
##     ppsych ~~
##     motiv        -24.950    4.601   -5.423    0.000
##
## Intercepts:
##           Estimate Std.Err  z-value  P(>|z|)
##     .read          0.000    0.360    0.000    1.000
##     ppsych        -0.000    0.447   -0.000    1.000
##     motiv          0.000    0.447    0.000    1.000
##
## Variances:
##           Estimate Std.Err  z-value  P(>|z|)
##     .read          64.708    4.092   15.811    0.000
##     ppsych          99.800    6.312   15.811    0.000
##     motiv          99.800    6.312   15.811    0.000
```


Chapter 5

Bootstrapping

5.1 Warning

Warning:

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5.2 Introduction

The following note is made when I was studying Bret Larget's note posted online.
<http://pages.stat.wisc.edu/~larget/stat302/chap3.pdf>

He used the data from L0ck5data as an example.

```
library(Lock5Data)
data(CommuteAtlanta)
str(CommuteAtlanta)

## 'data.frame':    500 obs. of  5 variables:
## $ City      : Factor w/ 1 level "Atlanta": 1 1 1 1 1 1 1 1 1 1 ...
## $ Age       : int  19 55 48 45 48 43 48 41 47 39 ...
## $ Distance: int   10 45 12 4 15 33 15 4 25 1 ...
## $ Time      : int   15 60 45 10 30 60 45 10 25 15 ...
## $ Sex       : Factor w/ 2 levels "F","M": 2 2 2 1 1 2 2 1 2 1 ...

time.mean = with(CommuteAtlanta, mean(Time))

time.mean

## [1] 29.11
```

Now, he sampled a (b X n) table. Note that, the Atlanta data has 500 row, as it has 500 observations (or, people). But, in the following new matrix, it is a (1000 times 500) table. Also, it should be noted that the logic of sample function in R. This webpage provides some insight into this function. Basically, the following R code randomly sample a bigger sample of (1000 times 500) from those 500 data points. After that, the matrix function put such (1000 times 500) data points into a matrix of (1000 times 500).

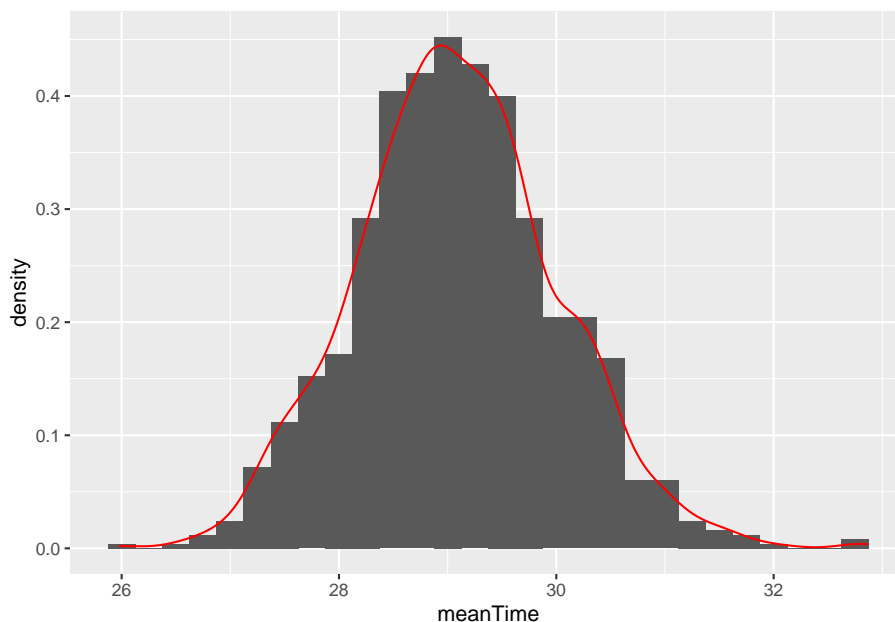
```
B = 1000
n = nrow(CommuteAtlanta)
boot.samples = matrix(sample(CommuteAtlanta$Time, size = B * n, replace = TRUE),
                      B, n)
```

Next, we need to calculate the mean for each row. Remember, we have 1000 rows. Note that, 1 in the apply function indicates that we calculate means on each row, whereas 2 indicates to each column.

```
boot.statistics = apply(boot.samples, 1, mean)
```

We can then plot all the means.

