SEM and R

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Chapter 1

SEM and R

This is the starting point.

Chapter 2

Introduction

The following R codes are from UCLA website "https://stats.idre.ucla.edu/r/seminars/rsem/" and I do not own the copyright of the R code. 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 engogenous variable.

2.2 Read the data into the R Studio environment.

It also calcuates 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
```

In the following, we conduct a simple linear regression.

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

```
m1a <- lm(read ~ motiv, data=dat)
(fit1a <-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 3

SEM

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