Package ‘lamle’

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Title Maximum Likelihood Estimation of Latent Variable Models
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Imports Rcpp (>= 1.0.1), mvtnorm, numDeriv, stats, fastGHQuad, methods
LinkingTo Rcpp, RcppArmadillo
NeedsCompilation yes

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Maximum Likelihood Estimation of Latent Variable Models

Description


Details

The DESCRIPTION file:

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Title: Maximum Likelihood Estimation of Latent Variable Models
Version: 0.3.1
Date: 2023-08-24
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Description: Approximate marginal maximum likelihood estimation of multidimensional latent variable models via adaptive quadrature or Laplace approximations to the integrals in the likelihood function.
License: GPL (>= 2)
Imports: Rcpp (>= 1.0.1), mvtnorm, numDeriv, stats, fastGHQuad, methods
LinkingTo: Rcpp, RcppArmadillo
Author: Björn Andersson [aut, cre] (<https://orcid.org/0000-0002-9007-2440>), Shaobo Jin [aut] (<https://orcid.org/0000-0003-3334-587X>)
Maintainer: Björn Andersson <bjoern.h.andersson@gmail.com>
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Class "lamleout"

Author(s)

Björn Andersson, Shaobo Jin and Maoxin Zhang.

Maintainer: Björn Andersson <bjoern.h.andersson@gmail.com>

References


Description

A function to generate simulated observed data based on a generalized linear latent variable model, supporting ordinal, count, and continuous observed variables.

Usage

DGP(a, b, modeltype, z)

Arguments

a
A matrix with number of rows equal to the number of observed variables and number of columns equal to the number of latent variables, containing the discrimination parameters for each item and dimension.

b
A list with length equal to the number of observed variables, containing intercept parameters and, if applicable, the scale parameter for each observed variable.

modeltype
A character vector with length equal to the number of observed variables to simulate, indicating which model should be used for each variable. Options are "GPCM", "GRM", "negbin", "normal", and "poisson".

z
The matrix of latent variable values, with rows indicating the individual and the columns indicating the dimension.

Value

A data matrix with the observed item responses.

Author(s)

Björn Andersson <bjoern.h.andersson@gmail.com>

References


Examples

```
##### Load required package.
library(mvtnorm)

##### Item parameters
set.seed(123)
GPCMa <- runif(60, 0.8, 2)
GPCMb <- vector("list", 60)
for(i in 1:60) GPCMb[[i]] <- -c(runif(1, -3, -2),
                   runif(1, -1.5, -0.5),
                   runif(1, 0, 1),
                   runif(1, 1.5, 2.5))

##### Generate data from a two-dimensional independent-clusters model
```
mydata <- DGP(matrix(c(GPCMa[1:30], rep(0, 60), GPCMa[31:60]),
ncol = 2), GPCMb, model = rep("GPCM", 60),
rmvnorm(1000, c(0, 0), matrix(c(1, 0.6, 0.6, 1),
ncol = 2)))

Description

A function to estimate the parameters of generalized linear latent variables models using adaptive quadrature or Laplace approximations of the likelihood, with support for multiple groups and latent regression.

Usage

lamle(y, model, modeltype = rep("GRM", ncol(y)),
link = rep("logit", ncol(y)), mi = NULL, X = NULL,
group = NULL, parequal = NULL, parfix = NULL,
groupequal = NULL, resdim = NULL, sw = NULL,
method = "lap", accuracy = 2, tol = 1e-4, maxit = 500,
optimizer = "BFGS", obsinfo = FALSE, adapt = TRUE,
fullexp = TRUE, z.tol = 1e-8, maxdiff = 0.25,
step.length = c(0.5, 1), first.step = 25,
inithess = "NCW", startval = NULL, startmode = NULL,
starteval = FALSE, checkgrad = FALSE, modeupdate = TRUE,
verbose = FALSE, filtering = "advanced")

Arguments

y The observed data matrix, with missing values coded as NA. Categorical data must be coded as successive integers starting from 1.

model A matrix of NAs and 1s, with number of rows equal to the number of observed variables and number of columns equal to the number of latent variables, indicating which observed variables are related to which latent variable.

modeltype A vector of strings with length equal to the number of observed variables, denoting which model to use for each observed variable. For ordinal data "GPCM" - generalized partial credit model, "GRM" - graded response model (default), for count data "negbin" - negative binomial, "poisson" - poisson, and for continuous data "normal" - normal.

link A vector of strings with length equal to the number of observed variables, denoting which link function to use for each observed variable. Currently, this function is not active. The default link functions are logit (for "GPCM" and "GRM"), log (for "negbin" and "poisson"), and identity (for "normal").
mi  A vector with the number of categories of each categorical observed variable, where the default is to compute the number of categories automatically from the observed categorical variables.