```
require(ggplot2)
ggplot(data.frame(meanTime = boot.statistics), aes(x=meanTime)) +
  geom_histogram(binwidth=0.25, aes(y=..density..)) +
  geom_density(color="red")
```



```
time.se = sd(boot.statistics)
time.se

## [1] 0.926212
me = ceiling(10 * 2 * time.se)/10
me

## [1] 1.9
round(time.mean, 1) + c(-1, 1) * me

## [1] 27.2 31.0
```

5.3 Normal distribution, SD, SE

Note, if we do not use bootstrapping, we can use the standard CI formula (<https://www.mathsisfun.com/data/confidence-interval.html>). This formula assumes normal distribution. As we can see, this is close to the result based on the bootstrapping method.

$$\bar{X} \pm Z \frac{S}{\sqrt{n}} = 29.11 \pm 1.96 \frac{20.72}{\sqrt{500}} = 27.29, 30.93$$

Note that, in the following, the author used 2 times SE to calculate the CI. The relationship between SD and SE:

“Now the sample mean will vary from sample to sample; the way this variation occurs is described by the “sampling distribution” of the mean. We can estimate how much sample means will vary from the standard deviation of this sampling distribution, which we call the standard error (SE) of the estimate of the mean. As the standard error is a type of standard deviation, confusion is understandable. Another way of considering the standard error is as a measure of the precision of the sample mean.” (<https://www.ncbi.nlm.nih.gov/pmc/articles/PMC1255808/>)

```
boot.mean = function(x,B,binwidth=NULL)
{
  n = length(x)
  boot.samples = matrix( sample(x,size=n*B,replace=TRUE), B, n)
  boot.statistics = apply(boot.samples,1,mean)
  se = sd(boot.statistics)
  require(ggplot2)
  if ( is.null(binwidth) )
    binwidth = diff(range(boot.statistics))/30
  p = ggplot(data.frame(x=boot.statistics),aes(x=x)) +
    geom_histogram(aes(y=..density..),binwidth=binwidth) + geom_density(color="red")
}
```

```

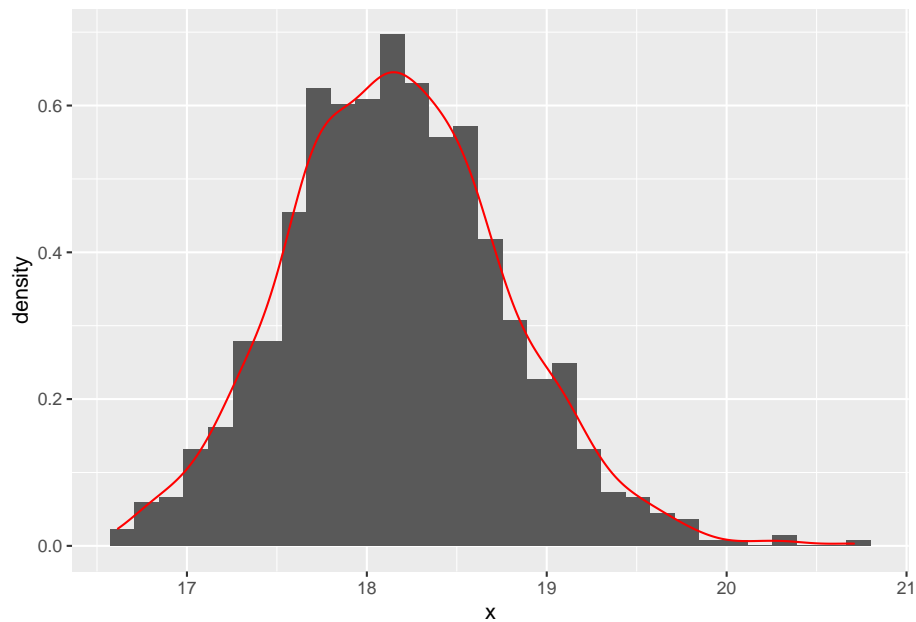
plot(p)
interval = mean(x) + c(-1,1)*2*se
print( interval )
return( list(boot.statistics = boot.statistics, interval=interval, se=se, plot=p) )
}

```

```

out = with(CommuteAtlanta, boot.mean(Distance, B = 1000))

```



```
## [1] 16.94029 19.37171
```

5.4 Sample function

To understand the function of sample in R.

```

sample(20,replace = TRUE)

```

```
## [1] 8 5 5 1 2 4 12 10 18 17 4 16 16 8 13 4 3 3 19 8
```

The following uses loop to do the resampling. It uses sample function to index the numbers that they want to sample from the original sample. That is, [] suggests the indexing.

