Package ‘lavaan’

November 7, 2015

Title Latent Variable Analysis
Version 0.5-20
Description Fit a variety of latent variable models, including confirmatory factor analysis, structural equation modeling and latent growth curve models.
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Imports stats4, stats, utils, graphics, MASS, mnormt, pbivnorm, quadprog
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R topics documented:

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Description

Bootstrap the LRT, or any other statistic (or vector of statistics) you can extract from a fitted lavaan object.
Usage

```r
bootstrapLavaan(object, R = 1000L, type = "ordinary", verbose = FALSE,
                 FUN = "coef", warn = -1L, return.boot = FALSE,
                 parallel = c("no", "multicore", "snow"),
                 ncpus = 1L, cl = NULL, h0.rmsea = NULL, ...)
```

```r
bootstraplrt(h0 = NULL, h1 = NULL, R = 1000L, type="bollen.stine",
             verbose = FALSE, return.LRT = FALSE, double.bootstrap = "no",
             double.bootstrap.R = 500L, double.bootstrap.alpha = 0.05,
             warn = -1L, parallel = c("no", "multicore", "snow"),
             ncpus = 1L, cl = NULL)
```

Arguments

- **object**: An object of class `lavaan`.
- **h0**: An object of class `lavaan`. The restricted model.
- **h1**: An object of class `lavaan`. The unrestricted model.
- **R**: Integer. The number of bootstrap draws.
- **type**: If "ordinary" or "nonparametric", the usual (naive) bootstrap method is used. If "bollen.stine", the data is first transformed such that the null hypothesis holds exactly in the resampling space. If "yuan", the data is first transformed by combining data and theory (model), such that the resampling space is closer to the population space. If "parametric", the parametric bootstrap approach is used; currently, this is only valid for continuous data following a multivariate normal distribution. See references for more details.
- **FUN**: A function which when applied to the `lavaan` object returns a vector containing the statistic(s) of interest. The default is `FUN="coef"`, returning the estimated values of the free parameters in the model.
- **...**: Other named arguments for `FUN` which are passed unchanged each time it is called.
- **verbose**: If TRUE, show information for each bootstrap draw.
- **warn**: Sets the handling of warning messages. See `options`.
- **return.boot**: Not used for now.
- **return.LRT**: If TRUE, return the LRT values as an attribute to the `pval`.
- **parallel**: The type of parallel operation to be used (if any). If missing, the default is "no".
- **ncpus**: Integer: number of processes to be used in parallel operation: typically one would chose this to the number of available CPUs.
- **cl**: An optional `parallel` or `snow` cluster for use if `parallel = "snow"`. If not supplied, a cluster on the local machine is created for the duration of the `bootstrapLavaan` or `bootstrapLRT` call.
- **h0.rmsea**: Only used if `type="yuan"`. Allows one to do the Yuan bootstrap under the hypothesis that the population RMSEA equals a specified value.
double.bootstrap

If "standard" the genuine double bootstrap is used to compute an additional set of plug-in p-values for each bootstrap sample. If "FDB", the fast double bootstrap is used to compute second level LRT-values for each bootstrap sample. If "no", no double bootstrap is used. The default is set to "FDB".

double.bootstrap.R

Integer. The number of bootstrap draws to be use for the double bootstrap.

double.bootstrap.alpha

The significance level to compute the adjusted alpha based on the plugin p-values.

Details

The FUN function can return either a scalar or a numeric vector. This function can be an existing function (for example coef) or can be a custom defined function. For example:

```r
myFUN <- function(x) {
  # require(lavaan)
  modelImpliedCov <- fitted(x)$cov
  vech(modelImpliedCov)
}
```

If `parallel="snow"`, it is imperative that the `require(lavaan)` is included in the custom function.

Author(s)

Yves Rosseel, Leonard Vanbrabant and Ed Merkle

References


Examples

```r
# fit the Holzinger and Swineford (1939) example
HS.model <- ' visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9'
fit <- cfa(HS.model, data=HolzingerSwineford1939, se="none")

# get the test statistic for the original sample
T.orig <- fitMeasures(fit, "chisq")

# bootstrap to get bootstrap test statistics
# we only generate 10 bootstrap sample in this example; in practice
```
cfa

# you may wish to use a much higher number
T.boot <- bootstrapLavaan(fit, R=10, type="bollen.stine",
  FUN=fitMeasures, fit.measures="chisq")

# compute a bootstrap based p-value
pvalue.boot <- length(which(T.boot > T.orig))/length(T.boot)

---

cfa

Fit Confirmatory Factor Analysis Models

Description

Fit a Confirmatory Factor Analysis (CFA) model.

Usage

cfa(model = NULL, data = NULL,
  meanstructure = "default",
  conditional.x = "default", fixed.x = "default",
  orthogonal = FALSE, std.lv = FALSE,
  parameterization = "default", std.ov = FALSE,
  missing = "default", ordered = NULL,
  sample.cov = NULL, sample.cov.rescale = "default",
  sample.mean = NULL, sample.nobs = NULL,
  ridge = 1e-05, group = NULL,
  group.label = NULL, group.equal = "", group.partial = "",
  group.w.free = FALSE, cluster = NULL, constraints = "",
  estimator = "default", likelihood = "default", link = "default",
  information = "default", se = "default", test = "default",
  bootstrap = 1000L, mimic = "default", representation = "default",
  do.fit = TRUE, control = list(), WLS.V = NULL, NACOV = NULL,
  zero.add = "default", zero.keep.margins = "default",
  zero.cell.warn = TRUE,
  start = "default", verbose = FALSE, warn = TRUE, debug = FALSE)

Arguments

model A description of the user-specified model. Typically, the model is described using the lavaan model syntax. See model.syntax for more information. Alternatively, a parameter table (eg the output of the lavaanify() function) is also accepted.

data An optional data frame containing the observed variables used in the model. If some variables are declared as ordered factors, lavaan will treat them as ordinal variables.

meanstructure If TRUE, the means of the observed variables enter the model. If "default", the value is set based on the user-specified model, and/or the values of other arguments.
conditional.x
If TRUE, we set up the model conditional on the exogenous 'x' covariates; the model-implied sample statistics only include the non-x variables. If FALSE, the exogenous 'x' variables are modeled jointly with the other variables, and the model-implied statistics reflect both sets of variables. If "default", the value is set depending on the estimator, and whether or not the model involves categorical endogenous variables.

fixed.x
If TRUE, the exogenous 'x' covariates are considered fixed variables and the means, variances and covariances of these variables are fixed to their sample values. If FALSE, they are considered random, and the means, variances and covariances are free parameters. If "default", the value is set depending on the mimic option.

orthogonal
If TRUE, the exogenous latent variables are assumed to be uncorrelated.

std.lv
If TRUE, the metric of each latent variable is determined by fixing their (residual) variances to 1.0. If FALSE, the metric of each latent variable is determined by fixing the factor loading of the first indicator to 1.0.

parameterization
Currently only used if data is categorical. If "delta", the delta parameterization is used. If "theta", the theta parameterization is used.

std.ov
If TRUE, all observed variables are standardized before entering the analysis.

missing
If "listwise", cases with missing values are removed listwise from the data frame before analysis. If "direct" or "ml" or "fiml" and the estimator is maximum likelihood, Full Information Maximum Likelihood (FIML) estimation is used using all available data in the data frame. This is only valid if the data are missing completely at random (MCAR) or missing at random (MAR). If "default", the value is set depending on the estimator and the mimic option.

ordered
Character vector. Only used if the data is in a data.frame. Treat these variables as ordered (ordinal) variables, if they are endogenous in the model. Importantly, all other variables will be treated as numeric (unless they are declared as ordered in the original data.frame.)

sample.cov
Numeric matrix. A sample variance-covariance matrix. The rownames and/or colnames must contain the observed variable names. For a multiple group analysis, a list with a variance-covariance matrix for each group. Note that if maximum likelihood estimation is used and likelihood="normal", the user provided covariance matrix is internally rescaled by multiplying it with a factor (N-1)/N, to ensure that the covariance matrix has been divided by N. This can be turned off by setting the sample.cov.rescale argument to FALSE.

sample.cov.rescale
If TRUE, the sample covariance matrix provided by the user is internally rescaled by multiplying it with a factor (N-1)/N. If "default", the value is set depending on the estimator and the likelihood option: it is set to TRUE if maximum likelihood estimation is used and likelihood="normal", and FALSE otherwise.

sample.mean
A sample mean vector. For a multiple group analysis, a list with a mean vector for each group.

sample.nobs
Number of observations if the full data frame is missing and only sample moments are given. For a multiple group analysis, a list or a vector with the number of observations for each group.
<table>
<thead>
<tr>
<th>Parameter</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>ridge</td>
<td>Numeric. Small constant used for ridging. Only used if the sample covariance matrix is non-positive definite.</td>
</tr>
<tr>
<td>group</td>
<td>A variable name in the data frame defining the groups in a multiple group analysis.</td>
</tr>
<tr>
<td>group.label</td>
<td>A character vector. The user can specify which group (or factor) levels need to be selected from the grouping variable, and in which order. If NULL (the default), all grouping levels are selected, in the order as they appear in the data.</td>
</tr>
<tr>
<td>group.equal</td>
<td>A vector of character strings. Only used in a multiple group analysis. Can be one or more of the following: &quot;loadings&quot;, &quot;intercepts&quot;, &quot;means&quot;, &quot;thresholds&quot;, &quot;regressions&quot;, &quot;residuals&quot;, &quot;residual.covariances&quot;, &quot;lv.variances&quot; or &quot;lv.covariances&quot;, specifying the pattern of equality constraints across multiple groups.</td>
</tr>
<tr>
<td>group.partial</td>
<td>A vector of character strings containing the labels of the parameters which should be free in all groups (thereby overriding the group.equal argument for some specific parameters).</td>
</tr>
<tr>
<td>group.w.free</td>
<td>Logical. If TRUE, the group frequencies are considered to be free parameters in the model. In this case, a Poisson model is fitted to estimate the group frequencies. If FALSE (the default), the group frequencies are fixed to their observed values.</td>
</tr>
<tr>
<td>cluster</td>
<td>Not used yet.</td>
</tr>
<tr>
<td>constraints</td>
<td>Additional (in)equality constraints not yet included in the model syntax. See model.syntax for more information.</td>
</tr>
<tr>
<td>estimator</td>
<td>The estimator to be used. Can be one of the following: &quot;ML&quot; for maximum likelihood, &quot;GLS&quot; for generalized least squares, &quot;WLS&quot; for weighted least squares (sometimes called ADF estimation), &quot;ULS&quot; for unweighted least squares and &quot;DWLS&quot; for diagonally weighted least squares. These are the main options that affect the estimation. For convenience, the &quot;ML&quot; option can be extended as &quot;MLM&quot;, &quot;MLMV&quot;, &quot;MLMVS&quot;, &quot;MLF&quot;, and &quot;MLR&quot;. The estimation will still be plain &quot;ML&quot;, but now with robust standard errors and a robust (scaled) test statistic. For &quot;MLM&quot;, &quot;MLMV&quot;, &quot;MLMVS&quot;, classic robust standard errors are used (se=&quot;robust.sem&quot;); for &quot;MLF&quot;, standard errors are based on first-order derivatives (se=&quot;first.order&quot;); for &quot;MLR&quot;, 'Huber-White' robust standard errors are used (se=&quot;robust.huber.white&quot;). In addition, &quot;MLM&quot; will compute a Satorra-Bentler scaled (mean adjusted) test statistic (test=&quot;satorra.bentler&quot;), &quot;MLMVS&quot; will compute a mean and variance adjusted test statistic (Satterthwaite style) (test=&quot;mean.var.adjusted&quot;), &quot;MLMV&quot; will compute a mean and variance adjusted test statistic (scaled and shifted) (test=&quot;scaled.shifted&quot;), and &quot;MLR&quot; will compute a test statistic which is asymptotically equivalent to the Yuan-Bentler T2-star test statistic. Analogously, the estimators &quot;WLSM&quot; and &quot;WLSMV&quot; imply the &quot;DWLS&quot; estimator (not the &quot;WLS&quot; estimator) with robust standard errors and a mean or mean and variance adjusted test statistic. Estimators &quot;ULSM&quot; and &quot;ULSMV&quot; imply the &quot;ULS&quot; estimator with robust standard errors and a mean or mean and variance adjusted test statistic.</td>
</tr>
</tbody>
</table>
| likelihood         | Only relevant for ML estimation. If "wishart", the wishart likelihood approach is used. In this approach, the covariance matrix has been divided by N-1, and both standard errors and test statistics are based on N-1. If "normal", the normal
likelihood approach is used. Here, the covariance matrix has been divided by \( N \), and both standard errors and test statistics are based on \( N \). If "default", it depends on the mimic option: if mimic="lavaan" or mimic="Mplus", normal likelihood is used; otherwise, wishart likelihood is used.

**link**
Currently only used if estimator is MML. If "logit", a logit link is used for binary and ordered observed variables. If "probit", a probit link is used. If "default", it is currently set to "probit" (but this may change).

**information**
If "expected", the expected information matrix is used (to compute the standard errors). If "observed", the observed information matrix is used. If "default", the value is set depending on the estimator and the mimic option.

**se**
If "standard", conventional standard errors are computed based on inverting the (expected or observed) information matrix. If "first.order", standard errors are computed based on first-order derivatives. If "robust.sem", conventional robust standard errors are computed. If "robust.huber.white", standard errors are computed based on the 'mlr' (aka pseudo ML, Huber-White) approach. If "robust", either "robust.sem" or "robust.huber.white" is used depending on the estimator, the mimic option, and whether the data are complete or not. If "boot" or "bootstrap", bootstrap standard errors are computed using standard bootstrapping (unless Bollen-Stine bootstrapping is requested for the test statistic; in this case bootstrap standard errors are computed using model-based bootstrapping). If "none", no standard errors are computed.

**test**
If "standard", a conventional chi-square test is computed. If "Satorra.Bentler", a Satorra-Bentler scaled test statistic is computed. If "Yuan.Bentler", a Yuan-Bentler scaled test statistic is computed. If "mean.var.adjusted" or "Satterthwaite", a mean and variance adjusted test statistic is compute. If "scaled.shifted", an alternative mean and variance adjusted test statistic is computed (as in Mplus version 6 or higher). If "boot" or "bootstrap" or "Bollen.Stine", the Bollen-Stine bootstrap is used to compute the bootstrap probability value of the test statistic. If "default", the value depends on the values of other arguments.

**bootstrap**
Number of bootstrap draws, if bootstrapping is used.

**mimic**
If "Mplus", an attempt is made to mimic the Mplus program. If "EQS", an attempt is made to mimic the EQS program. If "default", the value is (currently) set to "lavaan", which is very close to "Mplus".

**representation**
If "LISREL" the classical LISREL matrix representation is used to represent the model (using the all-y variant).

**do.fit**
If FALSE, the model is not fit, and the current starting values of the model parameters are preserved.

**control**
A list containing control parameters passed to the optimizer. By default, lavaan uses "n1minb". See the manpage of n1minb for an overview of the control parameters. A different optimizer can be chosen by setting the value of optim.method. For unconstrained optimization (the model syntax does not include any "==", ">" or "<" operators), the available options are "n1minb" (the default), "BFGS" and "L-BFGS-B". See the manpage of the optim function for the control parameters of the latter two options. For constrained optimization, the only available option is "n1minb.constr".
A user provided weight matrix to be used by estimator "WLS"; if the estimator is "DWLS", only the diagonal of this matrix will be used. For a multiple group analysis, a list with a weight matrix for each group. The elements of the weight matrix should be in the following order (if all data is continuous): first the means (if a meanstructure is involved), then the lower triangular elements of the covariance matrix including the diagonal, ordered column by column. In the categorical case: first the thresholds (including the means for continuous variables), then the slopes (if any), the variances of continuous variables (if any), and finally the lower triangular elements of the correlation/covariance matrix excluding the diagonal, ordered column by column.

A user provided matrix containing the elements of (N times) the asymptotic variance-covariance matrix of the sample statistics. For a multiple group analysis, a list with an asymptotic variance-covariance matrix for each group. See the \texttt{WLS.V} argument for information about the order of the elements.

A numeric vector containing two values. These values affect the calculation of polychoric correlations when some frequencies in the bivariate table are zero. The first value only applies for 2x2 tables. The second value for larger tables. This value is added to the zero frequency in the bivariate table. If "default", the value is set depending on the "mimic" option. By default, lavaan uses \texttt{zero.add = c(0.5, 0.0)}.

Logical. This argument only affects the computation of polychoric correlations for 2x2 tables with an empty cell, and where a value is added to the empty cell. If \texttt{FALSE}, the other values of the frequency table are adjusted so that all margins are unaffected. If "default", the value is set depending on the "mimic". The default is \texttt{TRUE}.

Logical. Only used if some observed endogenous variables are categorical. If \texttt{FALSE}, give a warning if one or more cells of a bivariate frequency table are empty.

If it is a character string, the two options are currently "simple" and "Mplus". In the first case, all parameter values are set to zero, except the factor loadings (set to one), the variances of latent variables (set to 0.05), and the residual variances of observed variables (set to half the observed variance). If "Mplus", we use a similar scheme, but the factor loadings are estimated using the fabin3 estimator (tsls) per factor. If \texttt{start} is a fitted object of class \texttt{lavaan}, the estimated values of the corresponding parameters will be extracted. If it is a model list, for example the output of the \texttt{paramaterEstimates()} function, the values of the est or \texttt{start} or \texttt{ustart} column (whichever is found first) will be extracted.

If \texttt{TRUE}, the function value is printed out during each iteration.

If \texttt{TRUE}, some (possibly harmless) warnings are printed out during the iterations.

If \texttt{TRUE}, debugging information is printed out.

The \texttt{cfa} function is a wrapper for the more general \texttt{lavaan} function, using the following default arguments: \texttt{int.ov.free} = \texttt{TRUE}, \texttt{int.lv.free} = \texttt{FALSE}, \texttt{auto.fix.first} = \texttt{TRUE} (unless
Demo.growth

std.lv = TRUE), auto.fix.single = TRUE, auto.var = TRUE, auto.cov.lv.x = TRUE, auto.th = TRUE, auto.delta = TRUE, and auto.cov.y = TRUE.

Value

An object of class lavaan, for which several methods are available, including a summary method.

References


See Also

lavaan

Examples

```r
## The famous Holzinger and Swineford (1939) example
HS.model <- ' visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9 '

fit <- cfa(HS.model, data=HolzingerSwineford1939)
summary(fit, fit.measures=TRUE)
```

Demo.growth

Demo dataset for illustrating a linear growth model.

Description

A toy dataset containing measures on 4 time points (t1, t2, t3 and t4), two predictors (x1 and x2) influencing the random intercept and slope, and a time-varying covariate (c1, c2, c3 and c4).

Usage

data(Demo.growth)

Format

A data frame of 400 observations of 10 variables.

t1  Measured value at time point 1
t2  Measured value at time point 2
t3  Measured value at time point 3
t4  Measured value at time point 4
x1  Predictor 1 influencing intercept and slope
estfun

Predictor 2 influencing intercept and slope

| c1 | Time-varying covariate time point 1 |
| c2 | Time-varying covariate time point 2 |
| c3 | Time-varying covariate time point 3 |
| c4 | Time-varying covariate time point 4 |

See Also
growth

Examples
head(Demo.growth)

---

estfun Extract Empirical Estimating Functions

Description
A function for extracting the empirical estimating functions of a fitted lavaan model. This is the derivative of the objective function with respect to the parameter vector, evaluated at the observed (case-wise) data. In other words, this function returns the case-wise scores, evaluated at the fitted model parameters.