X  An optional data matrix of numeric covariates, used to estimate latent regression models.

group  A vector indicating the group membership of each individual. The groups should be coded with integers starting from 0. The group denoted by 0 will be considered the reference group and the mean and variance of the latent variables in this group will by default not be estimated.

parequal  A list of seven lists indicating equality restrictions of model parameters. Entry 1 concerns restrictions on the slope parameters, entry 2 restrictions on the intercept parameters, entry 3 restrictions on scale parameters, entry 4 restrictions on regression parameters, entry 5 restrictions on mean parameters, entry 6 restrictions on variance parameters, and entry 7 restrictions on covariance parameters. Restrictions on slope parameters requires specifying which variables and dimension the restriction applies to, while restrictions on intercept and scale parameters only requires specifying which variables the restriction applies to. Restrictions on regression parameters is not yet implemented. Restrictions on variances and covariances requires specifying which covariances should be set equal, where for the variances the order is from the first to the last latent variable as defined by the model specification and where for the covariances the order is determined by the upper triangular part of the covariance matrix of the latent variables (by row). The default is to have no equality restrictions for any parameter, except those set to the same constants.

parfix  A list of lists indicating restrictions of parameters to constants. Entry 1 concerns restrictions on the slope parameters, entry 2 restrictions on the intercept parameters, entry 3 restrictions on scale parameters, entry 4 restrictions on regression parameters, entry 5 restrictions on mean parameters, entry 6 restrictions on variance parameters, and entry 7 restrictions on covariance parameters. Restrictions on slope parameters requires specifying which variables and dimension the restriction applies to and the parameter values, while restrictions on intercept and scale parameters only requires specifying which variables the restriction applies to and the parameter values. Restrictions on regression parameters is not yet implemented. Restrictions on variances and covariances requires specifying which variances and covariances should be set equal and to which parameter values, where for the variances the order is from the first to the last latent variable as defined by the model specification and where for the covariances the order is determined by the upper triangular part of the covariance matrix of the latent variables (by row). The default is to have no restrictions on the slope, intercept, scale, regression, and covariance parameters while the means are set to zero and the variances are set to one. See examples for details.

groupequal  A list of lists indicating equality restrictions of parameters across groups. Entry 1 concerns restrictions on the slope parameters, entry 2 restrictions on the intercept parameters, entry 3 restrictions on scale parameters, entry 4 restrictions on regression parameters, entry 5 restrictions on mean parameters, entry 6 restrictions on variance parameters, and entry 7 restrictions on covariance parameters. Restrictions on slope parameters requires specifying which variables,
dimension and groups the restriction applies to, while restrictions on intercept and scale parameters only requires specifying which variables and groups the restriction applies to. Restrictions on regression parameters is not yet implemented. Restrictions on variances and covariances requires specifying which variances and covariances in which groups should be set equal, where for the variances the order is from the first to the last latent variable as defined by the model specification and where for the covariances the order is determined by the upper triangular part of the covariance matrix of the latent variables (by row). The default is to have equality restrictions for all slope, intercept, and scale parameters across all groups, and to have no restrictions on the means, variances and covariance parameters across groups. See examples for details.

sw
A numeric vector of survey weights, with length equal to the number of observations.

method
A string to determine which approximation is used. "lap" - Laplace approximation. "ghq" - Gauss-Hermite quadrature. With more than four latent variables "ghq" becomes too computationally demanding to use and with more than 20 latent variables, second-order Laplace becomes too computationally demanding to use.

accuracy
An integer indicating the accuracy of the approximations used. If the Laplace approximation is used, it indicates the order of the Laplace approximation (first-order (1) and second-order (2) Laplace approximations are supported). If Gauss-Hermite quadrature is used, it indicates the number of quadrature points per latent dimension.

tol
The absolute tolerance between successive iterations to use when estimating the model parameters. Default is 1e-4.

maxit
The maximum number of iterations allowed for the parameter estimation. Default is 500.