```

n = length(CommuteAtlanta$Distance)
B = 1000
result = rep(NA, B)
for (i in 1:B)

```

```
{
boot.sample = sample(n, replace = TRUE)
result[i] = mean(CommuteAtlanta$Distance[boot.sample])
}

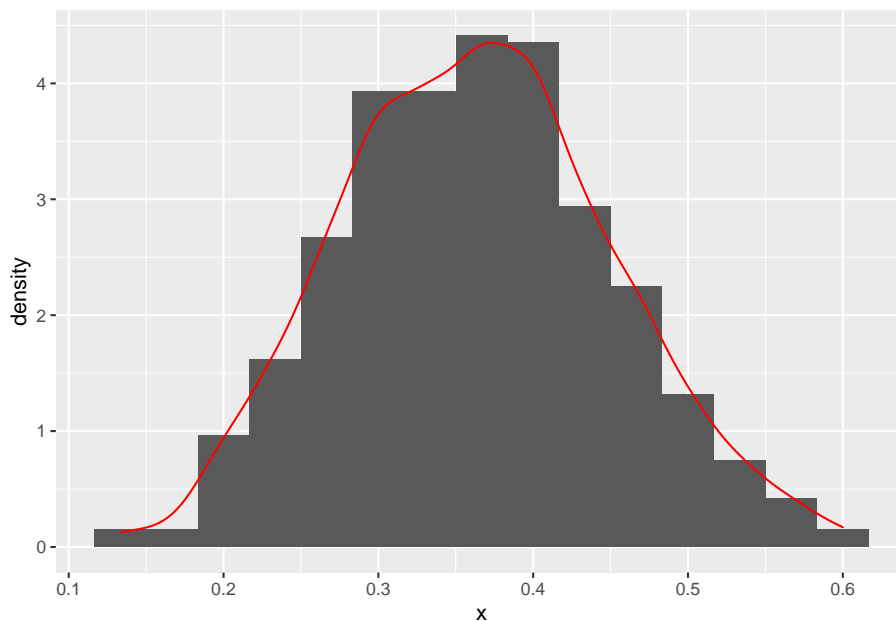
with(CommuteAtlanta, mean(Distance) + c(-1, 1) * 2 * sd(result))

## [1] 16.9046 19.4074
```

5.5 Proportion

So far, we have dealt with means. How about proportions? Remember that, when calculating means, it starts with a single column of data to calculate the mean. Similarly, when calculating proportions, you can just use a single column of data.

```
reeses = c(rep(1, 11), rep(0, 19))
reeses.boot = boot.mean(reeses, 1000, binwidth = 1/30)
```

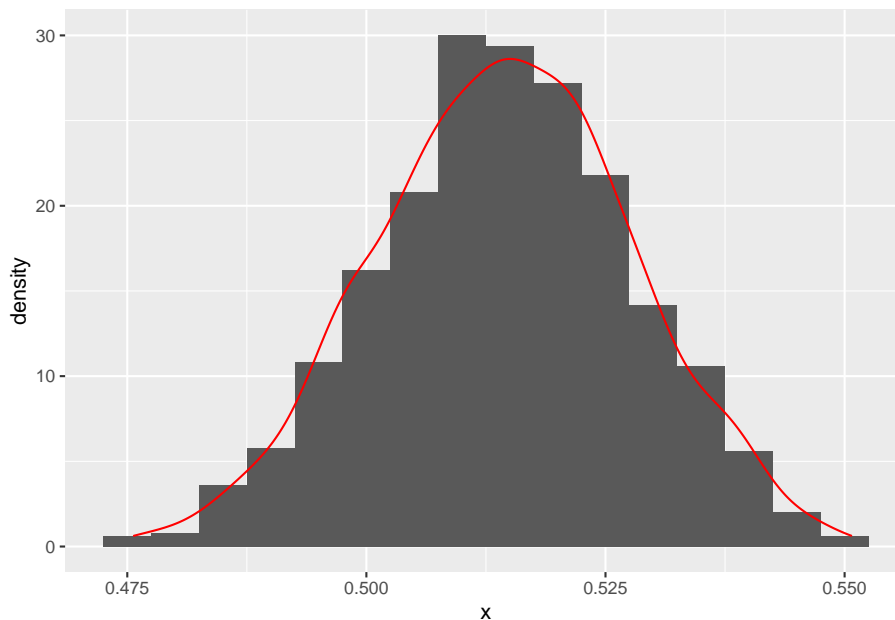


```
## [1] 0.1924560 0.5408773
```

However, if we have 48 students (i.e., 48 observations) and thus we have a bigger sample. However, how can we do re-sampling? Based on the note, it is kind of simple. They group them together and then resample from it. Note that, when they re-sampling, the programming do not distinguish the difference between 48 observations. But just combined them as a single column (741+699=1440), and

then generate a very long column (1440 times 1000) and then reshape it into a matrix (1440 time 1000). This is the basic logic of the `boot.mean` function.