Usage
estfun.lavaan(object, scaling = FALSE, remove.duplicated = TRUE)

Arguments

- **object**: An object of class lavaan.
- **scaling**: If TRUE, the scores are scaled to reflect the specific objective function used by lavaan. If FALSE (the default), the objective function is the loglikelihood function assuming multivariate normality.
- **remove.duplicated**: If TRUE, and all the equality constraints have a simple form (e.g. a == b), the unconstrained scores are post-multiplied with a transformation matrix in order to remove the duplicated parameters.

Value
A n x k matrix corresponding to n observations and k parameters.

Author(s)
Ed Merkle
FacialBurns  

*Dataset for illustrating the InformativeTesting function.*

**Description**

A dataset from the Dutch burn center (http://www.adbc.nl). The data were used to examine psychosocial functioning in patients with facial burn wounds. Psychosocial functioning was measured by Anxiety and depression symptoms (HADS), and self-esteem (Rosenberg’s self-esteem scale).

**Usage**

```r
data(FacialBurns)
```

**Format**

A data frame of 77 observations of 6 variables.

- Selfesteem  
  Rosenberg’s self-esteem scale
- HADS  
  Anxiety and depression scale
- Age  
  Age measured in years, control variable
- TBSA  
  Total Burned Surface Area
- RUM  
  Rumination, control variable
- Sex  
  Gender, grouping variable

**Examples**

```r
head(FacialBurns)
```

---

fitMeasures  

*Fit Measures for a Latent Variable Model*

**Description**

This function computes a variety of fit measures to assess the global fit of a latent variable model.

**Usage**

```r
fitMeasures(object, fit.measures = "all", baseline.model = NULL)
fimmeasures(object, fit.measures = "all", baseline.model = NULL)
```
getCov

Utility Functions For Covariance Matrices

Description

Convenience functions to deal with covariance and correlation matrices.

Usage

getcov(x, lower = TRUE, diagonal = TRUE, sds = NULL,
        names = paste("y", 1:nvar, sep=""))
cor2num(s)
cov2cov(R, sds, names = NULL)

Arguments

x

The elements of the covariance matrix. Either inside a character string or as a numeric vector. In the former case, the function char2num is used to convert the numbers (inside the character string) to numeric values.

lower

Logical. If TRUE, the numeric values in x are the lower-triangular elements of the (symmetric) covariance matrix only. If FALSE, x contains the upper triangular elements only. Note we always assumed the elements are provided row-wise!
diagonal Logical. If TRUE, the numeric values in x include the diagonal elements. If FALSE, a unit diagonal is assumed.

sds A numeric vector containing the standard deviations to be used to scale the elements in x or the correlation matrix R into a covariance matrix.

names The variable names of the observed variables.

s Character string containing numeric values; comma’s and semi-colons are ignored.

R A correlation matrix, to be scaled into a covariance matrix.

Details

The getCov function is typically used to input the lower (or upper) triangular elements of a (symmetric) covariance matrix. In many examples found in handbooks, only those elements are shown. However, lavaan needs a full matrix to proceed.

The cor2cov function is the inverse of the cov2cor function, and scales a correlation matrix into a covariance matrix given the standard deviations of the variables. Optionally, variable names can be given.

Examples

# The classic Wheaton et. al. (1977) model
# panel data on he stability of alienation
lower <- ' 11.834,
6.947,  9.364,
6.819,  5.091, 12.532,
4.783,  5.028,  7.495,  9.986,
-3.839, -3.889, -3.841, -3.625,  9.610,

# convert to a full symmetric covariance matrix with names
wheaton.cov <- getCov(lower, names=c("anomia67","powerless67", "anomia71", "powerless71","education","sei"))

# the model
wheaton.model <- '  # measurement model
  ses ~ education + sei
  alien67 ~ anomia67 + powerless67
  alien71 ~ anomia71 + powerless71

  # equations
  alien71 ~ alien67 + ses
  alien67 ~ ses

  # correlated residuals
  anomia67 ~~ anomia71
  powerless67 ~~ powerless71',

"getCov"
growth

# fitting the model
fit <- sem(wheaton.model, sample.cov=wheaton.cov, sample.nobs=932)

# showing the results
summary(fit, standardized=TRUE)

---

**Fit Growth Curve Models**

**Description**

Fit a Growth Curve model.

**Usage**

```
growth(model = NULL, data = NULL, 
   conditional.x = "default", fixed.x = "default", 
   orthogonal = FALSE, std.lv = FALSE, 
   parameterization = "default", std.ov = FALSE, 
   missing = "default", ordered = NULL, 
   sample.cov = NULL, sample.cov.rescale = "default", 
   sample.mean = NULL, sample.nobs = NULL, 
   ridge = 1e-05, group = NULL, 
   group.label = NULL, group.equal = "", group.partial = "", 
   group.w.free = FALSE, cluster = NULL, constraints = "", 
   estimator = "default", likelihood = "default", link = "default", 
   information = "default", se = "default", test = "default", 
   bootstrap = 1000L, mimic = "default", representation = "default", 
   do.fit = TRUE, control = list(), WLS.V = NULL, NACOV = NULL, 
   zero.add = "default", zero.keep.margins = "default", 
   zero.cell.warn = TRUE, 
   start = "default", verbose = FALSE, warn = TRUE, debug = FALSE)
```

**Arguments**

- `model` A description of the user-specified model. Typically, the model is described using the lavaan model syntax. See `model.syntax` for more information. Alternatively, a parameter table (e.g., the output of the lavaanify() function) is also accepted.

- `data` An optional data frame containing the observed variables used in the model. If some variables are declared as ordered factors, lavaan will treat them as ordinal variables.

- `conditional.x` If TRUE, we set up the model conditional on the exogenous ‘x’ covariates; the model-implied sample statistics only include the non-x variables. If FALSE, the exogenous ‘x’ variables are modeled jointly with the other variables, and the model-implied statistics reflect both sets of variables. If "default", the value is set depending on the estimator, and whether or not the model involves categorical endogenous variables.
**fixed.x**
If TRUE, the exogenous 'x' covariates are considered fixed variables and the means, variances and covariances of these variables are fixed to their sample values. If FALSE, they are considered random, and the means, variances and covariances are free parameters. If "default", the value is set depending on the mimic option.

**orthogonal**
If TRUE, the exogenous latent variables are assumed to be uncorrelated.

**std.lv**
If TRUE, the metric of each latent variable is determined by fixing their (residual) variances to 1.0. If FALSE, the metric of each latent variable is determined by fixing the factor loading of the first indicator to 1.0.

**parameterization**
Currently only used if data is categorical. If "delta", the delta parameterization is used. If "theta", the theta parameterization is used.

**std.ov**
If TRUE, all observed variables are standardized before entering the analysis.

**missing**
If "listwise", cases with missing values are removed listwise from the data frame before analysis. If "direct" or "ml" or "fiml" and the estimator is maximum likelihood, Full Information Maximum Likelihood (FIML) estimation is used using all available data in the data frame. This is only valid if the data are missing completely at random (MCAR) or missing at random (MAR). If "default", the value is set depending on the estimator and the mimic option.

**ordered**
Character vector. Only used if the data is in a data.frame. Treat these variables as ordered (ordinal) variables, if they are endogenous in the model. Importantly, all other variables will be treated as numeric (unless they are declared as ordered in the original data.frame.)

**sample.cov**
Numeric matrix. A sample variance-covariance matrix. The rownames and/or colnames must contain the observed variable names. For a multiple group analysis, a list with a variance-covariance matrix for each group. Note that if maximum likelihood estimation is used and likelihood="normal", the user provided covariance matrix is internally rescaled by multiplying it with a factor (N-1)/N, to ensure that the covariance matrix has been divided by N. This can be turned off by setting the sample.cov.rescale argument to FALSE.

**sample.cov.rescale**
If TRUE, the sample covariance matrix provided by the user is internally rescaled by multiplying it with a factor (N-1)/N. If "default", the value is set depending on the estimator and the likelihood option: it is set to TRUE if maximum likelihood estimation is used and likelihood="normal", and FALSE otherwise.

**sample.mean**
A sample mean vector. For a multiple group analysis, a list with a mean vector for each group.

**sample.nobs**
Number of observations if the full data frame is missing and only sample moments are given. For a multiple group analysis, a list or a vector with the number of observations for each group.

**ridge**
Numeric. Small constant used for ridging. Only used if the sample covariance matrix is non positive definite.

**group**
A variable name in the data frame defining the groups in a multiple group analysis.
group.label  A character vector. The user can specify which group (or factor) levels need to be selected from the grouping variable, and in which order. If NULL (the default), all grouping levels are selected, in the order as they appear in the data.

group.equal  A vector of character strings. Only used in a multiple group analysis. Can be one or more of the following: "loadings", "intercepts", "means", "thresholds", "regressions", "residuals", "residual.covariances", "lv.variances" or "lv.covariances", specifying the pattern of equality constraints across multiple groups.

group.partial  A vector of character strings containing the labels of the parameters which should be free in all groups (thereby overriding the group.equal argument for some specific parameters).

group.w.free  Logical. If TRUE, the group frequencies are considered to be free parameters in the model. In this case, a Poisson model is fitted to estimate the group frequencies. If FALSE (the default), the group frequencies are fixed to their observed values.

cluster  Not used yet.

constraints  Additional (in)equality constraints not yet included in the model syntax. See model.syntax for more information.

estimator  The estimator to be used. Can be one of the following: "ML" for maximum likelihood, "GLS" for generalized least squares, "WLS" for weighted least squares (sometimes called ADF estimation), "ULS" for unweighted least squares and "DWLS" for diagonally weighted least squares. These are the main options that affect the estimation. For convenience, the "ML" option can be extended as "MLM", "MLMV", "MLMVS", "MLF", and "MLR". The estimation will still be plain "ML", but now with robust standard errors and a robust (scaled) test statistic. For "MLM", "MLMV", "MLMVS", classic robust standard errors are used (se="robust.sem"); for "MLF", standard errors are based on first-order derivatives (se="first.order"); for "MLR", 'Huber-White' robust standard errors are used (se="robust.huber.white"). In addition, "MLM" will compute a Satorra-Bentler scaled (mean adjusted) test statistic (test="satorra.bentler"), "MLMVS" will compute a mean and variance adjusted test statistic (Satterthwaite style) (test="mean.var.adjusted"), "MLMV" will compute a mean and variance adjusted test statistic (scaled and shifted) (test="scaled.shifted"), and "MLR" will compute a test statistic which is asymptotically equivalent to the Yuan-Bentler T2-star test statistic. Analogously, the estimators "WLSM" and "WLSMV" imply the "DWLS" estimator (not the "WLS" estimator) with robust standard errors and a mean or mean and variance adjusted test statistic. Estimators "ULSM" and "ULSMV" imply the "ULS" estimator with robust standard errors and a mean or mean and variance adjusted test statistic.

likelihood  Only relevant for ML estimation. If "wishart", the wishart likelihood approach is used. In this approach, the covariance matrix has been divided by N-1, and both standard errors and test statistics are based on N-1. If "normal", the normal likelihood approach is used. Here, the covariance matrix has been divided by N, and both standard errors and test statistics are based on N. If "default", it depends on the mimic option: if mimic="lavaan" or mimic="mplus", normal likelihood is used; otherwise, wishart likelihood is used.
link Currently only used if estimator is MML. If "logit", a logit link is used for binary and ordered observed variables. If "probit", a probit link is used. If "default", it is currently set to "probit" (but this may change).

information If "expected", the expected information matrix is used (to compute the standard errors). If "observed", the observed information matrix is used. If "default", the value is set depending on the estimator and the mimic option.

se If "standard", conventional standard errors are computed based on inverting the (expected or observed) information matrix. If "first.order", standard errors are computed based on first-order derivatives. If "robust.se", conventional robust standard errors are computed. If "robust.huber.white", standard errors are computed based on the 'mlr' (aka pseudo ML, Huber-White) approach. If "robust", either "robust.se" or "robust.huber.white" is used depending on the estimator, the mimic option, and whether the data are complete or not. If "boot" or "bootstrap", bootstrap standard errors are computed using standard bootstrapping (unless Bollen-Stine bootstrapping is requested for the test statistic; in this case bootstrap standard errors are computed using model-based bootstrapping). If "none", no standard errors are computed.

test If "standard", a conventional chi-square test is computed. If "Satorra.Bentler", a Satorra-Bentler scaled test statistic is computed. If "Yuan.Bentler", a Yuan-Bentler scaled test statistic is computed. If "mean.var.adjusted" or "Satterthwaite", a mean and variance adjusted test statistic is compute. If "scaled.shifted", an alternative mean and variance adjusted test statistic is computed (as in Mplus version 6 or higher). If "boot" or "bootstrap" or "Bollen.Stine", the Bollen-Stine bootstrap is used to compute the bootstrap probability value of the test statistic. If "default", the value depends on the values of other arguments.

bootstrap Number of bootstrap draws, if bootstrapping is used.

mimic If "Mplus", an attempt is made to mimic the Mplus program. If "EQS", an attempt is made to mimic the EQS program. If "default", the value is (currently) set to to "lavaan", which is very close to "Mplus".

representation If "LISREL" the classical LISREL matrix representation is used to represent the model (using the all-y variant).

WLS.V A user provided weight matrix to be used by estimator "WLS"; if the estimator is "DWLS", only the diagonal of this matrix will be used. For a multiple group analysis, a list with a weight matrix for each group. The elements of the weight matrix should be in the following order (if all data is continuous): first the means (if a meanstructure is involved), then the lower triangular elements of the covariance matrix including the diagonal, ordered column by column. In the categorical case: first the thresholds (including the means for continuous variables), then the slopes (if any), the variances of continuous variables (if any), and finally the lower triangular elements of the correlation/covariance matrix excluding the diagonal, ordered column by column.

NACOV A user provided matrix containing the elements of (N times) the asymptotic variance-covariance matrix of the sample statistics. For a multiple group analysis, a list with an asymptotic variance-covariance matrix for each group. See the WLS.V argument for information about the order of the elements.
zero.add  A numeric vector containing two values. These values affect the calculation of polychoric correlations when some frequencies in the bivariate table are zero. The first value only applies for 2x2 tables. The second value for larger tables. This value is added to the zero frequency in the bivariate table. If "default", the value is set depending on the "mimic" option. By default, lavaan uses zero.add = c(0.5, 0.0).

zero.keep.margins Logical. This argument only affects the computation of polychoric correlations for 2x2 tables with an empty cell, and where a value is added to the empty cell. If TRUE, the other values of the frequency table are adjusted so that all margins are unaffected. If "default", the value is set depending on the "mimic". The default is TRUE.

zero.cell.warn Logical. Only used if some observed endogenous variables are categorical. If TRUE, give a warning if one or more cells of a bivariate frequency table are empty.

start If it is a character string, the two options are currently "simple" and "Mplus". In the first case, all parameter values are set to zero, except the factor loadings (set to one), the variances of latent variables (set to 0.05), and the residual variances of observed variables (set to half the observed variance). If "Mplus", we use a similar scheme, but the factor loadings are estimated using the fabin3 estimator (t'sls) per factor. If start is a fitted object of class lavaan, the estimated values of the corresponding parameters will be extracted. If it is a model list, for example the output of the parameterEstimates() function, the values of the est or start or ustart column (whichever is found first) will be extracted.

do.fit If FALSE, the model is not fit, and the current starting values of the model parameters are preserved.

control A list containing control parameters passed to the optimizer. By default, lavaan uses "nlminb". See the manpage of nlminb for an overview of the control parameters. A different optimizer can be chosen by setting the value of optim.method. For unconstrained optimization (the model syntax does not include any "==", "=" or "<" operators), the available options are "nlminb" (the default), "BFGS" and "L-BFGS-B". See the manpage of the optim function for the control parameters of the latter two options. For constrained optimization, the only available option is "nlminb.constr".

verbose If TRUE, the function value is printed out during each iteration.

warn If TRUE, some (possibly harmless) warnings are printed out during the iterations.

debug If TRUE, debugging information is printed out.

Details

The growth function is a wrapper for the more general lavaan function, using the following default arguments: meanstructure = TRUE, int.ov.free = FALSE, int.lv.free = "TRUE", auto.fix.first = TRUE (unless std.lv = TRUE), auto.fix.single = TRUE, auto.var = TRUE, auto.cov.lv.x = TRUE, auto.th = TRUE, auto.delta = TRUE, and auto.cov.y = TRUE.

Value

An object of class lavaan, for which several methods are available, including a summary method.
References


See Also

lavaan

Examples

```r
## linear growth model with a time-varying covariate
model.syntax <- '$
# intercept and slope with fixed coefficients
i =~ 1*t1 + 1*t2 + 1*t3 + 1*t4
s =~ 0*t1 + 1*t2 + 2*t3 + 3*t4

# regressions
i ~ x1 + x2
s ~ x1 + x2

# time-varying covariates
t1 ~ c1
t2 ~ c2
t3 ~ c3
t4 ~ c4
',

fit <- growth(model.syntax, data=Demo.growth)
summary(fit)
```

---

**HolzingerSwineford1939**

*Holzinger and Swineford Dataset (9 Variables)*

Description

The classic Holzinger and Swineford (1939) dataset consists of mental ability test scores of seventh- and eighth-grade children from two different schools (Pasteur and Grant-White). In the original dataset (available in the MBESS package), there are scores for 26 tests. However, a smaller subset with 9 variables is more widely used in the literature (for example in Joreskog’s 1969 paper, which also uses the 145 subjects from the Grant-White school only).

Usage

data(HolzingerSwineford1939)
**Format**

A data frame with 301 observations of 15 variables.

id  Identifier
sex  Gender
ageyr  Age, year part
agemo  Age, month part
school  School (Pasteur or Grant-White)
grade  Grade
x1  Visual perception
x2  Cubes
x3  Lozenges
x4  Paragraph comprehension
x5  Sentence completion
x6  Word meaning
x7  Speeded addition
x8  Speeded counting of dots
x9  Speeded discrimination straight and curved capitals

**Source**

This dataset was retrieved from [http://web.missouri.edu/~kolenikovs/stata/hs-cfa.dta](http://web.missouri.edu/~kolenikovs/stata/hs-cfa.dta) and converted to an R dataset.

**References**


**See Also**

cfa

**Examples**

`head(HolzingerSwineford1939)"`
InformativeTesting

Testing order Constrained Hypotheses in SEM

Description

Testing order constrained Hypotheses in SEM

Usage

InformativeTesting(model = NULL, data, constraints = NULL,
R = 1000L, type = "bollen.stine",
return.LRT = TRUE,
double.bootstrap = "standard",
double.bootstrap.R = 500L,
double.bootstrap.alpha = 0.05,
parallel = c("no", "multicore", "snow"),
cpus = 1L, cl = NULL, verbose = FALSE, ...)