optimizer
A character vector denoting which optimization routine to use. Options are "BFGS" (default; quasi-Newton with the BFGS Hessian approximation) and "BHHH" (quasi-Newton with the empirical cross-product Hessian approximation). "BHHH" is the fastest option but has problems converging with small sample sizes (n < 1000). "BFGS" is more robust but slower than "BHHH" and may need multiple restarts with different starting values to converge to a local maximum.

obsinfo
A logical argument indicating if the observed information matrix should be calculated after convergence, using numerical differentiation of the approximated observed gradient. (Warning: the calculation is computationally intensive with many model parameters, especially with modeupdate = TRUE.)

resdim
An optional numerical vector indicating which latent variables are to be considered residual variables, for which the covariance parameters should not be estimated.

adapt
A logical argument, indicating whether adaptive Gauss-Hermite quadrature (TRUE; default) or ordinary Gauss-Hermite quadrature (FALSE) is used.

fullexp
A logical argument, indicating whether fully exponential approximation (TRUE; default) or ordinary approximation (FALSE) is used. If method = "ghq", adapt =
FALSE, and fullexp = FALSE, both the numerator and denominator in the gradient is approximated by ordinary Gauss-Hermite quadrature. If method = "ghq", adapt = TRUE, and fullexp = FALSE, both the numerator and denominator in the gradient is approximated by adaptive Gauss-Hermite quadrature. If method = "ghq", adapt = TRUE, and fullexp = TRUE, the gradient is approximated by fully exponential Gauss-Hermite quadrature. Further, if accuracy = 1, the fully exponential Laplace approximation is used.

z.tol The relative tolerance to use when estimating the mode of the latent variables. Default is 1e-8.

maxdiff The maximum allowed parameter estimate update in each step of the algorithm. To stabilize the algorithm at the initial stage, this argument will limit how much each parameter estimate is allowed to change across successive iterations. Default is 0.25.

step.length A numeric vector of length two, indicating the step lengths used. The first value is used for the first.step number of iterations and the second value for the remaining iterations. The defaults are 0.5 and 1, respectively.

first.step The number of iterations which use the step length indicated by the first value of step.length. Default is 25, which means that the first 25 iterations will use the step length equal to the first vector entry in argument step.length and thereafter the second entry in the argument step.length will be used.

inithess Sets the initial approximation to the Hessian matrix in the BFGS algorithm. Options are "crossprod" (empirical cross-product matrix), "identity" (identity matrix) and "NCW" (p. 142 in Nocedal and Wright (2006)). Default is "NCW". Option "crossprod" is recommended only when informative starting values are available.

startval An optional vector of starting values for the parameters of the model. Must be equal to the number of uniquely estimated parameters of the model. For NA entries, the default starting values for the corresponding parameters will be used.

startmode An optional matrix of starting values for the latent variable mode estimation for each individual.

starteval Option to evaluate the log-likelihood and gradient at the specified starting values. Overrides all other options. Default is FALSE.

checkgrad A logical argument indicating if the analytical gradient of the approximated observed log-likelihood function should be compared to the numerical gradient (used for testing only). Default is FALSE.

modeupdate A logical argument indicating if the mode should be estimated when calculating the numerical approximation of the observed information matrix. Default it TRUE.

verbose A logical argument to specify if detailed diagnostic information should be printed in the console during model initialization and as the algorithm runs. Default is FALSE.

filtering A character vector indicating the type of filtering that should be used for the second-order Laplace approximation. Currently only the default option "advanced" is available, which uses an algorithm that calculates only the unique higher-order derivatives. The argument has no effect with method = "ghq".
Value

An S4 object of class ‘lamleout’ that includes the following slots:

Data A list containing the supplied data (y, group) and information about the data (N, m).

Estimates A list with parameter estimates (par, partable), standard errors (separ), mode estimates (map), covariance/information matrices (acov, Amat, Bmat), and various other quantities and objects derived from the parameter estimates (loadings, covmat, mu, modelpars, modelparsoptC).

Model A list containing model definitions (model, covstruct, modeltype), constraints (groupequal, parequal, parfix), estimation settings (method, accuracy) and filters.

Optim A list containing the log-likelihood (loglik, logliki), gradient (grad, gradi), AIC, BIC, parameter estimate history (partrace), gradient history (glltrace), number of iterations (iter), and function call (call).