```
reeses = c(rep(1, 741), rep(0, 699))
reeses.boot = boot.mean(reeses, 1000, binwidth = 0.005)
```



```
## [1] 0.4879056 0.5412611
```

5.6 boot package

After having a basic idea of bootstrapping, we can then use the package of `boot`.

```
library(boot)

data(CommuteAtlanta)

my.mean = function(x, indices)
{
  return( mean( x[indices] ) )
}

time.boot = boot(CommuteAtlanta$Time, my.mean, 10000)

boot.ci(time.boot)
```

```
## Warning in boot.ci(time.boot): bootstrap variances needed for studentized
```

```
## intervals

## BOOTSTRAP CONFIDENCE INTERVAL CALCULATIONS
## Based on 10000 bootstrap replicates
##
## CALL :
## boot.ci(boot.out = time.boot)
##
## Intervals :
## Level      Normal      Basic
## 95%   (27.30, 30.92 )   (27.29, 30.87 )
##
## Level      Percentile      BCa
## 95%   (27.35, 30.93 )   (27.43, 31.03 )
## Calculations and Intervals on Original Scale
```

5.7 Concept of Percentile

```
require(Lock5Data)
data(ImmuneTea)
tea = with(ImmuneTea, InterferonGamma[Drink=="Tea"])
coffee = with(ImmuneTea, InterferonGamma[Drink=="Coffee"])
tea.mean = mean(tea)
coffee.mean = mean(coffee)
tea.n = length(tea)
coffee.n = length(coffee)

B = 500
# create empty arrays for the means of each sample
tea.boot = numeric(B)
coffee.boot = numeric(B)
# Use a for loop to take the samples
for ( i in 1:B )
{
  tea.boot[i] = mean(sample(tea,size=tea.n,replace=TRUE))
  coffee.boot[i] = mean(sample(coffee,size=coffee.n,replace=TRUE))
}