Arguments

model Model syntax specifying the model. See model.syntax for more information.
data The data frame containing the observed variables being used to fit the model.
constraints The imposed inequality constraints on the model.
R Integer; number of bootstrap draws. The default value is set to 1000.
type If "parametric", the parametric bootstrap is used. If "bollen.stine", the semi-nonparametric Bollen-Stine bootstrap is used. The default is set to "bollen.stine".
return.LRT Logical; if TRUE, the function returns bootstrapped LRT-values.
double.bootstrap If "standard" (default) the genuine double bootstrap is used to compute an additional set of plug-in p-values for each bootstrap sample. If "no", no double bootstrap is used. If "FDB", the fast double bootstrap is used to compute second level LRT-values for each bootstrap sample. Note that the "FDB" is experimental and should not be used by inexperienced users.
double.bootstrap.R Integer; number of double bootstrap draws. The default value is set to 500.
double.bootstrap.alpha The significance level to compute the adjusted alpha based on the plugin p-values. Only used if double.bootstrap = "standard". The default value is set to 0.05.
parallel The type of parallel operation to be used (if any). If missing, the default is set "no".
cpus Integer: number of processes to be used in parallel operation: typically one would chose this to the number of available CPUs.
cl  An optional parallel or snow cluster for use if parallel = "snow". If not supplied, a cluster on the local machine is created for the duration of the InformativeTesting call.

verbose Logical; if TRUE, information is shown at each bootstrap draw.

... Other named arguments from the lavaan package which are passed to the function. For example "group" in a multiple group model.

Value

An object of class InformativeTesting for which a plot method is available.

Author(s)

Leonard Vanbrabant <l.g.f.vanbrabant@hotmail.com>

References


Examples

## Not run:
# Simple ANOVA model with 3 groups (N=20 per group) (artificial data)
set.seed(1234)
Y <- cbind(c(rnorm(20,0,1), rnorm(20,0.5,1), rnorm(20,1,1)))
grp <- c(rep("1", 20), rep("2", 20), rep("3", 20))
Data <- data.frame(Y, grp)

# create model matrix
fit.lm <- lm(Y ~ grp, data = Data)
mfit <- fit.lm$model
mm <- model.matrix(mfit)

Y <- model.response(mfit)
X <- data.frame(mm[,2:3])
names(X) <- c("d1", "d2")
Data.new <- data.frame(Y, X)

# model
model <- 'Y ~ 1 + a1*d1 + a2*d2'

# fit without constraints
fit <- sem(model, data = Data.new)

# constraints syntax: mu1 < mu2 < mu3
constraints <- c('a1 > 0', 'a1 < a2')
# we only generate 10 bootstrap samples in this example; in practice
# you may wish to use a much higher number, say > 10,000. The double bootstrap
# is not necessary in case of an univariate ANOVA model.
ex <- InformativeTesting(model = model, data = Data.new,
    start = parTable(fit),
    R = 10L, double.bootstrap = "no",
    constraints = constraints)
ex  
# plot(ex)

## End(Not run)

---

inspectsamplecov  Observed Variable Correlation Matrix from a Model and Data

**Description**

The lavaan model syntax describes a latent variable model. Often, the user wants to see the covariance matrix generated by their model for diagnostic purposes. However, their data may have far more columns of information than what is contained in their model.

**Usage**

```r
inspectsamplecov(model, data, ...)
```

**Arguments**

- `model` The model that will be fit by lavaan.
- `data` The data frame being used to fit the model.
- `...` Other arguments to `sem` for how to deal with multiple groups, missing values, etc.

**Details**

One must supply both a model, coded with proper `model.syntax` and a data frame from which a covariance matrix will be calculated. This function essentially calls `sem`, but doesn’t fit the model, then uses `inspectsamplecov` to get the sample covariance matrix and meanstructure.

**See also**

- `sem`, `inspectsamplecov`

**Author(s)**

Jarrett Byrnes
**Description**

Fit a latent variable model.

**Usage**

```r
lavaan(model = NULL, data = NULL,
    model.type = "sem", meanstructure = "default",
    int.ov.free = FALSE, int.lv.free = FALSE,
    conditional.x = "default", fixed.x = "default",
    orthogonal = FALSE, std.lv = FALSE,
    parameterization = "default", auto.fix.first = FALSE,
    auto.fix.single = FALSE, auto.var = FALSE, auto.cov.lv.x = FALSE,
    auto.cov.y = FALSE, auto.th = FALSE, auto.delta = FALSE,
    std.ov = FALSE, missing = "default", ordered = NULL,
    sample.cov = NULL, sample.cov.rescale = "default",
    sample.mean = NULL, sample.nobs = NULL, ridge = 1e-05,
    group = NULL, group.label = NULL, group.equal = ",", group.partial = "",
    group.w.free = FALSE, cluster = NULL,
    constraints = "", estimator = "default",
    likelihood = "default", link = "default", information = "default",
    se = "default", test = "default", bootstrap = 1000L, mimic = "default",
    representation = "default", do.fit = TRUE, control = list(),
    WLS.V = NULL, NACOV = NULL,
    zero.add = "default", zero.keep.margins = "default",
    zero.cell.warn = TRUE, start = "default",
    slotOptions = NULL, slotParTable = NULL,
    slotSampleStats = NULL, slotData = NULL, slotModel = NULL,
    slotCache = NULL, verbose = FALSE, warn = TRUE, debug = FALSE)
```

**Arguments**

- `model` A description of the user-specified model. Typically, the model is described using the lavaan model syntax. See `model.syntax` for more information. Alternatively, a parameter table (e.g. the output of the `lavaanify()` function) is also accepted.

- `data` An optional data frame containing the observed variables used in the model. If some variables are declared as ordered factors, lavaan will treat them as ordinal variables.

- `model.type` Set the model type: possible values are "cfa", "sem" or "growth". This may affect how starting values are computed, and may be used to alter the terminology used in the summary output, or the layout of path diagrams that are based on a fitted lavaan object.
meanstructure If TRUE, the means of the observed variables enter the model. If "default", the value is set based on the user-specified model, and/or the values of other arguments.

int.ov.free If FALSE, the intercepts of the observed variables are fixed to zero.

int.lv.free If FALSE, the intercepts of the latent variables are fixed to zero.

conditional.x If TRUE, we set up the model conditional on the exogenous ‘x’ covariates; the model-implied sample statistics only include the non-x variables. If FALSE, the exogenous ‘x’ variables are modeled jointly with the other variables, and the model-implied statistics reflect both sets of variables. If "default", the value is set depending on the estimator, and whether or not the model involves categorical endogenous variables.

fixed.x If TRUE, the exogenous ‘x’ covariates are considered fixed variables and the means, variances and covariances of these variables are fixed to their sample values. If FALSE, they are considered random, and the means, variances and covariances are free parameters. If "default", the value is set depending on the mimic option.

orthogonal If TRUE, the exogenous latent variables are assumed to be uncorrelated.

std.lv If TRUE, the metric of each latent variable is determined by fixing their (residual) variances to 1.0. If FALSE, the metric of each latent variable is determined by fixing the factor loading of the first indicator to 1.0.

parameterization Currently only used if data is categorical. If "delta", the delta parameterization is used. If "theta", the theta parameterization is used.

auto.fix.first If TRUE, the factor loading of the first indicator is set to 1.0 for every latent variable.

auto.fix.single If TRUE, the residual variance (if included) of an observed indicator is set to zero if it is the only indicator of a latent variable.

auto.var If TRUE, the residual variances and the variances of exogenous latent variables are included in the model and set free.

auto.cov.lv.x If TRUE, the covariances of exogenous latent variables are included in the model and set free.

auto.cov.y If TRUE, the covariances of dependent variables (both observed and latent) are included in the model and set free.

auto.th If TRUE, thresholds for limited dependent variables are included in the model and set free.

auto.delta If TRUE, response scaling parameters for limited dependent variables are included in the model and set free.

std.ov If TRUE, all observed variables are standardized before entering the analysis.

missing If "listwise", cases with missing values are removed listwise from the data frame before analysis. If "direct" or "ml" or "fiml" and the estimator is maximum likelihood, Full Information Maximum Likelihood (FIML) estimation is used using all available data in the data frame. This is only valid if the data are missing completely at random (MCAR) or missing at random (MAR). If "default", the value is set depending on the estimator and the mimic option.
ordered Character vector. Only used if the data is in a data.frame. Treat these variables as ordered (ordinal) variables, if they are endogenous in the model. Importantly, all other variables will be treated as numeric (unless they are declared as ordered in the original data.frame.)

sample.cov Numeric matrix. A sample variance-covariance matrix. The rownames and/or colnames must contain the observed variable names. For a multiple group analysis, a list with a variance-covariance matrix for each group. Note that if maximum likelihood estimation is used and likelihood=normal, the user provided covariance matrix is internally rescaled by multiplying it with a factor (N-1)/N, to ensure that the covariance matrix has been divided by N. This can be turned off by setting the sample.cov.rescale argument to FALSE.

sample.cov.rescale
If TRUE, the sample covariance matrix provided by the user is internally rescaled by multiplying it with a factor (N-1)/N. If default, the value is set depending on the estimator and the likelihood option: it is set to TRUE if maximum likelihood estimation is used and likelihood=normal, and FALSE otherwise.

sample.mean A sample mean vector. For a multiple group analysis, a list with a mean vector for each group.

sample.nobs Number of observations if the full data frame is missing and only sample moments are given. For a multiple group analysis, a list or a vector with the number of observations for each group.

ridge Numeric. Small constant used for ridging. Only used if the sample covariance matrix is non positive definite.

group A variable name in the data frame defining the groups in a multiple group analysis.

group.label A character vector. The user can specify which group (or factor) levels need to be selected from the grouping variable, and in which order. If missing, all grouping levels are selected, in the order as they appear in the data.

group.equal A vector of character strings. Only used in a multiple group analysis. Can be one or more of the following: loadings, intercepts, means, thresholds, regressions, residuals, residual.covariances, lv.variances or lv.covariances, specifying the pattern of equality constraints across multiple groups.

group.partial A vector of character strings containing the labels of the parameters which should be free in all groups (thereby overriding the group.equal argument for some specific parameters).

group.w.free Logical. If TRUE, the group frequencies are considered to be free parameters in the model. In this case, a Poisson model is fitted to estimate the group frequencies. If FALSE (the default), the group frequencies are fixed to their observed values.

cluster Not used yet.

constraints Additional (in)equality constraints not yet included in the model syntax. See model.syntax for more information.

estimator The estimator to be used. Can be one of the following: "ML" for maximum likelihood, "GLS" for generalized least squares, "WLS" for weighted least squares
(sometimes called ADF estimation), "ULS" for unweighted least squares and "DWLS" for diagonally weighted least squares. These are the main options that affect the estimation. For convenience, the "ML" option can be extended as "MLM", "MLMV", "MLMVS", "MLF", and "MLR". The estimation will still be plain "ML", but now with robust standard errors and a robust (scaled) test statistic. For "MLM", "MLMV", "MLMVS", classic robust standard errors are used (see="robust.sem"); for "MLF", standard errors are based on first-order derivatives (see="first.order"); for "MLR", 'Huber-White' robust standard errors are used (see="robust.huber.white"). In addition, "MLM" will compute a Satorra-Bentler scaled (mean adjusted) test statistic (test="satorra.bentler"), "MLMVS" will compute a mean and variance adjusted test statistic (Satterthwaite style) (test="mean.var.adjusted"), "MLMV" will compute a mean and variance adjusted test statistic (scaled and shifted) (test="scaled.shifted"), and "MLR" will compute a test statistic which is asymptotically equivalent to the Yuan-Bentler T2-star test statistic. Analogously, the estimators "WLSM" and "WLSMV" imply the "DWLS" estimator (not the "WLS" estimator) with robust standard errors and a mean or mean and variance adjusted test statistic. Estimators "ULSM" and "ULSMV" imply the "ULS" estimator with robust standard errors and a mean or mean and variance adjusted test statistic.

**likelihood**

Only relevant for ML estimation. If "wishart", the wishart likelihood approach is used. In this approach, the covariance matrix has been divided by N-1, and both standard errors and test statistics are based on N-1. If "normal", the normal likelihood approach is used. Here, the covariance matrix has been divided by N, and both standard errors and test statistics are based on N. If "default", it depends on the mimic option: if mimic="lavaan" or mimic="Mplus", normal likelihood is used; otherwise, Wishart likelihood is used.

**link**

Currently only used if estimator is MML. If "logit", a logit link is used for binary and ordered observed variables. If "probit", a probit link is used. If "default", it is currently set to "probit" (but this may change).

**information**

If "expected", the expected information matrix is used (to compute the standard errors). If "observed", the observed information matrix is used. If "default", the value is set depending on the estimator and the mimic option.

**se**

If "standard", conventional standard errors are computed based on inverting the (expected or observed) information matrix. If "first.order", standard errors are computed based on first-order derivatives. If "robust.sem", conventional robust standard errors are computed. If "robust.huber.white", standard errors are computed based on the 'mle' (aka pseudo ML, Huber-White) approach. If "robust", either "robust.sem" or "robust.huber.white" is used depending on the estimator, the mimic option, and whether the data are complete or not. If "boot" or "bootstrap", bootstrap standard errors are computed using standard bootstrapping (unless Bollen-Stine bootstrapping is requested for the test statistic; in this case bootstrap standard errors are computed using model-based bootstrapping). If "none", no standard errors are computed.

**test**

If "standard", a conventional chi-square test is computed. If "Satorra.Bentler", a Satorra-Bentler scaled test statistic is computed. If "Yuan.Bentler", a Yuan-Bentler scaled test statistic is computed. If "mean.var.adjusted" or "Satterthwaite", a mean and variance adjusted test statistic is computed. If "scaled.shifted", a
an alternative mean and variance adjusted test statistic is computed (as in Mplus version 6 or higher). If "boot" or "bootstrap" or "Bollen.Stine", the Bollen-Stine bootstrap is used to compute the bootstrap probability value of the test statistic. If "default", the value depends on the values of other arguments.

**bootstrap**
Number of bootstrap draws, if bootstrapping is used.

**mimic**
If "Mplus", an attempt is made to mimic the Mplus program. If "EQS", an attempt is made to mimic the EQS program. If "default", the value is (currently) set to "lavaan", which is very close to "Mplus".

**representation**
If "LISREL" the classical LISREL matrix representation is used to represent the model (using the all-y variant).

**do.fit**
If FALSE, the model is not fit, and the current starting values of the model parameters are preserved.

**control**
A list containing control parameters passed to the optimizer. By default, lavaan uses "nlminb". See the manpage of nlminb for an overview of the control parameters. A different optimizer can be chosen by setting the value of optim.method. For unconstrained optimization (the model syntax does not include any "==", ">", or "<" operators), the available options are "nlminb" (the default), "BFGS" and "L-BFGS-B". See the manpage of the optim function for the control parameters of the latter two options. For constrained optimization, the only available option is "nlminb.constr".

**WLS.V**
A user provided weight matrix to be used by estimator "WLS"; if the estimator is "DWLS", only the diagonal of this matrix will be used. For a multiple group analysis, a list with a weight matrix for each group. The elements of the weight matrix should be in the following order (if all data is continuous): first the means (if a meanstructure is involved), then the lower triangular elements of the covariance matrix including the diagonal, ordered column by column. In the categorical case: first the thresholds (including the means for continuous variables), then the slopes (if any), the variances of continuous variables (if any), and finally the lower triangular elements of the correlation/covariance matrix excluding the diagonal, ordered column by column.

**NACOV**
A user provided matrix containing the elements of (N times) the asymptotic variance-covariance matrix of the sample statistics. For a multiple group analysis, a list with an asymptotic variance-covariance matrix for each group. See the WLS.V argument for information about the order of the elements.

**zero.add**
A numeric vector containing two values. These values affect the calculation of polychoric correlations when some frequencies in the bivariate table are zero. The first value only applies for 2x2 tables. The second value for larger tables. This value is added to the zero frequency in the bivariate table. If "default", the value is set depending on the "mimic" option. By default, lavaan uses zero.add = c(0.5, 0.0).

**zero.keep.margins**
Logical. This argument only affects the computation of polychoric correlations for 2x2 tables with an empty cell, and where a value is added to the empty cell. If TRUE, the other values of the frequency table are adjusted so that all margins are unaffected. If "default", the value is set depending on the "mimic". The default is TRUE.
zero.cell.warn
Logical. Only used if some observed endogenous variables are categorical. If TRUE, give a warning if one or more cells of a bivariate frequency table are empty.

start
If it is a character string, the two options are currently "simple" and "Mplus". In the first case, all parameter values are set to zero, except the factor loadings (set to one), the variances of latent variables (set to 0.05), and the residual variances of observed variables (set to half the observed variance). If "Mplus", we use a similar scheme, but the factor loadings are estimated using the fabian3 estimator (tsls) per factor. If start is a fitted object of class lavaan, the estimated values of the corresponding parameters will be extracted. If it is a model list, for example the output of the parameterEstimates() function, the values of the est or start or ustart column (whichever is found first) will be extracted.

slotOptions
Options slot from a fitted lavaan object. If provided, no new Options slot will be created by this call.

slotParTable
ParTable slot from a fitted lavaan object. If provided, no new ParTable slot will be created by this call.

slotSampleStats
SampleStats slot from a fitted lavaan object. If provided, no new SampleStats slot will be created by this call.

slotData
Data slot from a fitted lavaan object. If provided, no new Data slot will be created by this call.

slotModel
Model slot from a fitted lavaan object. If provided, no new Model slot will be created by this call.

slotCache
Cache slot from a fitted lavaan object. If provided, no new Cache slot will be created by this call.

verbose
If TRUE, the function value is printed out during each iteration.

warn
If TRUE, some (possibly harmless) warnings are printed out during the iterations.

debug
If TRUE, debugging information is printed out.

Value
An object of class lavaan, for which several methods are available, including a summary method.

References

See Also
cfa, sem, growth

Examples
# The Holzinger and Swineford (1939) example
HS.model <- ' visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
lavaan-class

Class For Representing A (Fitted) Latent Variable Model

Description

The lavaan class represents a (fitted) latent variable model. It contains a description of the model as specified by the user, a summary of the data, an internal matrix representation, and if the model was fitted, the fitting results.

Objects from the Class

Objects can be created via the cfa, sem, growth or lavaan functions.

Slots

call: The function call as returned by match.call().
timing: The elapsed time (user+system) for various parts of the program as a list, including the total time.
Options: Named list of options that were provided by the user, or filled-in automatically.
ParTable: Named list describing the model parameters. Can be coerced to a data.frame. In the documentation, this is called the 'parameter table'.
pta: Named list containing parameter table attributes.
Data: Object of internal class "Data": information about the data.
SampleStats: Object of internal class "SampleStats": sample statistics
Model: Object of internal class "Model": the internal (matrix) representation of the model
Cache: List using objects that we try to compute only once, and reuse many times.
Fit: Object of internal class "Fit": the results of fitting the model
boot: List. Results and information about the bootstrap.
optim: List. Information about the optimization.
implied: List. Model implied statistics.
vcov: List. Information about the variance matrix (vcov) of the model parameters.
test: List. Different test statistics.
external: List. Empty slot to be used by add-on packages.
Methods

**coef** signature(object = "lavaan", type = "free"): Returns the estimates of the parameters in the model as a named numeric vector. If type="free", only the free parameters are returned. If type="uncon", both free and constrained parameters (simple equality constraints only) are returned. If type="user", all parameters listed in the parameter table are returned, including constrained and fixed parameters.