Timing A data frame containing timing information of data preparation (prep), estimation (est) and post-estimation computations (se).

Author(s)

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References


Examples

```r
##### Load required package.
library(mvtnorm)

##### Data generation: binary, ordinal, count, and continuous.

##### Binary: GRM
```
##### Ordinal: GRM
##### Count: Negative-binomial
##### Continuous: Normal
##### Four indicators of each type

##### Correlated latent variables and independent-clusters model

##### Model matrix for correlated latent variables

modIND <- matrix(NA, 16, 4)
modIND[1:4,1] <- rep(1, 4)
modIND[5:8,2] <- rep(1, 4)
modIND[9:12,3] <- rep(1, 4)
modIND[13:16,4] <- rep(1, 4)

##### Residual correlations between indicators

##### Model matrix for residual correlations

modRES <- matrix(NA, 16, 4)
modRES[seq(1, 16, by = 4),1] <- 1
modRES[seq(2, 16, by = 4),2] <- 1
modRES[seq(3, 16, by = 4),3] <- 1
modRES[seq(4, 16, by = 4),4] <- 1

##### Full model matrix

modFULL <- cbind(modIND, modRES)

##### Loading matrix (slope parameters)

set.seed(1234)
aFULL <- matrix(0, 16, 8)
aFULL[1:16, 1:4][!is.na(modFULL[1:16, 1:4])] <-
runif(sum(!is.na(modFULL[1:16, 1:4])), 1.2, 2)
aFULL[1:16, 5:8][!is.na(modFULL[1:16, 5:8])] <-
runif(sum(!is.na(modFULL[1:16, 5:8])), 0.4, 0.6)

##### Intercepts and scale parameters

bBin <- bOrd <- bCount <- bCont <- vector("list", 4)
set.seed(123456)
for(j in 1:4){
  bBin[[j]] <- rnorm(1, 0, 0.8)
bOrd[[j]] <- c(runif(1, 0.25, 2), runif(1, -2, -0.25))
bCount[[j]] <- c(runif(1, 0.5, 1), runif(1, 0.25, 0.5))
bCont[[j]] <- c(runif(1, 0.5, 1), runif(1, 0.25, 0.5))
}

blist <- c(bBin, bOrd, bCount, bCont)

##### Covariance matrix

set.seed(1234567)
covIND <- matrix(1, 4, 4)
covIND[lower.tri(covIND)] <- runif(6, 0.4, 0.8)
covIND[1,1] <- covIND[1,1]
covIND[2,2] <- covIND[2,2]
covIND[3,3] <- covIND[3,3]
covFULL <- diag(8)

##### latent variable generation
n <- 500
set.seed(12345678)
myz <- rmvnorm(n, sigma = covFULL)

##### Data generation
set.seed(123456789)
mydata <- DGP(a = aFULL, b = blist, modeltype = c(rep("GRM", 4),
rep("GPCM", 4), rep("negbin", 4), rep("normal",
4)), z = myz)

##### Four-dimensional independent-clusters models.
##### We specify GRM, GPCM, Negative-binomial and Normal.
##### We estimate the model with Laplace-1, Laplace-2, and
##### adaptive quadrature with 3 quadrature points (AGHQ3).
est4DGPCMNegbinLap1 <- lamle(mydata[1:250,1:16], model = modIND,
modeltype = c(rep("GRM", 4),
rep("GPCM", 4), rep("negbin", 4),
rep("normal", 4)), optimizer =
"BFGS", accuracy = 1)
est4DGPCMNegbinLap2 <- lamle(mydata[1:250,1:16], model = modIND,
modeltype = c(rep("GRM", 4),
rep("GPCM", 4), rep("negbin", 4),
rep("normal", 4)), optimizer =
"BFGS", accuracy = 2)
est4DGPCMNegbinAGHQ3 <- lamle(mydata[,1:16], model = modIND,
modeltype = c(rep("GRM", 4),
rep("GPCM", 4), rep("negbin", 4),
rep("normal", 4)), optimizer =
"BFGS", method = "ghq", accuracy = 3)

##### Four-dimensional multiple group model, arbitrary groups.
##### Defaults are equality constraints across groups for all
##### slope, intercept, and scale parameters, while freely
##### estimating means, variances, and covariances.
est4DGRMNegbinMGLap2 <- lamle(mydata[,1:16], model = modIND,
modeltype = c(rep("GRM", 4),
rep("GRM", 4), rep("negbin", 4),
rep("normal", 4)), optimizer =
"BFGS", accuracy = 2, group =
c(rep(0, n / 2), rep(1, n / 2)))