boot.stat = tea.boot - coffee.boot
boot.stat

##   [1] 16.0727273 32.3727273 26.9818182 26.3181818 30.3909091
##   [6] 17.4818182 17.0818182 22.9545455 26.3545455 25.8545455
```

##	[11]	14.6272727	17.6363636	5.0545455	21.6181818	21.2636364
##	[16]	4.1272727	17.3000000	20.8181818	8.7181818	14.3090909
##	[21]	9.5000000	17.9454545	20.9909091	16.0090909	10.1363636
##	[26]	5.5272727	30.5727273	15.0636364	-2.7636364	2.5000000
##	[31]	23.9636364	15.6636364	27.8272727	27.7545455	6.6727273
##	[36]	17.6181818	25.0636364	19.4818182	13.1818182	21.0090909
##	[41]	5.3545455	10.7090909	17.9545455	14.8454545	14.7727273
##	[46]	33.1181818	17.8363636	26.5181818	12.0727273	14.1272727
##	[51]	20.0727273	16.8181818	10.3727273	26.2818182	26.5636364
##	[56]	15.5636364	16.1818182	27.7454545	9.5272727	14.5909091
##	[61]	4.4454545	4.4454545	18.3909091	0.3818182	16.2545455
##	[66]	15.9454545	12.0909091	5.1090909	18.9727273	21.2909091
##	[71]	37.9727273	22.2818182	25.9090909	20.5636364	27.5727273
##	[76]	23.3727273	22.5909091	16.8090909	26.3181818	2.5090909
##	[81]	18.0727273	14.3727273	15.8272727	18.1454545	28.1818182
##	[86]	16.4545455	16.3818182	11.0727273	24.9818182	3.3909091
##	[91]	5.0818182	23.2000000	26.9545455	13.2636364	13.3727273
##	[96]	18.4181818	28.9181818	20.9000000	16.4181818	21.2909091
##	[101]	10.6090909	17.6727273	8.2272727	14.3727273	35.0727273
##	[106]	7.2636364	17.0272727	22.0272727	24.9090909	18.4727273
##	[111]	20.7727273	13.7727273	24.5909091	16.2272727	21.1454545
##	[116]	21.1363636	7.0454545	22.2363636	4.5727273	17.2272727
##	[121]	30.2727273	18.1909091	-5.3000000	11.3000000	7.6818182
##	[126]	13.5181818	19.4000000	16.9909091	26.1545455	12.4636364
##	[131]	16.3545455	15.7727273	2.4545455	18.3636364	9.2363636
##	[136]	12.8909091	3.9363636	10.2545455	18.2545455	23.1181818
##	[141]	17.0272727	10.5636364	20.2636364	11.8181818	15.2090909
##	[146]	17.9454545	22.2000000	12.7272727	14.1818182	17.8000000
##	[151]	14.7909091	24.6090909	22.3090909	20.7909091	13.6000000
##	[156]	6.9090909	25.3272727	31.3363636	1.5000000	21.9545455
##	[161]	12.8000000	11.0181818	17.9818182	32.8909091	39.9363636
##	[166]	29.0000000	12.3181818	30.3454545	12.4909091	11.2545455
##	[171]	24.6818182	17.9727273	24.5090909	8.5818182	17.9090909
##	[176]	25.8454545	32.6727273	27.7000000	19.9454545	9.8272727
##	[181]	28.7090909	29.5545455	12.9818182	20.9454545	24.0636364
##	[186]	22.9727273	24.6727273	10.4818182	16.5818182	12.0727273
##	[191]	2.5454545	14.5090909	33.4818182	35.1090909	13.4818182
##	[196]	9.0454545	15.6454545	24.0181818	18.7181818	19.6090909
##	[201]	23.2818182	13.7090909	22.7272727	19.8000000	9.1090909
##	[206]	14.4727273	-2.3363636	24.8181818	28.5363636	13.3363636
##	[211]	8.0909091	0.4727273	12.8454545	32.1181818	18.8909091
##	[216]	18.9818182	8.6818182	20.8727273	16.9454545	0.2181818
##	[221]	23.9181818	15.5636364	22.1272727	16.3636364	28.9272727
##	[226]	13.8727273	21.3272727	9.4454545	19.7818182	18.2909091
##	[231]	16.4636364	18.8363636	18.4545455	20.9363636	24.8545455
##	[236]	17.0272727	15.7181818	18.1000000	28.0909091	41.5272727

## [241]	20.4727273	31.7545455	16.5000000	-12.4454545	21.1363636
## [246]	17.4545455	10.3636364	14.6636364	13.8727273	17.0090909
## [251]	19.6363636	17.2272727	16.8545455	15.4636364	19.2545455
## [256]	14.9454545	2.6818182	28.6818182	20.8272727	8.7181818
## [261]	39.4272727	13.4272727	21.5090909	21.7818182	32.0272727
## [266]	25.7727273	6.7454545	25.8727273	20.4454545	4.8909091
## [271]	-5.2545455	19.3727273	15.2363636	17.6454545	8.4181818
## [276]	13.4181818	19.0272727	27.0909091	21.8000000	13.2090909
## [281]	15.4363636	11.7909091	12.8000000	23.1363636	15.4272727
## [286]	13.3363636	13.0909091	1.4454545	23.5636364	23.7727273
## [291]	-2.6272727	25.0727273	22.7909091	-2.1818182	24.4090909
## [296]	14.8454545	14.7909091	17.7363636	30.4545455	9.7272727
## [301]	15.4636364	18.9363636	12.9363636	13.2818182	12.8454545
## [306]	15.0272727	13.7272727	17.9818182	7.5818182	13.5272727
## [311]	12.6181818	20.4454545	9.1818182	30.9181818	25.2454545
## [316]	30.4727273	32.9181818	20.5363636	26.6000000	10.0909091
## [321]	26.4272727	19.3636364	12.4909091	21.9454545	4.5363636
## [326]	29.2727273	24.9181818	10.9272727	20.5000000	14.0090909
## [331]	12.3818182	12.0909091	31.3000000	8.0545455	17.4272727
## [336]	19.6454545	7.1272727	12.8000000	10.3000000	16.3363636
## [341]	23.0545455	8.9636364	18.3272727	10.4272727	9.3090909
## [346]	24.0454545	14.5636364	24.0090909	22.7636364	13.4636364
## [351]	13.6090909	26.2545455	16.2454545	9.4363636	15.9090909
## [356]	12.3454545	5.7000000	18.7454545	33.4545455	9.0818182
## [361]	10.9636364	11.7636364	24.8909091	6.8545455	29.4818182
## [366]	11.7363636	36.0909091	14.8454545	32.5181818	15.0363636
## [371]	5.2818182	17.7909091	2.7636364	17.9818182	11.1818182
## [376]	13.5000000	23.5727273	24.4454545	20.6727273	14.4545455
## [381]	27.1636364	13.5000000	15.0000000	19.2545455	22.6090909
## [386]	14.5818182	16.7181818	3.0636364	2.6363636	21.2909091
## [391]	14.1545455	25.1636364	13.4545455	19.2363636	20.0636364
## [396]	32.7636364	12.0545455	7.9818182	7.7363636	7.2636364
## [401]	24.5818182	23.8181818	25.6818182	6.9727273	15.0727273
## [406]	16.2454545	8.4363636	8.9090909	18.5818182	20.2727273
## [411]	18.4000000	17.1454545	27.3909091	27.9000000	16.6363636
## [416]	10.9363636	15.4454545	28.1545455	17.3181818	1.0636364
## [421]	18.5272727	21.8272727	19.5727273	12.2545455	21.2454545
## [426]	24.3181818	6.5000000	24.7272727	30.9181818	17.0272727
## [431]	10.9000000	0.2181818	22.1454545	29.9090909	15.7545455
## [436]	13.5272727	17.6090909	26.6545455	-3.6363636	12.8272727
## [441]	19.8727273	16.4454545	21.0545455	7.1272727	19.0545455
## [446]	7.5090909	14.5272727	19.1363636	22.5545455	10.5272727
## [451]	22.7818182	10.2818182	19.2000000	17.7181818	26.2818182
## [456]	15.0727273	16.5454545	28.9363636	15.0636364	20.4727273
## [461]	20.6272727	13.8636364	17.9545455	10.8727273	6.5818182
## [466]	25.0636364	23.2272727	15.6818182	21.5090909	15.8909091