**fitted.values** signature(object = "lavaan"): Returns the implied moments of the model as a list with two elements (per group): cov for the implied covariance matrix, and mean for the implied mean vector. If only the covariance matrix was analyzed, the implied mean vector will be zero.

**fitted** signature(object = "lavaan"): an alias for fitted.values.

**residuals** signature(object = "lavaan", type = "raw"): If type="raw", this function returns the raw (=unstandardized) difference between the implied moments and the observed moments as a list of two elements: cov for the residual covariance matrix, and mean for the residual mean vector. If only the covariance matrix was analyzed, the residual mean vector will be zero. If type="cor", the observed and model implied covariance matrix is first transformed to a correlation matrix (using cov2cor), before the residuals are computed. If type="normalized", the residuals are divided by the square root of an asymptotic variance estimate of the corresponding sample statistic (the variance estimate depends on the choice for the se argument). If type="standardized", the residuals are divided by the square root of the difference between an asymptotic variance estimate of the corresponding sample statistic and an asymptotic variance estimate of the corresponding model-implied statistic. In the latter case, the residuals have a metric similar to z-values. On the other hand, they may often result in NA values; for these cases, it may be better to use the normalized residuals. For more information about the normalized and standardized residuals, see the Mplus reference below.

**resid** signature(object = "lavaan"): an alias for residuals

**vcov** signature(object = "lavaan"): returns the covariance matrix of the estimated parameters.

**predict** signature(object = "lavaan"): compute factor scores for all cases that are provided in the data frame. For complete data only.

**anova** signature(object = "lavaan"): returns model comparison statistics. See anova. At least two arguments (fitted models) are required. If the test statistic is scaled, an appropriate scaled difference test will be computed.

**update** signature(object = "lavaan", model.syntax, ..., evaluate=TRUE): update a fitted lavaan object and evaluate it (unless evaluate=FALSE). Note that we use the environment that is stored within the lavaan object, which is not necessarily the parent frame.

**nobs** signature(object = "lavaan"): returns the effective number of observations used when fitting the model. In a multiple group analysis, this is the sum of all observations per group.

**logLik** signature(object = "lavaan"): returns the log-likelihood of the fitted model, if maximum likelihood estimation was used. The AIC and BIC methods automatically work via logLik().

**inspect** signature(object = "lavaan", what = "free"): This method is now a shortcut for the lavInspect() function. See lavInspect for more details.

**show** signature(object = "lavaan"): Print a short summary of the model fit
summary signature(object = "lavaan", header = TRUE, fit.measures=FALSE, estimates = TRUE, ci = FALSE, fmi = FALSE, standardized = FALSE, rsquare=FALSE, stdNnox = FALSE, modindices = FALSE, nd = 1)

Print a nice summary of the model estimates. If header = TRUE, the header section (including fit measures) is printed. If fit.measures = TRUE, additional fit measures are added to the header section. If estimates = TRUE, print the parameter estimates section. If ci = TRUE, add confidence intervals to the parameter estimates section. If fmi = TRUE, add the fmi (fraction of missing information) column, if it is available. If standardized=TRUE, the standardized solution is also printed. If rsquare=TRUE, the R-Square values for the dependent variables in the model are printed. If std.nox = TRUE, the std.all column contains the the std.nox column from the parameterEstimates() output. If modindices=TRUE, modification indices are printed for all fixed parameters. The argument nd determines the number of digits after the decimal point to be printed (currently only in the parameter estimates section). Nothing is returned (use inspect or another extractor function to extract information from a fitted model).

References


See Also
cfa, sem, growth, fitMeasures, standardizedSolution, parameterEstimates, modindices

Examples
HS.model <- ' visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9 '

fit <- cfa(HS.model, data=HolzingerSwineford1939)

summary(fit, standardized=TRUE, fit.measures=TRUE, rsquare=TRUE)
inspect(fit, "free")
inspect(fit, "start")
inspect(fit, "rsquare")
inspect(fit, "fit")
fitted.values(fit)
coef(fit)
resid(fit, type="normalized")

Description
These functions have been renamed, or have been removed. They are still included in this version for convenience, but they may be eventually removed.
Usage

vech(S, diagonal = TRUE)
vechr(S, diagonal = TRUE)
vechu(S, diagonal = TRUE)
vechru(S, diagonal = TRUE)
vech.reverse(x, diagonal = TRUE)
vechru.reverse(x, diagonal = TRUE)
vechr.reverse(x, diagonal = TRUE)
vechu.reverse(x, diagonal = TRUE)
lower2full(x, diagonal = TRUE)
upper2full(x, diagonal = TRUE)
duplicationMatrix(n = 1L)
commutationMatrix(m = 1L, n = 1L)
sqrtSymmetricMatrix(S)

Arguments

S  A symmetric matrix.
x  A numeric vector containing the lower triangular or upper triangular elements of a symmetric matrix, possibly including the diagonal elements.
diagonal  Logical. If TRUE, the diagonal is included. If FALSE, the diagonal is not included.
n  Integer. Dimension of the symmetric matrix, or column dimension of a non-square matrix.
m  Integer. Row dimension of a matrix.

Details

The vech function has been renamed lav_matrix_vech.
The vech.reverse function has been renamed lav_matrix_vech_reverse.
The lower2full function has been renamed lav_matrix_lower2full.
The duplicationMatrix function has been renamed lav_matrix_duplication.
The commutationMatrix function has been renamed lav_matrix_commutation.
The sqrtSymmetricMatrix function has been renamed lav_matrix_symmetric_sqrt.

lavCor  Polychoric, polyserial and Pearson correlations

Description

Fit an unrestricted model to compute polychoric, polyserial and/or Pearson correlations.
lavCor

Usage

lavCor(object, ordered = NULL, group = NULL, missing = "listwise",
        ov.names.x = NULL, se = "none", estimator = "two.step", ...,
        output = "cor")

Arguments

object
Either a data.frame, or an object of class lavaan. If the input is a data.frame, and some variables are declared as ordered factors, lavaan will treat them as ordinal variables.

ordered
Character vector. Only used if object is a data.frame. Treat these variables as ordered (ordinal) variables. Importantly, all other variables will be treated as numeric (unless they are declared as ordered in the original data frame.)

group
Only used if object is a data.frame. Specify a grouping variable.

missing
If "listwise", cases with missing values are removed listwise from the data frame. If "direct" or "ml" or "fiml" and the estimator is maximum likelihood, an EM algorithm is used to estimate the unrestricted covariance matrix (and mean vector). If "pairwise", pairwise deletion is used. If "default", the value is set depending on the estimator and the mimic option.

ov.names.x
Only used if object is a data.frame. Specify variables that need to be treated as exogenous. Only used if at least one variable is declared as ordered.

se
Only used if output (see below) contains standard errors. See the lavaan function for possible options.

estimator
If "none" or "two.step" or "two.stage", only starting values are computed for the correlations (and thresholds), without any further estimation. If all variables are continuous, the starting values are the sample covariances (converted to correlations if output = "cor"). If at least one variable is ordered, the thresholds are computed using univariate information only. The polychoric and/or polyserial correlations are computed in a second stage, keeping the values of the thresholds constant. If an estimator (other than "two.step" or "two.stage") is specified (for example estimator = "PML"), these starting values are further updated by fitting the unrestricted model using the chosen estimator. See the lavaan function for alternative estimators.

output
If "cor", the function returns the correlation matrix only. If "cov", the function returns the covariance matrix (this only makes a difference if at least one variable is numeric). If "th" or "thresholds", only the thresholds are returned. If "sampstat", the output equals the result of inspect(fit, "sampstat") where fit is the unrestricted model. If "est" or "pe" or "parameterEstimates", the output equals the result of parameterEstimates(fit). Finally, if output is "fit" or "lavaan", the function returns an object of class lavaan.

Details

This function is a wrapper around the lavaan function, but where the model is defined as the unrestricted model. The following free parameters are included: all covariances/correlations among
the variables, variances for continuous variables, means for continuous variables, thresholds for ordered variables, and if exogenous variables are included (ov.names.x is not empty) while some variables are ordered, also the regression slopes enter the model.

Value

By default, if output = "cor" or output = "cov", a symmetric matrix (of class "lavaan.matrix.symmetric", which only affects the way the matrix is printed). If output = "th", a named vector of thresholds. If output = "fit" or output = "lavaan", an object of class lavaan.

References


See Also

lavaan

Examples

# Holzinger and Swineford (1939) example
HS9 <- HolzingerSwineford1939[, c("x1", "x2", "x3", "x4", "x5", "x6", "x7", "x8", "x9")]

# Pearson correlations
lavCor(HS9)

# ordinal version, with three categories
HS9ord <- as.data.frame(lapply(HS9, cut, 3, labels=FALSE))

# polychoric correlations, two-stage estimation
lavCor(HS9ord, ordered=names(HS9ord))

# thresholds only
lavCor(HS9ord, ordered=names(HS9ord), output = "th")

# polychoric correlations, with standard errors
lavCor(HS9ord, ordered=names(HS9ord), se = "standard", output="est")

# polychoric correlations, full output
fit.un <- lavCor(HS9ord, ordered=names(HS9ord), se = "standard", output="fit")
summary(fit.un)
lavExport

Description

Export a fitted lavaan object to an external program.

Usage

lavExport(object, target = "lavaan", prefix = "sem", dir.name = "lavExport", export = TRUE)

Arguments

object  An object of class lavaan.
target  The target program. Current options are "lavaan" and "Mplus".
prefix  The prefix used to create the input files; the name of the input file has the pattern 'prefix dot target dot in'; the name of the data file has the pattern 'prefix dot target dot raw'.
dir.name  The directory name (including a full path) where the input files will be written.
export  If TRUE, the files are written to the output directory (dir.name). If FALSE, only the syntax is generated as a character string.

Details

This function was mainly created to quickly generate an Mplus syntax file to compare the results between Mplus and lavaan. The target "lavaan" can be useful to create a full model syntax as needed for the lavaan() function. More targets (perhaps for LISREL or EQS) will be added in future releases.

Value

If export = TRUE, a directory (called lavExport by default) will be created, typically containing a data file, and an input file so that the same analysis can be run using an external program. If export = FALSE, a character string containing the model syntax only for the target program.

See Also

lavaanify, mplus2lavaan
Examples

HS.model <- ' visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9'

fit <- cfa(HS.model, data=HolzingerSwineford1939)
out <- lavExport(fit, target = "Mplus", export=FALSE)
cat(out)

lavInspect

Inspect or extract information from a fitted lavaan object

Description

The lavInspect() and lavTech() functions can be used to inspect/extract information that is
stored inside (or can be computed from) a fitted lavaan object. Note: the (older) S4 inspect() method is now a shortcut for lavInspect() with default arguments.

Usage

lavInspect(lavobject, what = "free", add.labels = TRUE, add.class = TRUE,
drop.list.single.group = TRUE)
lavTech(lavobject, what = "free", add.labels = FALSE, add.class = FALSE,
drop.list.single.group = FALSE)

Arguments

lavobject An object of class lavaan.
what Character. What needs to be inspected/extracted? See Details for a full list.
Note: the what argument is not case-sensitive (everything is converted to lower
case.)
add.labels If TRUE, variable names are added to the vectors and/or matrices.
add.class If TRUE, vectors are given the ‘lavaan.vector’ class; matrices are given the ‘lavaan.matrix’
class, and symmetric matrices are given the ‘lavaan.matrix.symmetric’ class.
This only affects the way they are printed on the screen.
drop.list.single.group If FALSE, the results are returned as a list, where each element corresponds to a
group (even if there is only a single group.) If TRUE, the list will be unlisted if there is only a single group.
Details

The `lavInspect()` and `lavTech()` functions only differ in the way they return the results. The `lavInspect()` function will prettify the output by default, while the `lavTech()` will not attempt to prettify the output by default. The (older) `inspect()` function is a simplified version of `lavInspect()` with only the first two arguments.

Below is a list of possible values for the `what` argument, organized in several sections:

Model matrices:

- "free": A list of model matrices. The non-zero integers represent the free parameters. The numbers themselves correspond to the position of the free parameter in the parameter vector. This determines the order of the model parameters in the output of for example `coef()` and `vcov()`.
- "partable": A list of model matrices. The non-zero integers represent both the fixed parameters (for example, factor loadings fixed at 1.0), and the free parameters if we ignore any equality constraints. They correspond with all entries (fixed or free) in the parameter table. See `parTable`
- "se": A list of model matrices. The non-zero numbers represent the standard errors for the free parameters in the model. If two parameters are constrained to be equal, they will have the same standard error for both parameters. Aliases: "std.err" and "standard.errors".
- "start": A list of model matrices. The values represent the starting values for all model parameters. Alias: "starting.values".
- "est": A list of model matrices. The values represent the estimated model parameters. Aliases: "estimates", "coef", "coefficients" and "x".
- "dx.free": A list of model matrices. The values represent the gradient (first derivative) values of the model parameters. If two parameters are constrained to be equal, they will have the same gradient value.
- "dx.all": A list of model matrices. The values represent the first derivative with respect to all possible matrix elements. Currently, this is only available when the estimator is "ML" or "GLS".
- "std": A list of model matrices. The values represent the (completely) standardized model parameters (the variances of both the observed and the latent variables are set to unity). Aliases: "std.all", "standardized".
- "std.lv": A list of model matrices. The values represent the standardized model parameters (only the variances of the latent variables are set to unity.)
- "std.noX": A list of model matrices. The values represent the (completely) standardized model parameters (the variances of both the observed and the latent variables are set to unity; however, the variances of any observed exogenous variables are not set to unity; hence no-x.)

Information about the data (including missing patterns):

- "data": A matrix containing the observed variables that have been used to fit the model. No column/row names are provided. Column names correspond to the output of `lavNames(object)`, while the rows correspond to the output of `lavInspect(object, "case.idx")`.
- "group": A character string. The group variable in the data.frame (if any).
- "ngrroups": Integer. The number of groups.
"group.label": A character vector. The group labels.

"nobs": Integer vector. The number of observations in each group that were used in the analysis.

"norig": Integer vector. The original number of observations in each group.

"ntotal": Integer. The total number of observations that were used in the analysis. If there is just a single group, this is the same as the "nobs" option; if there are multiple groups, this is the sum of the "nobs" numbers for each group.

"case.idx": The case/observation numbers that were used in the analysis. In the case of multiple groups: a list of numbers.

"empty.idx": The case/observation numbers of those cases/observations that contained missing values only (at least for the observed variables that were included in the model). In the case of multiple groups: a list of numbers.

"patterns": A binary matrix. The rows of the matrix are the missing data patterns where 1 and 0 denote non-missing and missing values for the corresponding observed variables respectively (or TRUE and FALSE if lavTech() is used.) If the data is complete (no missing values), there will be only a single pattern. In the case of multiple groups: a list of pattern matrices.

"coverage": A symmetric matrix where each element contains the proportion of observed data-points for the corresponding pair of observed variables. In the case of multiple groups: a list of coverage matrices.

Observed sample statistics:

"sampstat": Observed sample statistics. Aliases: "samp", "sample", "samplestatistics". In the presence of missing values, the sample covariance matrix is computed using use="pairwise", while listwise deletion is used for the means (and thresholds, if any).

"sampstat.h1": If all variables are continuous, and missing = "ml" (or "fiml"), the EM algorithm is used to compute an estimate of the sample covariance matrix and mean vector under the unrestricted (H1) model. Aliases: "h1", "missing.h1".

"wls.obs": The observed sample statistics (covariance elements, intercepts/thresholds, etc.) in a single vector.

"wls.v": The weight vector as used in weighted least squares estimation.

"gamma": N times the asymptotic variance matrix of the sample statistics. Alias: "sampstat.nacov".

Model features:

"meanstructure": Logical. TRUE if a meanstructure was included in the model.

"categorical": Logical. TRUE if categorical endogenous variables were part of the model.

"fixed.x": Logical. TRUE if the exogenous x-covariates are treated as fixed.

"parameterization": Character. Either "delta" or "theta".

Model-implied sample statistics:

"cov.lv": The model-implied variance-covariance matrix of the latent variables. Alias: "veta" [for V(eta)].

"cor.lv": The model-implied correlation matrix of the latent variables.

"mean.lv": The model-implied mean vector of the latent variables. Alias: "eeta" [for E(eta)].
"cov.ov": The model-implied variance-covariance matrix of the observed variables. Aliases: "sigma", "sigma.hat".
"cor.ov": The model-implied correlation matrix of the observed variables.
"mean.ov": The model-implied mean vector of the observed variables. Aliases: "mu", "mu.hat".
"cov.all": The model-implied variance-covariance matrix of both the observed and latent variables.
"cor.all": The model-implied correlation matrix of both the observed and latent variables.
"th": The model-implied thresholds. Alias: "thresholds".
"wls.est": The model-implied sample statistics (covariance elements, intercepts/thresholds, etc.) in a single vector.
"vy": The model-implied unconditional variances of the observed variables.
"rsquare": The R-square value for all endogenous variables. Aliases: "r-square", "r2".

Optimizer information:

"converged": Logical. TRUE if the optimizer has converged; FALSE otherwise.
"iterations": Integer. The number of iterations used by the optimizer.
"optim": List. All available information regarding the optimization results.

Gradient, Hessian, observed, expected and first.order information matrices:

"gradient": Numeric vector containing the first derivatives of the discrepancy function with respect to the (free) model parameters.
"hessian": Matrix containing the second derivatives of the discrepancy function with respect to the (free) model parameters.
"information": Matrix containing either the observed or the expected information matrix (depending on the information option of the fitted model).
"information.expected": Matrix containing the expected information matrix for the free model parameters.
"information.observed": Matrix containing the observed information matrix for the free model parameters.
"information.first.order": Matrix containing the first.order information matrix for the free model parameters. This is the outer product of the gradient elements (the first derivative of the discrepancy function with respect to the (free) model parameters). Alias: "first.order".
"augmented.information": Matrix containing either the observed or the expected augmented (or bordered) information matrix (depending on the information option of the fitted model). Only relevant if constraints have been used in the model.
"augmented.information.expected": Matrix containing the expected augmented (or bordered) information matrix. Only relevant if constraints have been used in the model.
"augmented.information.observed": Matrix containing the observed augmented (or bordered) information matrix. Only relevant if constraints have been used in the model.
"augmented.information.first.order": Matrix containing the first.order augmented (or bordered) information matrix. Only relevant if constraints have been used in the model.
"inverted.information": Matrix containing either the observed or the expected inverted information matrix (depending on the information option of the fitted model.

"inverted.information.expected": Matrix containing the inverted expected information matrix for the free model parameters.

"inverted.information.observed": Matrix containing the inverted observed information matrix for the free model parameters.

"inverted.information.first.order": Matrix containing the inverted first.order information matrix for the free model parameters.

Variance covariance matrix of the model parameters:

"vcov": Matrix containing the variance covariance matrix of the estimated model parameters.

"vcov.std.all": Matrix containing the variance covariance matrix of the standardized estimated model parameters. Standardization is done with respect to both observed and latent variables.

"vcov.std.lv": Matrix containing the variance covariance matrix of the standardized estimated model parameters. Standardization is done with respect to the latent variables only.