##### Eight-dimensional residual correlation models
##### We use GRM, GPCM, Negative-binomial and Normal, and
##### Laplace-2 as the estimator
parfix8D <- vector("list", 7)
for(j in 1:7) parfix8D[[j]] <- vector("list", 1)
parfix8D[[5]][[1]] <- list(mean = 1:8, value = rep(0, 8), groups = 1)
parfix8D[[6]][[1]] <- list(variance = 1:8, value = rep(1, 8), groups = 1)
parfix8D[[7]][[1]] <- list(covariance = c(4:7, 10:13, 15:28), value = rep(0, 22), groups = 1)

est8DGPCMNegbinLap2 <- lamle(mydata[,1:16], model = modFULL, modeltype = c(rep("GRM", 4), rep("GPCM", 4), rep("negbin", 4), rep("normal", 4)), parfix = parfix8D, optimizer = "BFGS", accuracy = 2)

---

## lamle.compute

### Compute Output from an Estimated Latent Variable Model

#### Description

A function to compute different quantities for latent variable models estimated with lamle. Currently supports computing:

#### Usage

```r
lamle.compute(x, compute = "prob", ...)
```

#### Arguments

- `x`: An estimated model from function lamle.
- `compute`: A character vector indicating what to compute. Options are 'prob' for observed variable category probabilities, 'expectedscore' for observed variable expected score functions, 'TCC' for the test characteristic curve (i.e. the expected score for the sum of all observed variables), 'info' for observed variable information functions and 'testinfo' for test information functions (i.e. the information function for the sum of all observed variables).
Arguments to pass to the internal functions. Argument 'variables' specifies which variables to compute things for, argument 'group' indicates which group to compute things for and argument 'z' specifies the latent variable values to use in the computations.

Value

A numeric vector with fit statistics.

Author(s)

Björn Andersson <bjoern.h.andersson@gmail.com> and Shaobo Jin <shaobo.jin@statistik.uu.se>.

References


Examples

##### Load required package.
library(mvtnorm)

##### Generate ordinal data from the GPCM
##### Item parameter generation
set.seed(123)
GPCMa <- runif(10, 0.8, 2)
GPCMb <- vector("list", 10)
for(i in 1:10) GPCMb[[i]] <- -c(runif(1, -3, -2),
                                      runif(1, -1.5, -0.5),
                                      runif(1, 0, 1),
                                      runif(1, 1.5, 2.5))
GMCMa2d <- matrix(0, nrow = 10, ncol = 2)
GMCMa2d[1:5, 1] <- GPCMa[1:5]
GMCMa2d[6:10, 2] <- GPCMa[6:10]

##### Latent variables in two groups
n <- 200
set.seed(1234)
covmat2d <- diag(rep(1, 2))
covmat2d[diag(2)] <- 0.6
latmat2dA <- rmvnorm(n, c(0, 0), covmat2d)
latmat2dB <- rmvnorm(n, c(1, 1), covmat2d)
##### Observed data

```r
set.seed(12345)
dataGPCM2d <- matrix(NA, nrow = 2 * n, ncol = 10)
dataGPCM2d[1:n, ] <- DGP(GMCMa2d, GPCMb, rep("GPCM", 10), latmat2dA)
dataGPCM2d[(n + 1):(2 * n), ] <- DGP(GMCMa2d, GPCMb, rep("GPCM", 10), latmat2dB)
```

##### Setup two-dimensional independent-clusters model

```r
mydim2d <- matrix(NA, nrow = 10, ncol = 2)
mydim2d[1:5, 1] <- 1
mydim2d[6:10, 2] <- 1
```

##### Lap(2)

```r
estLap2 <- lamle(y = dataGPCM2d[1:n,], model = mydim2d, 
    modeltype = rep(c("GPCM", "GRM"), 5), 
    method = "lap", accuracy = 2, optimizer = 
    "BFGS", inithess = "crossprod")
probsDim1Lap2 <- lamle.compute(estLap2, compute = "prob", variables = 1:5)
```

---

### lamle.fit

**Model Fit Statistics for an Estimated Latent Variable Model**

---

**Description**

A function to compute model fit statistics for latent variable models estimated with lamle. Currently only computes the standardized root mean square residuals (SRMSR) from the model-implied correlation matrix based on the estimated model parameters and the sample correlation matrix.