```
## [471] 27.6181818 16.2909091 -1.1545455 18.7363636 22.1636364
## [476] 26.3727273 -1.0636364 12.5454545 13.1000000 25.0636364
## [481] 32.4181818 17.0454545 32.7181818 16.7090909 14.7000000
## [486] 6.2818182 6.2545455 11.2454545 24.7090909 26.8909091
## [491] 14.2181818 15.9909091 16.3454545 15.3454545 9.7272727
## [496] 1.9545455 4.4000000 16.8454545 11.2909091 13.4181818
```

```
# Find endpoints for 90%, 95%, and 99% bootstrap confidence intervals using percentile.
```

```
# 90%: 5% 95%
```

```
quantile(boot.stat,c(0.05,0.95))
```

```
##          5%          95%
```

```
## 3.048636 30.590000
```

```
# 95%: 2.5% 97.5%
```

```
quantile(boot.stat,c(0.025,0.975))
```

```
##          2.5%          97.5%
```

```
## 0.42500 32.74205
```

```
# 99%: 0.5% 99.5%
```

```
quantile(boot.stat,c(0.005,0.995))
```

```
##          0.5%          99.5%
```

```
## -4.453545 38.707273
```

5.8 Use Boot for correlation

The following code is from: <https://blog.methodsconsultants.com/posts/understanding-bootstrap-confidence-interval-output-from-the-r-boot-package/>

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```
data_correlation<-read.csv("data_correlation.csv",fileEncoding="UTF-8-BOM")
```

```
data_correlation
```

```
##      Student LSAT  GPA
## 1         1   576 3.39
## 2         2   635 3.30
## 3         3   558 2.81
## 4         4   578 3.03
## 5         5   666 3.44
## 6         6   580 3.07
## 7         7   555 3.00
## 8         8   661 3.43
## 9         9   651 3.36
```

```
## 10      10  605 3.13
## 11      11  653 3.12
## 12      12  575 2.74
## 13      13  545 2.76
## 14      14  572 2.88
## 15      15  594 2.96
```

```
cor.test(data_correlation$LSAT,data_correlation$GPA)
```

```
##
## Pearson's product-moment correlation
##
## data:  data_correlation$LSAT and data_correlation$GPA
## t = 4.4413, df = 13, p-value = 0.0006651
## alternative hypothesis: true correlation is not equal to 0
## 95 percent confidence interval:
##  0.4385108 0.9219648
## sample estimates:
##           cor
## 0.7763745
```

5.9 Use R for mediation

<https://advstats.psychstat.org/book/mediation/index.php>