"vcov.std.nox": Matrix containing the variance covariance matrix of the standardized estimated model parameters. Standardization is done with respect to both observed and latent variables, but ignoring any exogenous observed covariates.

Miscellaneous:

"UGamma": Matrix containing the product of 'U' and 'Gamma' matrices as used by the Satorra-Bentler correction. The trace of this matrix, divided by the degrees of freedom, gives the scaling factor.

"list": The parameter table. The same output as given by parTable().

"fit": The fit measures. Aliases: "fitmeasures", "fit.measures", "fit.indices". The same output as given by fitMeasures().

"mi": The modification indices. Alias: "modindices", "modification.indices". The same output as given by modindices().

"options": List. The option list.

"call": List. The call as returned by match.call, coerced to a list.

"timing": List. The timing (in milliseconds) of various lavaan subprocedures.

"test": List. All available information regarding the (goodness-of-fit) test statistic(s).

"post.check": Post-fitting check if the solution is admissible. A warning is raised if negative variances are found, or if either lavInspect(fit, "cov.lv") or lavInspect(fit, "theta") return a non-positive definite matrix.

See Also

lavaan
lavMatrixRepresentation

lavMatrixRepresentation

lavaan matrix representation

Description

Extend the parameter table with a matrix representation.

Usage

lavMatrixRepresentation(partable, representation = "LISREL",
                        as.data.frame. = TRUE)

Arguments

partable A lavaan parameter table (as extracted by the parTable function, or generated by the lavPartable function).

representation The matrix representation style. Currently, only the all-y version of the LISREL representation is supported.

as.data.frame. If TRUE, the extended parameter table is returned as a data.frame.

Value

A list or a data.frame containing the original parameter table, plus three columns: a "mat" column containing matrix names, and a "row" and "col" column for the row and column indices of the model parameters in the model matrices.

See Also

lavParTable, parTable
Examples

```
HS.model <- ' visual  =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
   speed  =~ x7 + x8 + x9 '

fit <- cfa(HS.model, data=HolzingerSwineford1939)

# extract partable
partable <- parTable(fit)

# add matrix representation (and show only a few columns)
lavMatrixRepresentation(partable)[,c("lhs","op","rhs","mat","row","col")]
```

lavPredict

*Predict the values of latent variables (and their indicators).*

Description

The `lavPredict()` function can be used to compute (or 'predict') estimated values for latent variables, and given these values, the model-implied values for the indicators of these latent variables.

Usage

```
lavPredict(object, type = "lv", newdata = NULL, method = "EBM",
        se.fit = FALSE, label = TRUE, optim.method = "nlminb")
```

Arguments

- **object** | An object of class `lavaan`.
- **type** | A character string. If "lv", estimated values for the latent variables in the model are computed. If "ov", model predicted values for the indicators of the latent variables in the model are computed.
- **newdata** | An optional data.frame, containing the same variables as the data.frame used when fitting the model in object.
- **method** | A character string. In the linear case (when the indicators are continuous), the possible options are "regression" or "Bartlett". In the categorical case, the only option (for now) is "EBM" for the Empirical Bayes Modal approach.
- **se.fit** | Not used yet.
- **label** | Logical. If TRUE, the columns are labeled.
- **optim.method** | Character string. Only used in the categorical case. If "nlminb" (the default), the "nlminb()" function is used for the optimization. If "BFGS", the "optim()" function is used with the BFGS method.
Details

The predict() function calls the lavPredict() function with its default options. If there are no latent variables in the model, type = "ov" will simply return the values of the observed variables. Note that this function can not be used to ‘predict’ values of dependent variables, given the values of independent values (in the regression sense). In other words, the structural component is completely ignored (for now).

See Also

lavaan

Examples

# fit model
HS.model <- ' visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9 '

fit <- cfa(HS.model, data=HolzingerSwinford1939)
head(lavPredict(fit))
head(lavPredict(fit, type = "ov"))

Description

Frequency tables for categorical variables and related statistics.

Usage

lavTables(object, dimension = 2L, type = "cells", categorical = NULL,
          group = NULL, statistic = "default", G2.min = 3, X2.min = 3,
          p.value = FALSE, output = "data.frame", patternAsString = TRUE)

Arguments

object Either a data.frame, or an object of class lavaan.
dimension Integer. If 0L, display all response patterns. If 1L, display one-dimensional (one-way) tables; if 2L, display two-dimensional (two-way or pairwise) tables. For the latter, we can change the information per row: if type = "cells", each row is a cell in a pairwise table; if type = "table", each row is a table.
type If "cells", display information for each cell in the (one-way or two-way) table. If "table", display information per table. If "pattern", display response patterns (implying "dimension = 0L").
categorical Only used if object is a data.frame. Specify variables that need to be treated as categorical.
group

Only used if object is a data.frame. Specify a grouping variable.

statistic

Either a character string, or a vector of character strings requesting one or more statistics for each cell, pattern or table. Always available are X2 and G2 for the Pearson and LRT based goodness-of-fit statistics. A distinction is made between the unrestricted and restricted model. The statistics based on the former have an extension *.un, as in X2.un and G2.un. If object is a data.frame, the unrestricted versions of the statistics are the only ones available. For one-way tables, additional statistics are the thresholds (th.un and th). For two-way tables and type = "table", the following statistics are available: X2, G2, cor (polychoric correlation), RMSEA and the corresponding unrestricted versions (X2.un etc). Additional statistics are G2.average, G2.nlarge and G2.plarge statistics based on the cell values G2: G2.average is the average of the G2 values in each cell of the two-way table; G2.nlarge is the number of cells with a G2 value larger than G2.min, and G2.plarge is the proportion of cells with a G2 value larger than G2.min. A similar set of statistics based on X2 is also available. If "default", the selection of statistics (if any) depends on the dim and type arguments, and if the object is a data.frame or a fitted lavaan object.

G2.min

Numeric. All cells with a G2 statistic larger than this number are considered 'large', as reflected in the (optional) "G2.plarge" and "G2.nlarge" columns.

X2.min

Numeric. All cells with a X2 statistic larger than this number are considered 'large', as reflected in the (optional) "X2.plarge" and "X2.nlarge" columns.

p.value

Logical. If "TRUE", p-values are computed for requested statistics (eg G2 or X2) if possible.

output

If "data.frame", the output is presented as a data.frame where each row is either a cell, a table, or a response pattern, depending on the "type" argument. If "table", the output is presented as a table (or matrix) or a list of tables. Only a single statistic can be shown in this case, and if the statistic is empty, the observed frequencies are shown.

patternAsString

Logical. Only used for response patterns (dimension = 0L). If "TRUE", response patterns are displayed as a compact string. If "FALSE", as many columns as observed variables are displayed.

Value

If output = "data.frame", the output is presented as a data.frame where each row is either a cell, a table, or a response pattern, depending on the "type" argument. If output = "table" (only for two-way tables), a list of tables (if type = "cells") where each list element corresponds to a pairwise table, or if type = "table", a single table (per group). In both cases, the table entries are determined by the (single) statistic argument.

References

**lavTablesFitCp**

**Pairwise maximum likelihood fit statistics**

**Description**

Three measures of fit for the pairwise maximum likelihood estimation method that are based on likelihood ratios (LR) are defined: $C_F$, $C_M$, and $C_P$. Subscript $F$ signifies a comparison of model-implied proportions of full response patterns with observed sample proportions, subscript $M$ signifies a comparison of model-implied proportions of full response patterns with the proportions implied by the assumption of multivariate normality, and subscript $P$ signifies a comparison of model-implied proportions of pairs of item responses with the observed proportions of pairs of item responses.

**Usage**

```r
lavTablesFitCf(object)
lavTablesFitCp(object, alpha = 0.05)
lavTablesFitCm(object)
```
Arguments

- object: An object of class lavaan.
- alpha: The nominal level of significance of global fit.

Details

**$C_F$:** The $C_F$ statistic compares the log-likelihood of the model-implied proportions ($\pi_r$) with the observed proportions ($p_r$) of the full multivariate responses patterns:

$$C_F = 2N \sum_r p_r \ln[p_r / \hat{\pi}_r],$$

which asymptotically has a chi-square distribution with

$$df_F = m^k - n - 1,$$

where $k$ denotes the number of items with discrete response scales, $m$ denotes the number of response options, and $n$ denotes the number of parameters to be estimated. Notice that $C_F$ results may be biased because of large numbers of empty cells in the multivariate contingency table.

**$C_M$:** The $C_M$ statistic is based on the $C_F$ statistic, and compares the proportions implied by the model of interest (Model 1) with proportions implied by the assumption of an underlying multivariate normal distribution (Model 0):

$$C_M = C_{F1} - C_{F0},$$

where $C_{F0}$ is $C_F$ for Model 0 and $C_{F1}$ is $C_F$ for Model 1. Statistic $C_M$ has a chi-square distribution with degrees of freedom

$$df_M = k(k - 1)/2 + k(m - 1) - n_1,$$

where $k$ denotes the number of items with discrete response scales, $m$ denotes the number of response options, and $k(k - 1)/2$ denotes the number of polychoric correlations, $k(m - 1)$ denotes the number of thresholds, and $n_1$ is the number of parameters of the model of interest. Notice that $C_M$ results may be biased because of large numbers of empty cells in the multivariate contingency table. However, bias may cancel out as both Model 1 and Model 0 contain the same pattern of empty responses.

**$C_P$:** With the $C_P$ statistic we only consider pairs of responses, and compare observed sample proportions ($p$) with model-implied proportions of pairs of responses($\pi$). For items $i$ and $j$ we obtain a pairwise likelihood ratio test statistic $C_{P_{ij}}$

$$C_{P_{ij}} = 2N \sum_{c_i=1}^m \sum_{c_j=1}^m p_{c_i,c_j} \ln[p_{c_i,c_j} / \hat{\pi}_{c_i,c_j}],$$

where $m$ denotes the number of response options and $N$ denotes sample size. The $C_P$ statistic has an asymptotic chi-square distribution with degrees of freedom equal to the information ($m^2 - 1$) minus the number of parameters (2(m-1) thresholds and 1 correlation),

$$df_P = m^2 - 2(m - 1) - 2.$$
As \( k \) denotes the number of items, there are \( k(k - 1)/2 \) possible pairs of items. The \( C_P \) statistic should therefore be applied with a Bonferroni adjusted level of significance \( \alpha^* \), with

\[
\alpha^* = \alpha / (k(k - 1)/2),
\]

to keep the family-wise error rate at \( \alpha \). The hypothesis of overall goodness-of-fit is tested at \( \alpha \) and rejected as soon as \( C_P \) is significant at \( \alpha^* \) for at least one pair of items. Notice that with dichotomous items, \( m = 2 \), and \( df_P = 0 \), so that hypothesis can not be tested.

References


See Also

lavTables, lavaan

Examples

# Data
HS9 <- HolzingerSwineford1939[,c("x1","x2","x3","x4","x5",
"x6","x7","x8","x9")]
HSbinary <- as.data.frame( lapply(HS9, cut, 2, labels=FALSE) )

# Single group example with one latent factor
HS.model <- ' trait =~ x1 + x2 + x3 + x4 '
fit <- cfa(HS.model, data=HSbinary[,1:4], ordered=names(HSbinary),
estimator="PML")
lavTablesFitCm(fit)
lavTablesFitCp(fit)
lavTablesFitCf(fit)

---

lavTestLRT  

**LRT test**

Description

LRT test for comparing two (nested) lavaan models.

Usage

lavTestLRT(object, ..., method = "default", A.method = "exact",
H1 = TRUE, type = "Chisq", model.names = NULL)
anova(object, ...)
Arguments

object  An object of class lavaan.

...  additional objects of class lavaan.

method  Character string. The possible options are "satorra.bentler.2001","satorra.bentler.2010" and "satorra.2000". See details.

H1  Not used yet

A.method  Character string. The possible options are "exact" and "delta". This is only used when method = "satorra.2000". It determines how the Jacobian of the constraint function (the matrix A) will be computed.

type  Character. If "Chisq", the test statistic for each model is the (scaled or unscaled) model fit test statistic. If "cf", the test statistic for each model is computed by the lavTablesFitCF function.

model.names  Character vector. If provided, use these model names in the first column of the anova table.

Details

The anova function for lavaan objects simply calls the lavTestLRT function, which has a few additional arguments.

If type = "Chisq" and the test statistics are scaled, a special scaled difference test statistic is computed. If method is "satorra.bentler.2001", a simple approximation is used described in Satorra & Bentler (2001). In some settings, this can lead to a negative test statistic. To ensure a positive test statistic, we can use the method proposed by Satorra & Bentler (2010). Alternatively, when method is "satorra.2000", the original formulas of Satorra (2000) are used.

Value

An object of class anova. When given a single argument, it simply returns the test statistic of this model. When given a sequence of objects, this function tests the models against one another in the order specified.

References


Examples

```r
HS.model <- '
    visual <- x1 + b1*x2 + x3
textual <- x4 + b2*x5 + x6
    speed <- x7 + b3*x8 + x9
',
fit1 <- cfa(HS.model, data = HolzingerSwineford1939)
fit0 <- cfa(HS.model, data = HolzingerSwineford1939,
    orthogonal = TRUE)
lavTestLRT(fit1, fit0)
```

Description

Score test (or Lagrange Multiplier test) for releasing one or more fixed or constrained parameters in model.

Usage

```r
lavTestScore(object, add = NULL, release = NULL,
    univariate = TRUE, cumulative = FALSE, epc = FALSE,
    verbose = FALSE, warn = TRUE)
```

Arguments

- **object**: An object of class lavaan.
- **add**: Either a character string (typically between single quotes) or a parameter table containing additional (currently fixed-to-zero) parameters for which the score test must be computed.
- **release**: Vector of Integers. The indices of the constraints that should be released. The indices correspond to the order of the equality constraints as they appear in the parameter table.
- **univariate**: Logical. If TRUE, compute the univariate score statistics, one for each constraint.
- **cumulative**: Logical. If TRUE, order the univariate score statistics from large to small, and compute a series of multivariate score statistics, each time adding an additional constraint.
- **epc**: Logical. If TRUE, and we are releasing existing constraints, compute the expected parameter changes for the existing (free) parameters, for each released constraint.
- **verbose**: Logical. Not used for now.
- **warn**: Logical. If TRUE, print out warnings if they occur.
Details

This function can be used to compute both multivariate and univariate score tests. There are two modes: 1) releasing fixed-to-zero parameters (using the add argument), and 2) releasing existing equality constraints (using the release argument). The two modes can not be used simultaneously.

When adding new parameters, they should not already be part of the model (i.e. not listed in the parameter table). If you want to test for a parameter that was explicitly fixed to a constant (say to zero), it is better to label the parameter, and use an explicit equality constraint.

Value

A list containing at least three elements: the Score test statistic (stat), the degrees of freedom (df), and a p-value under the chi-square distribution (p.value). If univariate tests were requested, an additional element (TS.univariate) containing a numeric vector of univariate score statistics. If cumulative tests were requested, an additional element (TS.order) showing the order of the univariate test statistics, and an element (TS.cumulative) containing a numeric vector of cumulative multivariate score statistics.

References


Examples

```r
HS.model <- ' 
visual <- x1 + b1*x2 + x3 
textual <- x4 + b2*x5 + x6 
speed <- x7 + b3*x8 + x9 

b1 == b2 
b2 == b3 
',
fit <- cfa(HS.model, data=HolzingerSwineford1939)

# test 1: release both two equality constraints
lavTestScore(fit, cumulative = TRUE)

# test 2: the score test for adding two (currently fixed to zero) cross-loadings
newpar = ' 
visual <- x9 
textual <- x3 
',
lavTestScore(fit, add = newpar)
```
**Wald test**

**Description**

Wald test for testing a linear hypothesis about the parameters of fitted lavaan object.

**Usage**

```r
lavTestWald(object, constraints = NULL, verbose = FALSE)
```

**Arguments**

- **object**: An object of class `lavaan`.
- **constraints**: A character string (typically between single quotes) containing one or more equality constraints. See examples for more details.
- **verbose**: Logical. If `true`, print out the restriction matrix and the estimated restricted values.

**Details**

The constraints are specified using the `"=="` operator. Both the left-hand side and the right-hand side of the equality can contain a linear combination of model parameters, or a constant (like zero). The model parameters must be specified by their user-specified labels. Names of defined parameters (using the `":"` operator) can be included too.

**Value**

A list containing three elements: the Wald test statistic (stat), the degrees of freedom (df), and a p-value under the chi-square distribution (p.value).