**Usage**

```r
lamle.fit(obj, obs, N = NULL, z = NULL, seed = NULL, 
    use = "complete", residmat = FALSE)
```

**Arguments**

- **obj**: An estimated model from function lamle.
- **obs**: The observed data matrix, with missing values coded as NA. Ordinal data must be coded as successive integers starting from 1.
- **N**: A numeric scalar indicating the multiplier of the sample size in the data to use when computing the model fit statistics.
- **z**: An optional matrix of latent variable values to use when computing the model fit statistics.
- **seed**: The seed to use when simulating data.
- **use**: A character vector indicating how the correlation matrix used for the SRMSR statistic should be estimated. See function cor() for details.
- **residmat**: Optional argument to return the full residual correlation matrix.
Value

A numeric vector with fit statistics.

Author(s)

Björn Andersson <bjoern.h.andersson@gmail.com> and Shaobo Jin <shaobo.jin@statistik.uu.se>

References


Examples

```r
### Load required package.
library(mvtnorm)

### Generate ordinal data from the GPCM
### Item parameter generation
set.seed(123)
GPCMa <- runif(10, 0.8, 2)
GPCMb <- vector("list", 10)
for(i in 1:10) GPCMb[[i]] <- -c(runif(1, -3, -2), runif(1, -1.5, -0.5), runif(1, 0, 1), runif(1, 1.5, 2.5))
GMCMa2d <- matrix(0, nrow = 10, ncol = 2)
GMCMa2d[1:5, 1] <- GPCMa[1:5]
GMCMa2d[6:10, 2] <- GPCMa[6:10]

### Latent variables in two groups
n <- 200
set.seed(1234)
covmat2d <- diag(rep(1, 2))
covmat2d[diag(2)] <- 0.6
latmat2dA <- rmvnorm(n, c(0, 0), covmat2d)
latmat2dB <- rmvnorm(n, c(1, 1), covmat2d)

### Observed data
set.seed(12345)
dataGPCM2d <- matrix(NA, nrow = 2 * n, ncol = 10)
dataGPCM2d[1:n, ] <- DGP(GMCMa2d, GPCMb, rep("GPCM", 10), latmat2dA)
```
dataGPCM2d[(n + 1):(2 * n), ] <- DGP(GMCMa2d, GPCMb, rep("GPCM", 10), latmat2dB)

##### Setup two-dimensional independent-clusters model
mydim2d <- matrix(NA, nrow = 10, ncol = 2)
mydim2d[1:5, 1] <- 1
mydim2d[6:10, 2] <- 1

##### Lap(2)
estLap2 <- lamle(y = dataGPCM2d[1:n], model = mydim2d,
modeltype = rep(c("GPCM", "GRM"), 5),
method = "lap", accuracy = 2, optimizer = "BFGS", inithess = "crossprod")

lamle.fit(estLap2, dataGPCM2d[1:n], N = 10)

---

**lamle.plot**

*Plot Output from an Estimated Latent Variable Model*

**Description**

A function to plot different quantities for latent variable models estimated with lamle. Currently supports plotting of category probability functions, expected score functions, observed variable information functions and test information functions.

**Usage**

`lamle.plot(x, toplot = "prob", palette = "Dark 3", ...)`

**Arguments**

- `x` An estimated model from function lamle.
- `toplot` A character vector indicating what to plot. Options are ‘prob’ for observed variable category probabilities, ‘expectedscore’ for observed variable expected score functions, ‘TCC’ for the test characteristic curve (i.e. the expected score for the sum of all observed variables), ‘info’ for observed variable information functions and ‘testinfo’ for test information functions (i.e. the information function for the sum of all observed variables).
- `palette` Which colour palette to use for the plot.
- `...` Arguments to pass to the internal functions. Argument ‘variables’ specifies which variables to compute things for, argument ‘group’ indicates which group to compute things for and argument ‘z’ specifies the latent variable values to use in the computations.

**Value**

A plot of the requested output.
Author(s)
Björn Andersson <bjoern.h.andersson@gmail.com> and Shaobo Jin <shaobo.jin@statistik.uu.se>

References


Examples

```r
##### Load required package.
library(mvtnorm)

##### Generate ordinal data from the GPCM
##### Item parameter generation
set.seed(123)
GPCMa <- runif(10, 0.8, 2)
GPCMb <- vector("list", 10)
for(i in 1:10) GPCMb[[i]] <- c(runif(1, -3, -2), runif(1, -1.5, -0.5), runif(1, 0, 1), runif(1, 1.5, 2.5))

GMCMa2d <- matrix(0, nrow = 10, ncol = 2)
GMCMa2d[1:5, 1] <- GPCMa[1:5]
GMCMa2d[6:10, 2] <- GPCMa[6:10]

##### Latent variables in two groups
n <- 200
set.seed(1234)
covmat2d <- diag(rep(1, 2))
covmat2d[diag(2)] <- 0.6
latmat2dA <- rmvnorm(n, c(0, 0), covmat2d)
latmat2dB <- rmvnorm(n, c(1, 1), covmat2d)

##### Observed data
set.seed(12345)
dataGPCM2d <- matrix(NA, nrow = 2 * n, ncol = 10)
dataGPCM2d[1:n, ] <- DGP(GMCMa2d, GPCMb, rep("GPCM", 10), latmat2dA)
dataGPCM2d[(n + 1):(2 * n), ] <- DGP(GMCMa2d, GPCMb, rep("GPCM", 10), latmat2dB)

##### Setup two-dimensional independent-clusters model
mydim2d <- matrix(NA, nrow = 10, ncol = 2)
```
mydim2d[1:5, 1] <- 1
mydim2d[6:10, 2] <- 1

##### Lap(2)
estLap2 <- lamle(y = dataGPCM2d[1:n,], model = mydim2d,
modeltype = rep(c("GPCM", "GRM"), 5),
method = "lap", accuracy = 2, optimizer = "BFGS", initness = "crossprod")

lamle.plot(estLap2, toplot = "TIF", variables = 1:5)
lamle.plot(estLap2, toplot = "prob", variables = 5)

---

**lamle.predict**

*Compute Latent Variable Estimates from an Estimated Latent Variable Model*

**Description**

A function to plot different quantities for latent variable models estimated with lamle. Currently supports plotting of category probability functions, expected score functions, observed variable information functions and test information functions.

**Usage**

```
lamle.predict(x, obs, estimator = "MAP", information = NULL, z.tol = 1e-8, group = NULL)
```

**Arguments**

- **x**: An estimated model from function lamle.
- **obs**: A matrix of observations, with rows indicating cases and columns indicating variables. The number of columns and order of the columns must match the data used to estimate the model provided. If only partial data are available, specify NA for the missing data.
- **estimator**: The estimator used for the scoring, with options "MAP" for the maximum aposteriori estimator (also known as Bayesian modal estimation or the posterior mode) and "MLE" for the maximum likelihood estimator. Note that the MLE is not defined if the responses are all in the lowest or highest categories for ordinal data. Default is "MAP".
- **information**: Option to compute the information matrices evaluated at the latent variable estimates. Options are 'expected' for the expected information (Fisher information) and 'observed' for the observed information. Default is NULL, which avoids computing the information matrices.
- **z.tol**: The tolerance used in the numerical optimization algorithm. Default is 1e-8.
- **group**: A vector with length equal to the number of rows in argument 'obs' which indicates group membership of each case. Default is NULL, which sets all group memberships to the first group.
Value

A list with latent variable estimates (a matrix) in the first entry and the corresponding information matrices (a list of matrices) in the second entry.

Author(s)

Björn Andersson <bjoern.h.andersson@gmail.com> and Shaobo Jin <shaobo.jin@statistik.uu.se>

References


Examples

```
##### Load required package.
library(mvtnorm)

##### Generate ordinal data from the GPCM

##### Item parameter generation
set.seed(123)
GPCMa <- runif(10, 0.8, 2)
GPCMb <- vector("list", 10)
for(i in 1:10) GPCMb[[i]] <- -c(runif(1, -3, -2),
  runif(1, -1.5, -0.5),
  runif(1, 0, 1),
  runif(1, 1.5, 2.5))

GMCMa2d <- matrix(0, nrow = 10, ncol = 2)
GMCMa2d[1:5, 1] <- GPCMa[1:5]
GMCMa2d[6:10, 2] <- GPCMa[6:10]

##### Latent variables in two groups
n <- 200
set.seed(1234)
covmat2d <- diag(rep(1, 2))
covmat2d[diag(2)] <- 0.6
latmat2dA <- rmvnorm(n, c(0, 0), covmat2d)
latmat2dB <- rmvnorm(n, c(1, 1), covmat2d)

##### Observed data
set.seed(12345)
dataGPCM2d <- matrix(NA, nrow = 2 * n, ncol = 10)
dataGPCM2d[1:n, ] <- DGP(GMCMa2d, GPCMb, rep("GPCM", 10),
```