**Examples**

```r
HS.model <- ' 
visual  <- x1 + b1*x2 + x3 
textual <- x4 + b2*x5 + x6 
speed   <- x7 + b3*x8 + x9
'

fit <- cfa(HS.model, data=HolzingerSwineford1939)

# test 1: test about a single parameter  
# this is the 'chi-square' version of the z-test from the summary() output 
lavTestWald(fit, constraints = "b1 == 0")

# test 2: several constraints 
con <- '```
Utility Functions: Constraints

Description

Utility functions for equality and inequality constraints.

Usage

lav_constraints_parse(partable = NULL, constraints = NULL, theta = NULL,
   debug = FALSE)

Arguments

partable A lavaan parameter table.
constraints A character string containing the constraints.
theta A numeric vector. Optional vector with values for the model parameters in the parameter table.
debug Logical. If TRUE, show debugging information.

Details

This is a collection of lower-level constraint related functions that are used in the lavaan code. They are made public per request of package developers. Below is a brief description of what they do:

The lav_constraints_parse function parses the constraints specification (provided as a string, see examples), and generates a list with useful information about the constraints.

Examples

myModel <- 'x1 - a*x2 + b*x3 + c*x4'
myParTable <- lavaanify(myModel, as.data.frame. = FALSE)
con <- ' a == 2*b
   b - c == 5 '
conInfo <- lav_constraints_parse(myParTable, constraints = con)
Description

Utility functions for computing the gradient of a scalar-valued function or the Jacobian of a vector-valued function by numerical approximation.

Usage

lav_func_gradient_complex(func, x, h = .Machine$double.eps, ..., check.scalar = TRUE, fallback.simple = TRUE)
lav_func_jacobian_complex(func, x, h = .Machine$double.eps, ..., fallback.simple = TRUE)

lav_func_gradient_simple(func, x, h = sqrt(.Machine$double.eps), ..., check.scalar = TRUE)
lav_func_jacobian_simple(func, x, h = sqrt(.Machine$double.eps), ...)

Arguments

func A real-valued function returning a numeric scalar or a numeric vector.
x A numeric vector: the point(s) at which the gradient/Jacobian of the function should be computed.
h Numeric value representing a small change in ‘x’ when computing the gradient/Jacobian.
... Additional arguments to be passed to the function ‘func’.
check.scalar Logical. If TRUE, check if the function is scalar-valued.
fallback.simple Logical. If TRUE, and the function evaluation fails, we call the corresponding simple (non-complex) method instead.

Details

The complex versions use complex numbers to gain more precision, while retaining the simplicity (and speed) of the simple forward method (see references). These functions were added to lavaan (around 2012) when the complex functionality was not part of the numDeriv package. They were used internally, and made public in 0.5-17 per request of other package developers.

References

Examples

# very accurate complex method
lav_func_gradient_complex(func = exp, x = 1) - exp(1)

# less accurate forward method
lav_func_gradient_simple(func = exp, x = 1) - exp(1)

# very accurate complex method
diag(lav_func_jacobian_complex(func = exp, x = c(1,2,3))) - exp(c(1,2,3))

# less accurate forward method
diag(lav_func_jacobian_simple(func = exp, x = c(1,2,3))) - exp(c(1,2,3))

---

lav_matrix  Utility Functions: Matrices and Vectors

Description

Utility functions for Matrix and Vector operations.

Usage

# matrix to vector
lav_matrix_vec(A)
lav_matrix_vecr(A)
lav_matrix_vech(S, diagonal = TRUE)
lav_matrix_vechr(S, diagonal = TRUE)

# matrix/vector indices
lav_matrix_vech_idx(n = 1L, diagonal = TRUE)
lav_matrix_vech_row_idx(n = 1L, diagonal = TRUE)
lav_matrix_vech_col_idx(n = 1L, diagonal = TRUE)
lav_matrix_vechr_idx(n = 1L, diagonal = TRUE)
lav_matrix_vechru_idx(n = 1L, diagonal = TRUE)
lav_matrix_diag_idx(n = 1L)
lav_matrix_diagh_idx(n = 1L)
lav_matrix_antidiag_idx(n = 1L)

# vector to matrix
lav_matrix_vech_reverse(x, diagonal = TRUE)
lav_matrix_vechru_reverse(x, diagonal = TRUE)
lav_matrix_upper2full(x, diagonal = TRUE)
lav_matrix_vechr_reverse(x, diagonal = TRUE)
lav_matrix_vechu_reverse(x, diagonal = TRUE)
lav_matrix_lower2full(x, diagonal = TRUE)

# the duplication matrix
lav_matrix_duplication(n = 1L)
lav_matrix_duplication_pre(A = matrix(0,0,0))
lav_matrix_duplication_post(A = matrix(0,0,0))
lav_matrix_duplication_pre_post(A = matrix(0,0,0))
lav_matrix_duplication_ginv(n = 1L)
lav_matrix_duplication_ginv_pre(A = matrix(0,0,0))
lav_matrix_duplication_ginv_post(A = matrix(0,0,0))
lav_matrix_duplication_ginv_pre_post(A = matrix(0,0,0))

# the commutation matrix
lav_matrix_commutation(m = 1L, n = 1L)
lav_matrix_commutation_pre(A = matrix(0,0,0))
lav_matrix_commutation_mn_pre(A, m = 1L, n = 1L)

# other matrix operations
lav_matrix_symmetric_sqrt(S = matrix(0,0,0))
lav_matrix_orthogonal_complement(A = matrix(0,0,0))
lav_matrix_bdiag(...)

Arguments

A       A general matrix.
S       A symmetric matrix.
diagonal Logical. If TRUE, include the diagonal.
n       Integer. When it is the only argument, the dimension of a square matrix. If m is also provided, the number of column of the matrix.
m       Integer. The number of rows of a matrix.
x       Numeric. A vector.
...     One or more matrices, or a list of matrices.

Details

These are a collection of lower-level matrix/vector related functions that are used throughout the lavaan code. They are made public per request of package developers. Below is a brief description of what they do:

The `lav_matrix_vec` function implements the vec operator (for 'vectorization') and transforms a matrix into a vector by stacking the columns of the matrix one underneath the other.

The `lav_matrix_vecr` function is similar to the `lav_matrix_vec` function but transforms a matrix into a vector by stacking the rows of the matrix one underneath the other.

The `lav_matrix_vech` function implements the vech operator (for 'half vectorization') and transforms a symmetric matrix into a vector by stacking the columns of the matrix one underneath the other, but eliminating all supradiagonal elements. If diagonal = FALSE, the diagonal elements are also eliminated.

The `lav_matrix_vechr` function is similar to the `lav_matrix_vech` function but transforms a matrix into a vector by stacking the rows of the matrix one underneath the other, eliminating all supradiagonal elements.
The `lav_matrix_vech_idx` function returns the vector indices of the lower triangular elements of a symmetric matrix of size n, column by column.

The `lav_matrix_vech_row_idx` function returns the row indices of the lower triangular elements of a symmetric matrix of size n.

The `lav_matrix_vech_col_idx` function returns the column indices of the lower triangular elements of a symmetric matrix of size n.

The `lav_matrix_vechr_idx` function returns the vector indices of the lower triangular elements of a symmetric matrix of size n, row by row.

The `lav_matrix_vechu_idx` function returns the vector indices of the upper triangular elements of a symmetric matrix of size n, column by column.

The `lav_matrix_vechru_idx` function returns the vector indices of the upper triangular elements of a symmetric matrix of size n, row by row.

The `lav_matrix_diag_idx` function returns the vector indices of the diagonal elements of a symmetric matrix of size n.

The `lav_matrix_diagh_idx` function returns the vector indices of the lower part of a symmetric matrix of size n.

The `lav_matrix_antidiag_idx` function returns the vector indices of the anti diagonal elements of a symmetric matrix of size n.

The `lav_matrix_vech_reverse` function (alias: `lav_matrix_vechru_reverse` and `lav_matrix_upperRfull`) creates a symmetric matrix, given only upper triangular elements, row by row. If `diagonal = FALSE`, an diagonal with zero elements is added.

The `lav_matrix_vechr_reverse` (alias: `lav_matrix_vechu_reverse` and `lav_matrix_lowerRfull`) creates a symmetric matrix, given only the lower triangular elements, row by row. If `diagonal = FALSE`, an diagonal with zero elements is added.

The `lav_matrix_duplication` function generates the duplication matrix for a symmetric matrix of size n. This matrix duplicates the elements in vech(S) to create vec(S) (where S is symmetric). This matrix is very sparse, and should probably never be explicitly created. Use one of the functions below.

The `lav_matrix_duplication_pre` function computes the product of the transpose of the duplication matrix and a matrix A. The A matrix should have n*n rows, where n is an integer. The duplication matrix is not explicitly created.

The `lav_matrix_duplication_post` function computes the product of a matrix A with the duplication matrix. The A matrix should have n*n columns, where n is an integer. The duplication matrix is not explicitly created.

The `lav_matrix_duplication_pre_post` function first pre-multiplies a matrix A with the transpose of the duplication matrix, and then post multiplies the result again with the duplication matrix. A must be square matrix with n*n rows and columns, where n is an integer. The duplication matrix is not explicitly created. multiplies a matrix A with the

The `lav_matrix_duplication_ginv` function computes the generalized inverse of the duplication matrix. This matrix removes the duplicated elements in vec(S) to create vech(S). This matrix is very sparse, and should probably never be explicitly created. Use one of the functions below.

The `lav_matrix_duplication_ginv_pre` function computes the product of the generalized inverse of the duplication matrix and a matrix A with n*n rows, where n is an integer. The generalized inverse of the duplication matrix is not explicitly created.
The `lav_matrix_duplication_ginv_post` function computes the product of a matrix A (with n*n columns, where n is an integer) and the transpose of the generalized inverse of the duplication matrix. The generalized inverse of the duplication matrix is not explicitly created.

The `lav_matrix_duplication_ginv_pre_post` function first pre-multiplies a matrix A with the transpose of the generalized inverse of the duplication matrix, and the post multiplies the result again with the transpose of the generalized inverse matrix. The matrix A must be square with n*n rows and columns, where n is an integer. The generalized inverse of the duplication matrix is not explicitly created.

The `lav_matrix_commutation` function computes the commutation matrix which is a permutation matrix which transforms vec(A) (with m rows and n columns) into vec(t(A)).

The `lav_matrix_commutation_pre` function computes the product of the commutation matrix with a matrix A, without explicitly creating the commutation matrix. The matrix A must have n*n rows, where n is an integer.

The `lav_matrix_commutation_mn_pre` function computes the product of the commutation matrix with a matrix A, without explicitly creating the commutation matrix. The matrix A must have m*n rows, where m and n are integers.

The `lav_matrix_symmetric_sqrt` function computes the square root of a positive definite symmetric matrix (using an eigen decomposition). If some of the eigenvalues are negative, they are silently fixed to zero.

The `lav_matrix_orthogonal_complement` function computes an orthogonal complement of the matrix A, using a qr decomposition.

The `lav_matrix_bdiag` function constructs a block diagonal matrix from its arguments.

References


Examples

```r
# upper elements of a 3 by 3 symmetric matrix (row by row)
x <- c(30, 16, 5, 10, 3, 1)
# construct full symmetric matrix
S <- lav_matrix_upper2full(x)

# compute the normal theory 'Gamma' matrix given a covariance
# matrix (S), using the formula: Gamma = 2 * D^+ (S %x% S) t(D^+))
Gamma.NT <- 2 * lav_matrix_duplication_ginv_pre_post(S %x% S)
Gamma.NT
```

```
lav_model

lavaan model functions

Description

Utility functions related to internal model representation (lavmodel)
```
Usage

```r
# set/get free parameters
lav_model_set_parameters(lavmodel, x = NULL, estimator = "ML")
lav_model_get_parameters(lavmodel, GLIST = NULL, type = "free",
extra = TRUE)

# compute model-implied statistics
lav_model_implied(lavmodel)

# compute standard errors
lav_model_vcov_se(lavmodel, lavpartable, VCOV = NULL, BOOT = NULL)
```

Arguments

- `lavmodel` An internal representation of a lavaan model.
- `x` Numeric. A vector containing the values of all the free model parameters.
- `estimator` Character string. The estimator we should assume has been used.
- `GLIST` List. A list of model matrices, similar to the output of `lavInspect(object, "est")`.
- `type` Character string. If "free", only return the free model parameters. If "user", return all the parameters (free and fixed) as they appear in the user-specified parameter table.
- `extra` Logical. If TRUE, also include values for rows in the parameter table where the operator is one of `"="`, `"=="`, `"<>"` or `"<"`.
- `lavpartable` A parameter table.
- `VCOV` Numeric matrix containing an estimate of the variance covariance matrix of the free model parameters.
- `BOOT` Numeric matrix containing the bootstrap based parameter estimates (in the columns) for each bootstrap sample (in the rows).

Examples

```r
HS.model <- ' visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9 '

fit <- cfa(HS.model, data=HolzingerSwineford1939)
lavmodel <- fit@Model

est <- lav_model_get_parameters(lavmodel)
est
```
lav_partable  lavaan partable functions

Description
Utility functions related to the parameter table (partable)

Usage

# extract information from a parameter table
lav_partable_df(partable, group = NULL)
lav_partable_ndat(partable, group = NULL)
lav_partable_npar(partable)
lav_partable_attributes(partable, pta = NULL)

# generate parameter labels
lav_partable_labels(partable, group.equal = "", group.partial = "", type = "user")

# generate parameter table for specific models
lav_partable_independence(lavobject = NULL, lavdata = NULL, lavoptions = NULL, 
  lavsamplestats = NULL, sample.cov = NULL, sample.mean = NULL, 
  sample.th = NULL, sample.th.idx = NULL)
lav_partable_unrestricted(lavobject = NULL, lavdata = NULL, lavoptions = NULL, 
  lavsamplestats = NULL, sample.cov = NULL, sample.mean = NULL, 
  sample.th = NULL, sample.th.idx = NULL)
lav_partable_from_lm(object, est = FALSE, label = FALSE, as.data.frame. = FALSE)

# complete a parameter table only containing a few columns (lhs,op,rhs)
lav_partable_complete(partable = NULL, start = TRUE)

# merge two parameter tables
lav_partable_merge(pt1 = NULL, pt2 = NULL, remove.duplicated = FALSE, 
  fromLast = FALSE, warn = TRUE)

Arguments

partable  A parameter table. see lavParTable for more information.
group  Integer. If non-null, only consider this group.
group.equal  The same options can be used here as in the fitting functions. Parameters that are constrained to be equal across groups will be given the same label.
group.partial  A vector of character strings containing the labels of the parameters which should be free in all groups.
type  Character string. Can be either ‘user’ or ‘free’ to select all entries or only the free parameters from the parameter table respectively.
lavobject  An object of class ‘lavaan’. If this argument is provided, it should be the only argument. All the values for the other arguments are extracted from this object.
lavdata  An object of class ‘lavData’. The Data slot from a lavaan object.
lavoptions  A names list. The Options slot from a lavaan object.
lavsamplestats  An object of class ‘lavSampleStats’. The SampleStats slot from a lavaan object.
sample.cov  Optional list of numeric matrices. Each list element contains a sample variance-covariance matrix for this group. If provided, these values will be used as starting values.
sample.mean  Optional list of numeric vectors. Each list element contains a sample mean vector for this group. If provided, these values will be used as starting values.
sample.th  Optional list of numeric vectors. Each list element contains a vector of sample thresholds for this group. If provided (and also sample.th.idx is provided), these values will be used as starting values.
sample.th.idx  Optional list of integers. Each list contains the threshold indices for this group.
est  Logical. If TRUE, include the fitted estimates in the parameter table.
label  Logical. If TRUE, include parameter labels in the parameter table.
as.data.frame  Logical. If TRUE, return the parameter table as a data.frame.
object  An object of class lm.
start  Logical. If TRUE, include a start column, based on the simple method for generating starting values.
pta  A list containing parameter attributes.
pt1  A parameter table.
pt2  A parameter table.
remove.duplicated  Logical. If TRUE, remove duplicated elements when merging two parameter tables.
fromLast  Logical. If TRUE, duplicated elements are considered from the bottom of the merged parameter table.
warn  Logical. If codeTRUE, a warning is produced when duplicated elements are found, when merging two parameter tables.

Examples

# generate syntax for an independence model
HS.model <- ' visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9'

fit <- cfa(HS.model, data=HolzingerSwineford1939)
lav <- lav_partable_independence(fit)
as.data.frame(lav, stringsAsFactors = FALSE)
model.syntax

# how many free parameters?
lav_partable_npar(lav)

# how many sample statistics?
lav_partable_ndat(lav)

# how many degrees of freedom?
lav_partable_df(lav)

<table>
<thead>
<tr>
<th>model.syntax</th>
<th>The Lavaan Model Syntax</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Description**

The lavaan model syntax describes a latent variable model. The function lavaanify turns it into a table that represents the full model as specified by the user. We refer to this table as the parameter table.

**Usage**

```r
lavaanify(model = NULL, meanstructure = FALSE, int.ov.free = FALSE, int.lv.free = FALSE, orthogonal = FALSE, std.lv = FALSE, fixed.x = TRUE, parameterization = "delta", constraints = NULL, auto = FALSE, model.type = "sem", auto.fix.first = FALSE, auto.fix.single = FALSE, auto.var = FALSE, auto.cov.lv.x = FALSE, auto.cov.y = FALSE, auto.th = FALSE, auto.delta = FALSE, varTable = NULL, ngroups = 1L, group.equal = NULL, group.partial = NULL, group.w.free = FALSE, debug = FALSE, warn = TRUE, as.data.frame. = TRUE)

lavParTable(model = NULL, meanstructure = FALSE, int.ov.free = FALSE, int.lv.free = FALSE, orthogonal = FALSE, std.lv = FALSE, fixed.x = TRUE, parameterization = "delta", constraints = NULL, auto = FALSE, model.type = "sem", auto.fix.first = FALSE, auto.fix.single = FALSE, auto.var = FALSE, auto.cov.lv.x = FALSE, auto.cov.y = FALSE, auto.th = FALSE, auto.delta = FALSE, varTable = NULL, ngroups = 1L, group.equal = NULL, group.partial = NULL, group.w.free = FALSE, debug = FALSE, warn = TRUE, as.data.frame. = TRUE)

lavParseModelString(model.syntax = '', as.data.frame.=FALSE, warn=TRUE, debug=FALSE)