### lamle.sim

**Generate Simulated Data from an Estimated Latent Variable Model**

**Description**

A function to simulate observed data from a latent variable model estimated with lamle.

**Usage**

```r
lamle.sim(obj, seed = NULL, N = 1, z = NULL)
```

**Arguments**

- `obj`:
  An estimated latent variable model from function lamle.
- `seed`:
  The seed to use when simulating data.
- `N`:
  A numeric scalar indicating the multiplier of the sample size in the data to use.
- `z`:
  An optional matrix of latent variable values to use when simulating the observed data.

**Value**

A matrix with simulated observed data.

**Author(s)**

Björn Andersson <bjoern.h.andersson@gmail.com> and Shaobo Jin <shaobo.jin@statistik.uu.se>
References


Examples

```
##### Load required package.
library(mvtnorm)

##### Generate ordinal data from the GPCM

##### Item parameter generation
set.seed(123)
GPCMa <- runif(10, 0.8, 2)
GPCMb <- vector("list", 10)
for(i in 1:10) GPCMb[[i]] <- -c(runif(1, -3, -2),
                        runif(1, -1.5, -0.5),
                        runif(1, 0, 1),
                        runif(1, 1.5, 2.5))

GMCMa2d <- matrix(0, nrow = 10, ncol = 2)
GMCMa2d[1:5, 1] <- GPCMa[1:5]
GMCMa2d[6:10, 2] <- GPCMa[6:10]

##### Latent variables in two groups
n <- 200
set.seed(1234)
covmat2d <- diag(rep(1, 2))
covmat2d[!diag(2)] <- 0.6
latmat2dA <- rmvnorm(n, c(0, 0), covmat2d)
latmat2dB <- rmvnorm(n, c(1, 1), covmat2d)

##### Observed data
set.seed(12345)
dataGPCM2d <- matrix(NA, nrow = 2 * n, ncol = 10)
dataGPCM2d[1:n, ] <- DGP(GMCMa2d, GPCMb, rep("GPCM", 10), latmat2dA)
dataGPCM2d[(n + 1):(2 * n), ] <- DGP(GMCMa2d, GPCMb, rep("GPCM", 10), latmat2dB)

##### Setup two-dimensional independent-clusters model
mydim2d <- matrix(NA, nrow = 2 * n, ncol = 2)
mydim2d[1:5, 1] <- 1
mydim2d[6:10, 2] <- 1
```
estLap2 <- lamle(y = dataGPCM2d[1:n,], model = mydim2d, 
modeltype = rep(c("GPCM", "GRM"), 5), 
method = "lap", accuracy = 2, optimizer = 
"BFGS", inithess = "crossprod")

lamle.sim(estLap2, N = 1)

---

**Description**

Output for an estimated generalized linear latent variable model.

**Objects from the Class**

Objects can be created by calls of the form `new("lamleout", ...)`.

**Slots**

- **Data**: A list containing the supplied data (y, group) and information about the data (N, m).
- **Estimates**: A list with parameter estimates (par, partable), standard errors (separ), mode estimates (map), covariance/information matrices (acov, Amat, Bmat), and various other quantities and objects derived from the parameter estimates (loadings, covmat, mu, modelpars, modelpartsoptC).
- **Model**: A list containing model definitions (model, covstruct, modeltype), constraints (groupequal, parequal, parfix), estimation settings (method, accuracy) and filters.
- **Optim**: A list containing the log-likelihood (loglik, logliki), gradient (grad, gradi), AIC, BIC, parameter estimate history (partrace), gradient history (glltrace), number of iterations (iter), and function call (call).
- **Timing**: A data frame containing timing information of data preparation (prep), estimation (est) and post-estimation computations (se).

**Author(s)**

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**See Also**

lamle

**Examples**

`showClass("lamleout")`
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