lavNames(object, type = "ov", group = NULL)
```
Arguments

model A description of the user-specified model. Typically, the model is described using the lavaan model syntax; see details for more information. Alternatively, a parameter table (e.g., the output of `lavParseModelString`) is also accepted.

model.syntax The model syntax specifying the model. Must be a literal string.

meanstructure If TRUE, intercepts/means will be added to the model both for both observed and latent variables.

int.ov.free If FALSE, the intercepts of the observed variables are fixed to zero.

int.lv.free If FALSE, the intercepts of the latent variables are fixed to zero.

orthogonal If TRUE, the exogenous latent variables are assumed to be uncorrelated.

std.lv If TRUE, the metric of each latent variable is determined by fixing their variances to 1.0. If FALSE, the metric of each latent variable is determined by fixing the factor loading of the first indicator to 1.0.

fixed.x If TRUE, the exogenous 'x' covariates are considered fixed variables and the means, variances and covariances of these variables are fixed to their sample values. If FALSE, they are considered random, and the means, variances and covariances are free parameters.

parameterization Currently only used if data is categorical. If "delta", the delta parameterization is used. If "theta", the theta parameterization is used.

constraints Additional (in)equality constraints. See details for more information.

auto If TRUE, the default values are used for the auto.* arguments, depending on the value of model.type.

model.type Either "sem" or "growth"; only used if auto=TRUE.

auto.fix.first If TRUE, the factor loading of the first indicator is set to 1.0 for every latent variable.

auto.fix.single If TRUE, the residual variance (if included) of an observed indicator is set to zero if it is the only indicator of a latent variable.

auto.var If TRUE, the residual variances and the variances of exogenous latent variables are included in the model and set free.

auto.cov.lv.x If TRUE, the covariances of exogenous latent variables are included in the model and set free.

auto.cov.y If TRUE, the covariances of dependent variables (both observed and latent) are included in the model and set free.

auto.th If TRUE, thresholds for limited dependent variables are included in the model and set free.

auto.delta If TRUE, response scaling parameters for limited dependent variables are included in the model and set free.

varTable The variable table containing information about the observed variables in the model.

ngroups The number of (independent) groups.
model.syntax

model syntax

group.equal A vector of character strings. Only used in a multiple group analysis. Can be one or more of the following: "loadings", "intercepts", "means", "regressions", "residuals" or "covariances", specifying the pattern of equality constraints across multiple groups.

group.partial A vector of character strings containing the labels of the parameters which should be free in all groups (thereby overriding the group.equal argument for some specific parameters).

group.w.free Logical. If TRUE, the group frequencies are considered to be free parameters in the model. In this case, a Poisson model is fitted to estimate the group frequencies. If FALSE (the default), the group frequencies are fixed to their observed values.

warn If TRUE, some (possibly harmless) warnings are printed out.

as.data.frame If TRUE, return the list of model parameters as a data.frame.

debug If TRUE, debugging information is printed out.

object Either a list containing the parameter table, as returned by lavaanify or lavParseModelString, or an object of class lavaan.

type Only used in the function lavNames. If type contains "ov", only observed variable names are returned. If type contains "lv", only latent variable names are returned. The "ov.x" and "lv.x" types return exogenous variables only. The "ov.y" and "lv.y" types return dependent variables only (in the regression sense, excluding the indicators of latent variables). The "ov.nox" type returns all observed variables, except the exogenous ones.

group Only used in the function lavNames. If NULL, all groups (if any) are used. If an integer (vector), only names from those groups are extracted. The group numbers are found in the group column of the parameter table.

Details

The model syntax consists of one or more formula-like expressions, each one describing a specific part of the model. The model syntax can be read from a file (using readLines), or can be specified as a literal string enclosed by single quotes as in the example below.

myModel <- '
  # 1. latent variable definitions
  f1 <- y1 + y2 + y3
  f2 <- y4 + y5 + y6
  f3 <- y7 + y8 +
       y9 + y10
  f4 <- y11 + y12 + y13

  # this is also a comment

  # 2. regressions
  f1 ~ f3 + f4
  f2 ~ f4
  y1 + y2 ~ x1 + x2 + x3
Blank lines and comments can be used in between the formulas, and formulas can be split over multiple lines. Both the sharp (#) and the exclamation (!) characters can be used to start a comment. Multiple formulas can be placed on a single line if they are separated by a semicolon (;).

There can be seven types of formula-like expressions in the model syntax:

1. Latent variable definitions: The "~" operator can be used to define (continuous) latent variables. The name of the latent variable is on the left of the "~" operator, while the terms on the right, separated by "+" operators, are the indicators of the latent variable. The operator "~" can be read as "is manifested by".

2. Regressions: The "~" operator specifies a regression. The dependent variable is on the left of a "~" operator and the independent variables, separated by "+" operators, are on the right. These regression formulas are similar to the way ordinary linear regression formulas are used in R, but they may include latent variables. Interaction terms are currently not supported.

3. Variance-covariances: The "~~" (‘double tilde’) operator specifies (residual) variances of an observed or latent variable, or a set of covariances between one variable, and several other variables (either observed or latent). Several variables, separated by "+" operators can appear on the right. This way, several pairwise (co)variances involving the same left-hand variable can be expressed in a single expression. The distinction between variances and residual variances is made automatically.

4. Intercepts: A special case of a regression formula can be used to specify an intercept (or a mean) of either an observed or a latent variable. The variable name is on the left of a "~" operator. On the right is only the number "1" representing the intercept. Including an intercept formula in the model automatically implies meanstructure = TRUE. The distinction between intercepts and means is made automatically.
5. Thresholds: The "|" operator can be used to define the thresholds of categorical endogenous variables (on the left hand side of the operator). By convention, the thresholds (on the right hand sided, separated by the "+" operator, are named "t1", "t2", etcetera.

6. Scaling factors: The "~*~" operator defines a scale factor. The variable name on the left hand side must be the same as the variable name on the right hand side. Scale factors are used in the Delta parameterization, in a multiple group analysis when factor indicators are categorical.

7. Formative factors: The "<~" operator can be used to define a formative factor (on the right hand side of the operator), in a similar way as a reflexive factor is defined (using the "=~" operator). This is just syntax sugar to define a phantom latent variable (equivalent to using "f =~ 0"). And in addition, the (residual) variance of the formative factor is fixed to zero.

Usually, only a single variable name appears on the left side of an operator. However, if multiple variable names are specified, separated by the "+" operator, the formula is repeated for each element on the left side (as for example in the third regression formula in the example above). The only exception are scaling factors, where only a single element is allowed on the left hand side.

In the right-hand side of these formula-like expressions, each element can be modified (using the "*" operator) by either a numeric constant, an expression resulting in a numeric constant, an expression resulting in a character vector, or one of three special functions: start(), label() and equal(). This provides the user with a mechanism to fix parameters, to provide alternative starting values, to label the parameters, and to define equality constraints among model parameters. All "*" expressions are referred to as modifiers. They are explained in more detail in the following sections.

Fixing parameters

It is often desirable to fix a model parameter that is otherwise (by default) free. Any parameter in a model can be fixed by using a modifier resulting in a numerical constant. Here are some examples:

- Fixing the regression coefficient of the predictor x2:
  \[ y \sim x1 + 2.4*x2 + x3 \]

- Specifying an orthogonal (zero) covariance between two latent variables:
  \[ f1 \sim 0*f2 \]

- Specifying an intercept and a linear slope in a growth model:
  \[ i \sim 1*y11 + 1*y12 + 1*y13 + 1*y14 \]
  \[ s \sim 0*y11 + 1*y12 + 2*y13 + 3*y14 \]

Instead of a numeric constant, one can use a mathematical function that returns a numeric constant, for example sqrt(10). Multiplying with NA will force the corresponding parameter to be free.

Starting values

User-provided starting values can be given by using the special function start(), containing a numeric constant. For example:

\[ y \sim x1 + start(1.0)*x2 + x3 \]

Note that if a starting value is provided, the parameter is not automatically considered to be free.
Parameter labels and equality constraints

Each free parameter in a model is automatically given a name (or label). The name given to a model parameter consists of three parts, coerced to a single character vector. The first part is the name of the variable in the left-hand side of the formula where the parameter was implied. The middle part is based on the special ‘operator’ used in the formula. This can be either one of "~", "-" or "~~". The third part is the name of the variable in the right-hand side of the formula where the parameter was implied, or "1" if it is an intercept. The three parts are pasted together in a single string. For example, the name of the fixed regression coefficient in the regression formula \( y \sim x1 + 2.4 \times x2 + x3 \) is the string "y~x2". The name of the parameter corresponding to the covariance between two latent variables in the formula \( f1 \sim f2 \) is the string "f1~~f2".

Although this automatic labeling of parameters is convenient, the user may specify its own labels for specific parameters simply by pre-multiplying the corresponding term (on the right hand side of the operator only) by a character string (starting with a letter). For example, in the formula \( f1 \sim x1 + x2 + mylabel \times x3 \), the parameter corresponding with the factor loading of \( x3 \) will be named "mylabel". An alternative way to specify the label is as follows: \( f1 \sim x1 + x2 + label("mylabel") \times x3 \), where the label is the argument of special function \( label() \); this can be useful if the label contains a space, or an operator (like "~").

To constrain a parameter to be equal to another target parameter, there are two ways. If you have specified your own labels, you can use the fact that equal labels imply equal parameter values. If you rely on automatic parameter labels, you can use the special function \( equal() \). The argument of \( equal() \) is the (automatic or user-specified) name of the target parameter. For example, in the confirmatory factor analysis example below, the intercepts of the three indicators of each latent variable are constrained to be equal to each other. For the first three, we have used the default names. For the last three, we have provided a custom label for the \( yRa \) intercept.

```r
model <- ' # two latent variables with fixed loadings f1 =~ 1*y1a + 1*y1b + 1*y1c f2 =~ 1*y2a + 1*y2b + 1*y2c # intercepts constrained to be equal # using the default names y1a ~ 1 y1b ~ equal("y1a-1") * 1 y1c ~ equal("y1a-1") * 1 # intercepts constrained to be equal # using a custom label y2a ~ int2*1 y2b ~ int2*1 y2c ~ int2*1 ',
```

Multiple groups

In a multiple group analysis, modifiers that contain a single constant must be replaced by a vector, having the same length as the number of groups. The only exception are numerical constants (for fixing values): if you provide only a single number, the same number will be used for all groups.
However, it is safer (and cleaner) to specify the same number of elements as the number of groups. For example, if there are two groups:

```r
HS.model <- ' visual  =~ x1 + 0.5*x2 + c(0.6, 0.8)*x3
textual  =~ x4 + start(c(1.2, 0.6))*x5 + x6
  speed    =~ x7 + x8 + c(x9.group1, x9.group2)*x9 '
```

In this example, the factor loading of the ‘x2’ indicator is fixed to the value 0.5 for all groups. However, the factor loadings of the ‘x3’ indicator are fixed to 0.6 and 0.8 for group 1 and group 2 respectively. The same logic is used for all modifiers. Note that character vectors can contain unquoted strings.

**Multiple modifiers**

In the model syntax, you can specify a variable more than once on the right hand side of an operator; therefore, several ‘modifiers’ can be applied simultaneously; for example, if you want to fix the value of a parameter and also label that parameter, you can use something like:

```r
f1 =~ x1 + x2 + 4*x3 + x3.loading*x3
```

**References**


---

**modificationIndices**  
*Modification Indices*

**Description**

Modification indices of a latent variable model.

**Usage**

```r
modificationIndices(object, standardized = TRUE, power = FALSE,  
  delta = 0.1, alpha = 0.05, high.power = 0.75,  
  sort. = FALSE, minimum.value = 0,  
  maximum.number = nrow(LIST), free.remove = TRUE,  
  na.remove = TRUE, op = NULL)
```

```r
modindices(object, standardized = TRUE, power = FALSE,  
  delta = 0.1, alpha = 0.05, high.power = 0.75,  
  sort. = FALSE, minimum.value = 0,  
  maximum.number = nrow(LIST), free.remove = TRUE,  
  na.remove = TRUE, op = NULL)
```
Arguments

- **object**: An object of class `lavaan`.
- **standardized**: If TRUE, two extra columns (sepc.lv and sepc.all) will contain standardized values for the epc’s. In the first column (sepc.lv), standardization is based on the variances of the (continuous) latent variables. In the second column (sepc.all), standardization is based on both the variances of both (continuous) observed and latent variables. (Residual) covariances are standardized using (residual) variances.
- **power**: If TRUE, the (post-hoc) power is computed for each modification index, using the values of delta and alpha.
- **delta**: The value of the effect size, as used in the post-hoc power computation, currently using the unstandardized metric of the epc column.
- **alpha**: The significance level used for deciding if the modification index is statistically significant or not.
- **high.power**: If the computed power is higher than this cutoff value, the power is considered ‘high’. If not, the power is considered ‘low’. This affects the values in the ‘decision’ column in the output.
- **sort.**: Logical. If TRUE, sort the output using the values of the modification index values. Higher values appear first.
- **minimum.value**: Numeric. Filter output and only show rows with a modification index value equal or higher than this minimum value.
- **maximum.number**: Integer. Filter output and only show the first maximum number rows. Most useful when combined with the sort. option.
- **free.remove**: Logical. If TRUE, filter output by removing all rows corresponding to free (un-constrained) parameters in the original model.
- **na.remove**: Logical. If TRUE, filter output by removing all rows with NA values for the modification indices.
- **op**: Character string. Filter the output by selectin only those rows with operator op.

Value

A data.frame containing modification indices and EPC’s.

Examples

```r
HS.model <- ' visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9'

fit <- cfa(HS.model, data=HolzingerSwineford1939)
modindices(fit)
```
Description

Read in an Mplus input file, convert it to lavaan syntax, and fit the model.

Usage

```r
mplus2lavaan(inpfile)
```

Arguments

- `inpfile` The filename (including a full path) of the Mplus input file. The data (as referred to in the Mplus input file) should be in the same directory as the Mplus input file.

Value

A list with two elements: `mplus.inp` contains the input data, a title, the variable names, and the converted (lavaan) model syntax; `lav.out` contains the fitted lavaan object.

Author(s)

Michael Hallquist

See Also

- `lavExport`

Examples

```r
# Not run:
out <- mplus2lavaan("ex5.1.inp")
summary(out$lav.out)

# End(Not run)
```
parameterEstimates

Parameter Estimates

Description

Parameter estimates of a latent variable model.

Usage

parameterEstimates(object, zstat = TRUE, pvalue = TRUE, ci = TRUE,
level = 0.95, boot.ci.type = "perc", standardized = FALSE,
fmi = "default", remove.system.eq = TRUE, remove.eq = TRUE,
remove.ineq = TRUE, remove.def = FALSE, rsquare = FALSE,
add.attributes = FALSE)

Arguments

object An object of class lavaan.
zstat Logical. If TRUE, an extra column is added containing the so-called z-statistic, which is simply the value of the estimate divided by its standard error.
pvalue Logical. If TRUE, an extra column is added containing the p-values corresponding to the z-statistic, evaluated under a standard normal distribution.
ci If TRUE, confidence intervals are added to the output
level The confidence level required.
boot.ci.type If bootstrapping was used, the type of interval required. The value should be one of "norm", "basic", "perc", or "bca.simple". For the first three options, see the help page of the boot.ci function in the boot package. The "bca.simple" option produces intervals using the adjusted bootstrap percentile (BCa) method, but with no correction for acceleration (only for bias).
standardized Logical. If TRUE, standardized estimates are added to the output
fmi Logical. If TRUE, an extra column is added containing the fraction of missing information for each estimated parameter. If "default", the value is set to TRUE only if estimator="ML", missing="(fi)ml", and se="standard". See references for more information.
remove.eq Logical. If TRUE, filter the output by removing all rows containing user-specified equality constraints, if any.
remove.system.eq Logical. If TRUE, filter the output by removing all rows containing system-generated equality constraints, if any.
remove.ineq Logical. If TRUE, filter the output by removing all rows containing inequality constraints, if any.
remove.def Logical. If TRUE, filter the output by removing all rows containing parameter definitions, if any.
rsquare  Logical. If TRUE, add additional rows containing the rsquare values (in the est column) of all endogenous variables in the model. Both the lhs and rhs column contain the name of the endogenous variable, while the codeop column contains r2, to indicate that the values in the est column are rsquare values.

add.attributes  Logical. If TRUE, add a class attribute (class lavaan.parameterEstimates) and other attributes to be used by the print function for this class (print.lavaan.parameterEstimates). This is used by the summary() function, to prettify the output.

Value

A data.frame containing the estimated parameters, parameters, standard errors, and (by default) z-values, p-values, and the lower and upper values of the confidence intervals. If requested, extra columns are added with standardized versions of the parameter estimates.

References


Examples

```r
HS.model <- ' visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9'

fit <- cfa(HS.model, data=HolzingerSwineford1939)
parameterEstimates(fit)
```

parTable  Parameter Table

Description

Show the parameter table of a fitted model.

Usage

```r
parameterTable(object)
parTable(object)
```

Arguments

- object  An object of class lavaan.

Value

A data.frame containing the model parameters. This is simply the output of the lavaanify function coerced to a data.frame (with stringsAsFactors = FALSE).
See Also

lavaanify.

Examples

HS.model <- `visual = x1 + x2 + x3
textual = x4 + x5 + x6
speed = x7 + x8 + x9`

fit <- cfa(HS.model, data=HolzingerSwineford1939)
parTable(fit)

plot.InformativeTesting

Description

The function plots the distributions of bootstrapped LRT values and plug-in p-values.

Usage

```r
## S3 method for class 'InformativeTesting'
plot(x, ..., type = c("lr", "ppv"),
     main = "main", xlab = "xlabel",
     ylab = "Frequency", freq = TRUE, breaks = 15, cex.main = 1,
     cex.lab = 1, cex.axis = 1, col = "grey", border = par("fg"),
     vline = TRUE, vline.col = c("red", "blue"), lty = c(1,2),
     lwd = 1, legend = TRUE, bty = "o", cex.legend = 0.75,
     loc.legend = "topright")
```

Arguments

- **x**: The output of the InformativeTesting() function
- **...**: Currently not used.
- **type**: If "lr", a distribution of the first-level bootstrapped LR values is plotted. If "ppv" a distribution of the bootstrapped plug-in p-values is plotted.
- **main**: The main title(s) for the plot(s).
- **xlab**: A label for the x axis, default depends on input type.
- **ylab**: A label for the y axis.
- **freq**: Logical; if TRUE, the histogram graphic is a representation of frequencies, the counts component of the result; if FALSE, probability densities, component density, are plotted (so that the histogram has a total area of one). The default is set to TRUE.
- **breaks**: see hist
The magnification to be used for main titles relative to the current setting of cex.

cex.lab
  The magnification to be used for x and y labels relative to the current setting of cex.

cex.axis
  The magnification to be used for axis annotation relative to the current setting of cex.

col
  A colour to be used to fill the bars. The default of NULL yields unfilled bars.

border
  Color for rectangle border(s). The default means par("fg").

vline
  Logical; if TRUE a vertical line is drawn at the observed LRT value. If double.bootstrap = "FDB" a vertical line is drawn at the 1-p* quantile of the second-level LRT values, where p* is the first-level bootstrapped p-value

cex.legend
  A numerical value giving the amount by which the legend text and symbols should be magnified relative to the default. This starts as 1 when a device is opened, and is reset when the layout is changed.

loc.legend
  The location of the legend, specified by a single keyword from the list "bottomright", "bottom", "bottomleft", "left", "topleft", "top", "topright", "right" and "center".

---

**Description**

The ‘famous’ Industrialization and Political Democracy dataset. This dataset is used throughout Bollen’s 1989 book (see pages 12, 17, 36 in chapter 2, pages 228 and following in chapter 7, pages 321 and following in chapter 8). The dataset contains various measures of political democracy and industrialization in developing countries.

**Usage**

data(PoliticalDemocracy)
Format

A data frame of 75 observations of 11 variables.

y1 Expert ratings of the freedom of the press in 1960
y2 The freedom of political opposition in 1960
y3 The fairness of elections in 1960
y4 The effectiveness of the elected legislature in 1960
y5 Expert ratings of the freedom of the press in 1965
y6 The freedom of political opposition in 1965
y7 The fairness of elections in 1965
y8 The effectiveness of the elected legislature in 1965
x1 The gross national product (GNP) per capita in 1960
x2 The inanimate energy consumption per capita in 1960
x3 The percentage of the labor force in industry in 1960

Source

The dataset was retrieved from http://web.missouri.edu/~kolenikovs/Stat9370/democindus.txt (see discussion on SEMNET 18 Jun 2009)

References


Examples

head(PoliticalDemocracy)

sem Fit Structural Equation Models

Description

Fit a Structural Equation Model (SEM).
Usage

```
sem(model = NULL, data = NULL,
    meanstructure = "default",
    conditional.x = "default", fixed.x = "default",
    orthogonal = FALSE, std.lv = FALSE,
    parameterization = "default", std.ov = FALSE,
    missing = "default", ordered = NULL,
    sample.cov = NULL, sample.cov.rescale = "default",
    sample.mean = NULL, sample.nobs = NULL,
    ridge = 1e-05, group = NULL,
    group.label = NULL, group.equal = "", group.partial = "",
    group.w.free = FALSE, cluster = NULL, constraints = "",
    estimator = "default", likelihood = "default", link = "default",
    information = "default", se = "default", test = "default",
    bootstrap = 1000L, mimic = "default", representation = "default",
    do.fit = TRUE, control = list(), WLS.V = NULL, NACOV = NULL,
    zero.add = "default", zero.keep.margins = "default",
    zero.cell.warn = TRUE,
    start = "default", verbose = FALSE, warn = TRUE, debug = FALSE)
```

Arguments

**model**
A description of the user-specified model. Typically, the model is described using the lavaan model syntax. See `model.syntax` for more information. Alternatively, a parameter table (e.g., the output of the `lavaanify()` function) is also accepted.

**data**
An optional data frame containing the observed variables used in the model. If some variables are declared as ordered factors, lavaan will treat them as ordinal variables.

**meanstructure**
If TRUE, the means of the observed variables enter the model. If "default", the value is set based on the user-specified model, and/or the values of other arguments.

**conditional.x**
If TRUE, we set up the model conditional on the exogenous ‘x’ covariates; the model-implied sample statistics only include the non-x variables. If FALSE, the exogenous ‘x’ variables are modeled jointly with the other variables, and the model-implied statistics reflect both sets of variables. If "default", the value is set depending on the estimator, and whether or not the model involves categorical endogenous variables.

**fixed.x**
If TRUE, the exogenous ‘x’ covariates are considered fixed variables and the means, variances and covariances of these variables are fixed to their sample values. If FALSE, they are considered random, and the means, variances and covariances are free parameters. If "default", the value is set depending on the mimic option.

**orthogonal**
If TRUE, the exogenous latent variables are assumed to be uncorrelated.

**std.lv**
If TRUE, the metric of each latent variable is determined by fixing their (residual) variances to 1.0. If FALSE, the metric of each latent variable is determined by fixing the factor loading of the first indicator to 1.0.
parameterization
Currently only used if data is categorical. If "delta", the delta parameterization is used. If "theta", the theta parameterization is used.

std.ov
If TRUE, all observed variables are standardized before entering the analysis.

missing
If "listwise", cases with missing values are removed listwise from the data frame before analysis. If "direct" or "ml" or "fiml" and the estimator is maximum likelihood, Full Information Maximum Likelihood (FIML) estimation is used using all available data in the data frame. This is only valid if the data are missing completely at random (MCAR) or missing at random (MAR). If "default", the value is set depending on the estimator and the mimic option.

ordered
Character vector. Only used if the data is in a data.frame. Treat these variables as ordered (ordinal) variables, if they are endogenous in the model. Importantly, all other variables will be treated as numeric (unless they are declared as ordered in the original data.frame.)

sample.cov
Numeric matrix. A sample variance-covariance matrix. The rownames and/or colnames must contain the observed variable names. For a multiple group analysis, a list with a variance-covariance matrix for each group. Note that if maximum likelihood estimation is used and likelihood="normal", the user provided covariance matrix is internally rescaled by multiplying it with a factor (N-1)/N, to ensure that the covariance matrix has been divided by N. This can be turned off by setting the sample.cov.rescale argument to FALSE.

sample.cov.rescale
If TRUE, the sample covariance matrix provided by the user is internally rescaled by multiplying it with a factor (N-1)/N. If "default", the value is set depending on the estimator and the likelihood option: it is set to TRUE if maximum likelihood estimation is used and likelihood="normal", and FALSE otherwise.

sample.mean
A sample mean vector. For a multiple group analysis, a list with a mean vector for each group.

sample.nobs
Number of observations if the full data frame is missing and only sample moments are given. For a multiple group analysis, a list or a vector with the number of observations for each group.

ridge
Numeric. Small constant used for ridging. Only used if the sample covariance matrix is non positive definite.

group
A variable name in the data frame defining the groups in a multiple group analysis.

group.label
A character vector. The user can specify which group (or factor) levels need to be selected from the grouping variable, and in which order. If NULL (the default), all grouping levels are selected, in the order as they appear in the data.

group.equal
A vector of character strings. Only used in a multiple group analysis. Can be one or more of the following: "loadings", "intercepts", "means", "thresholds", "regressions", "residuals", "residual.covariances", "lv.variances" or "lv.covariances", specifying the pattern of equality constraints across multiple groups.

group.partial
A vector of character strings containing the labels of the parameters which should be free in all groups (thereby overriding the group.equal argument for some specific parameters).
group.w.free Logical. If TRUE, the group frequencies are considered to be free parameters in the model. In this case, a Poisson model is fitted to estimate the group frequencies. If FALSE (the default), the group frequencies are fixed to their observed values.

cluster Not used yet.

constraints Additional (in)equality constraints not yet included in the model syntax. See model.syntax for more information.

estimator The estimator to be used. Can be one of the following: "ML" for maximum likelihood, "GLS" for generalized least squares, "WLS" for weighted least squares (sometimes called ADF estimation), "ULS" for unweighted least squares and "DWLS" for diagonally weighted least squares. These are the main options that affect the estimation. For convenience, the "ML" option can be extended as "MLM", "MLMV", "MLMVS", "MLF", and "MLR". The estimation will still be plain "ML", but now with robust standard errors and a robust (scaled) test statistic. For "MLM", "MLMV", "MLMVS", classic robust standard errors are used (se="robust.sem"); for "MLF", standard errors are based on first-order derivatives (se="first.order"); for "MLR", 'Huber-White' robust standard errors are used (se="robust.huber.white"). In addition, "MLM" will compute a Satorra-Bentler scaled (mean adjusted) test statistic (test="satorra.bentler"), "MLMVS" will compute a mean and variance adjusted test statistic (Satterthwaite style) (test="mean.var.adjusted"), "MLMV" will compute a mean and variance adjusted test statistic (scaled and shifted) (test="scaled.shifted"), and "MLR" will compute a test statistic which is asymptotically equivalent to the Yuan-Bentler T2-star test statistic. Analogously, the estimators "WLSM" and "WLSMV" imply the "DWLS" estimator (not the "WLS" estimator) with robust standard errors and a mean or mean and variance adjusted test statistic. Estimators "ULSM" and "ULSMV" imply the "ULS" estimator with robust standard errors and a mean or mean and variance adjusted test statistic.

likelihood Only relevant for ML estimation. If "wishart" , the wishart likelihood approach is used. In this approach, the covariance matrix has been divided by N-1, and both standard errors and test statistics are based on N-1. If "normal" , the normal likelihood approach is used. Here, the covariance matrix has been divided by N, and both standard errors and test statistics are based on N. If "default" , it depends on the mimic option: if mimic="lavaan" or mimic="Mplus", normal likelihood is used; otherwise, wishart likelihood is used.

link Currently only used if estimator is MML. If "logit" , a logit link is used for binary and ordered observed variables. If "probit" , a probit link is used. If "default" , it is currently set to "probit" (but this may change).

information If "expected" , the expected information matrix is used (to compute the standard errors). If "observed" , the observed information matrix is used. If "default" , the value is set depending on the estimator and the mimic option.

se If "standard" , conventional standard errors are computed based on inverting the (expected or observed) information matrix. If "first.order" , standard errors are computed based on first-order derivatives. If "robust.sem" , conventional robust standard errors are computed. If "robust.huber.white" , standard errors are computed based on the 'mle' (aka pseudo ML, Huber-White) approach. If "robust" , either "robust.sem" or "robust.huber.white" is used
depending on the estimator, the mimic option, and whether the data are complete
or not. If "boot" or "bootstrap", bootstrap standard errors are computed using
standard bootstrapping (unless Bollen-Stine bootstrapping is requested for the
test statistic; in this case bootstrap standard errors are computed using model-
based bootstrapping). If "none", no standard errors are computed.

**test**

If "standard", a conventional chi-square test is computed. If "Satorra.Bentler",
a Satorra-Bentler scaled test statistic is computed. If "Yuan.Bentler", a Yuan-
Bentler scaled test statistic is computed. If "mean.var.adjusted" or "Satterthwaite",
a mean and variance adjusted test statistic is compute. If "scaled.shifted",
an alternative mean and variance adjusted test statistic is computed (as in Mplus
version 6 or higher). If "boot" or "bootstrap" or "Bollen.Stine", the Bollen-
Stine bootstrap is used to compute the bootstrap probability value of the test
statistic. If "default", the value depends on the values of other arguments.

**bootstrap**

Number of bootstrap draws, if bootstrapping is used.

**mimic**

If "Mplus", an attempt is made to mimic the Mplus program. If "EQS", an at-
tempt is made to mimic the EQS program. If "default", the value is (currently)
set to to "lavaan", which is very close to "Mplus".

**representation**

If "LISREL" the classical LISREL matrix representation is used to represent
the model (using the all-y variant).

**do.fit**

If FALSE, the model is not fit, and the current starting values of the model pa-
rameters are preserved.

**control**

A list containing control parameters passed to the optimizer. By default, lavaan
uses "nlminb". See the manpage of nlminb for an overview of the control pa-
rameters. A different optimizer can be chosen by setting the value of optimNmethod.
For unconstrained optimization (the model syntax does not include any ":=", ">" or "<" operators), the available options are "nlminb" (the default), "BFGS"
and "L-BFGS-B". See the manpage of the optim function for the control pa-
rameters of the latter two options. For constrained optimization, the only available
option is "nlminbNconstr".

**WLS.V**

A user provided weight matrix to be used by estimator "WLS"; if the estima-	or is "DWLS", only the diagonal of this matrix will be used. For a multiple
group analysis, a list with a weight matrix for each group. The elements of the
weight matrix should be in the following order (if all data is continuous): first
the means (if a meanstructure is involved), then the lower triangular elements of
the covariance matrix including the diagonal, ordered column by column. In the
categorical case: first the thresholds (including the means for continuous vari-
able), then the slopes (if any), the variances of continuous variables (if any),
and finally the lower triangular elements of the correlation/covariance matrix
excluding the diagonal, ordered column by column.

**NACOV**

A user provided matrix containing the elements of (N times) the asymptotic
variance-covariance matrix of the sample statistics. For a multiple group analy-
sis, a list with an asymptotic variance-covariance matrix for each group. See the
WLS.V argument for information about the order of the elements.

**zero.add**

A numeric vector containing two values. These values affect the calculation of
dichotomous correlations when some frequencies in the bivariate table are zero.
The first value only applies for 2x2 tables. The second value for larger tables.
This value is added to the zero frequency in the bivariate table. If "default", the value is set depending on the "mimic" option. By default, lavaan uses zero.add = c(0.5, 0).

zero.keep.margins
Logical. This argument only affects the computation of polychoric correlations for 2x2 tables with an empty cell, and where a value is added to the empty cell. If TRUE, the other values of the frequency table are adjusted so that all margins are unaffected. If "default", the value is set depending on the "mimic". The default is TRUE.

zero.cell.warn Logical. Only used if some observed endogenous variables are categorical. If TRUE, give a warning if one or more cells of a bivariate frequency table are empty.

start If it is a character string, the two options are currently "simple" and "Mplus". In the first case, all parameter values are set to zero, except the factor loadings (set to one), the variances of latent variables (set to 0.05), and the residual variances of observed variables (set to half the observed variance). If "Mplus", we use a similar scheme, but the factor loadings are estimated using the fabin3 estimator (tsls) per factor. If start is a fitted object of class lavaan, the estimated values of the corresponding parameters will be extracted. If it is a model list, for example the output of the parameterEstimates() function, the values of the est or start or ustart column (whichever is found first) will be extracted.

verbose If TRUE, the function value is printed out during each iteration.
warn If TRUE, some (possibly harmless) warnings are printed out during the iterations.
debug If TRUE, debugging information is printed out.

Details
The sem function is a wrapper for the more general lavaan function, using the following default arguments: int.ov.free = TRUE, int.lv.free = FALSE, auto.fix.first = TRUE (unless std.lv = TRUE), auto.fix.single = TRUE, auto.var = TRUE, auto.cov.lv.x = TRUE, auto.th = TRUE, auto.delta = TRUE, and auto.cov.y = TRUE.

Value
An object of class lavaan, for which several methods are available, including a summary method.

References

See Also
lavaan
Examples

```r
## The industrialization and Political Democracy Example
## Bollen (1989), page 332
model <- '  
  # latent variable definitions
  ind60 =~ x1 + x2 + x3
  dem60 =~ y1 + a*y2 + b*y3 + c*y4
  dem65 =~ y5 + a*y6 + b*y7 + c*y8
  
  # regressions
  dem60 ~ ind60
  dem65 ~ ind60 + dem60
  
  # residual correlations
  y1 ~~ y5
  y2 ~~ y4 + y6
  y3 ~~ y7
  y4 ~~ y8
  y6 ~~ y8
',

fit <- sem(model, data=PoliticalDemocracy)
summary(fit, fit.measures=TRUE)

```

### simulateData

#### Simulate Data From a Lavaan Model Syntax

**Description**

Simulate data starting from a lavaan model syntax.

**Usage**

```r
simulateData(model = NULL, model.type = "sem", meanstructure = FALSE,
             int.ov.free = TRUE, int.lv.free = FALSE, fixed.x = FALSE,
             orthogonal = FALSE, std.lv = TRUE, auto.fix.first = FALSE,
             auto.fix.single = FALSE, auto.var = TRUE, auto.cov.lv.x = TRUE,
             auto.cov.y = TRUE, ..., sample.nobs = 500L, ov.var = NULL,
             group.label = paste("G", 1:ngroups, sep = ""), skewness = NULL,
             kurtosis = NULL, seed = NULL, empirical = FALSE,
             return.type = "data.frame", return.fit = FALSE,
             debug = FALSE, standardized = FALSE)
```

**Arguments**

- **model**: A description of the user-specified model. Typically, the model is described using the lavaan model syntax. See `model.syntax` for more information. Alternatively, a parameter table (e.g. the output of the `lavaanify()` function) is also accepted.
simulateData

model.type

Set the model type: possible values are "cfa", "sem" or "growth". This may affect how starting values are computed, and may be used to alter the terminology used in the summary output, or the layout of path diagrams that are based on a fitted lavaan object.

meanstructure

If TRUE, the means of the observed variables enter the model. If "default", the value is set based on the user-specified model, and/or the values of other arguments.

int.ov.free

If FALSE, the intercepts of the observed variables are fixed to zero.

int.lv.free

If FALSE, the intercepts of the latent variables are fixed to zero.

fixed.x

If TRUE, the exogenous 'x' covariates are considered fixed variables and the means, variances and covariances of these variables are fixed to their sample values. If FALSE, they are considered random, and the means, variances and covariances are free parameters. If "default", the value is set depending on the mimic option.

orthogonal

If TRUE, the exogenous latent variables are assumed to be uncorrelated.

std.lv

If TRUE, the metric of each latent variable is determined by fixing their variances to 1.0. If FALSE, the metric of each latent variable is determined by fixing the factor loading of the first indicator to 1.0.

auto.fix.first

If TRUE, the factor loading of the first indicator is set to 1.0 for every latent variable.

auto.fix.single

If TRUE, the residual variance (if included) of an observed indicator is set to zero if it is the only indicator of a latent variable.

auto.var

If TRUE, the residual variances and the variances of exogenous latent variables are included in the model and set free.

auto.cov.lv.x

If TRUE, the covariances of exogenous latent variables are included in the model and set free.

auto.cov.y

If TRUE, the covariances of dependent variables (both observed and latent) are included in the model and set free.

... additional arguments passed to the lavaan function.

sample.nobs

Number of observations. If a vector, multiple datasets are created. If return.type = "matrix" or return.type = "cov", a list of length(sample.nobs) is returned, with either the data or covariance matrices, each one based on the number of observations as specified in sample.nobs. If return.type = "data.frame", all datasets are merged and a group variable is added to mimic a multiple group dataset.

ov.var

The user-specified variances of the observed variables.

group.label

The group labels that should be used if multiple groups are created.

skewness

Numeric vector. The skewness values for the observed variables. Defaults to zero.

kurtosis

Numeric vector. The kurtosis values for the observed variables. Defaults to zero.

seed

Set random seed.
simulateData

empirical Logical. If TRUE, the implied moments (Mu and Sigma) specify the empirical not population mean and covariance matrix.

return.type If "data.frame", a data.frame is returned. If "matrix", a numeric matrix is returned (without any variable names). If "cov", a covariance matrix is returned (without any variable names).

return.fit If TRUE, return the fitted model that has been used to generate the data as an attribute (called "fit"); this may be useful for inspection.

debug If TRUE, debugging information is displayed.

standardized If TRUE, the residual variances of the observed variables are set in such a way such that the model implied variances are unity. This allows regression coefficients and factor loadings (involving observed variables) to be specified in a standardized metric.

Details
Model parameters can be specified by fixed values in the lavaan model syntax. If no fixed values are specified, the value zero will be assumed, except for factor loadings and variances, which are set to unity by default. By default, multivariate normal data are generated. However, by providing skewness and/or kurtosis values, nonnormal multivariate data can be generated, using the Vale & Maurelli (1983) method.

Value
The generated data. Either as a data.frame (if return.type="data.frame"), a numeric matrix (if return.type="matrix"), or a covariance matrix (if return.type="cov").

Examples

# specify population model
population.model <- ' f1 <- x1 + 0.8*x2 + 1.2*x3
   f2 <- x4 + 0.5*x5 + 1.5*x6
   f3 <- x7 + 0.1*x8 + 0.9*x9
   f3 ~ 0.5*f1 + 0.6*f2
'

# generate data
set.seed(1234)
myData <- simulateData(population.model, sample.nobs=100L)

# population moments
fitted(sem(population.model))

# sample moments
round(cov(myData), 3)
round(colMeans(myData), 3)

# fit model
myModel <- ' f1 <- x1 + x2 + x3
   f2 <- x4 + x5 + x6
'
standardizedSolution

\[
\begin{align*}
f_3 &= x_7 + x_8 + x_9 \\
f_3 &= f_1 + f_2 \\
\end{align*}
\]

```r
fit <- sem(myModel, data=myData)
summary(fit)
```

---

**standardizedSolution**  
*Standardized Solution*

### Description

Standardized solution of a latent variable model.

### Usage

```r
standardizedSolution(object, type = "std.all", se = TRUE, 
                      zstat = TRUE, pvalue = TRUE, remove.eq = TRUE, 
                      remove.ineq = TRUE, remove.def = FALSE)
```

### Arguments

- **object**: An object of class `lavaan`.
- **type**: If "std.lv", the standardized estimates are on the variances of the (continuous) latent variables only. If "std.all", the standardized estimates are based on both the variances of both (continuous) observed and latent variables. If "std.nox", the standardized estimates are based on both the variances of both (continuous) observed and latent variables, but not the variances of exogenous covariates.
- **se**: Logical. If TRUE, standard errors for the standardized parameters will be computed, together with a z-statistic and a p-value.
- **zstat**: Logical. If TRUE, an extra column is added containing the so-called z-statistic, which is simply the value of the estimate divided by its standard error.
- **pvalue**: Logical. If TRUE, an extra column is added containing the p-values corresponding to the z-statistic, evaluated under a standard normal distribution.
- **remove.eq**: Logical. If TRUE, filter the output by removing all rows containing equality constraints, if any.
- **remove.ineq**: Logical. If TRUE, filter the output by removing all rows containing inequality constraints, if any.
- **remove.def**: Logical. If TRUE, filter the output by removing all rows containing parameter definitions, if any.

### Value

A data.frame containing standardized model parameters.
## Examples

```r
HS.model <- ' visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9'

fit <- cfa(HS.model, data=HolzingerSwineford1939)
standardizedSolution(fit)
```

### varTable

<table>
<thead>
<tr>
<th>Variable Table</th>
</tr>
</thead>
<tbody>
<tr>
<td>Description</td>
</tr>
<tr>
<td>Summary information about the variables included in either a data.frame, or a fitted lavaan object.</td>
</tr>
</tbody>
</table>

### Usage

```r
varTable(object, ov.names = names(object), ov.names.x = NULL,
          ordered = NULL, factor = NULL, as.data.frame. = TRUE)
```

### Arguments

- **object**: Either a data.frame, or an object of class `lavaan`.
- **ov.names**: Only used if object is a data.frame. A character vector containing the variables that need to be summarized.
- **ov.names.x**: Only used if object is a data.frame. A character vector containing additional variables that need to be summarized.
- **ordered**: Character vector. Which variables should be treated as ordered factors?
- **factor**: Character vector. Which variables should be treated as (unordered) factors?
- **as.data.frame.**: If TRUE, return the list as a data.frame.

### Value

A list or data.frame containing summary information about variables in a data.frame. If object is a fitted lavaan object, it displays the summary information about the observed variables that are included in the model. The summary information includes variable type (numeric, ordered, ...), the number of non-missing values, the mean and variance for numeric variables, the number of levels of ordered variables, and the labels for ordered variables.

### Examples

```r
HS.model <- ' visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9'

fit <- cfa(HS.model, data=HolzingerSwineford1939)
varTable(fit)
```
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