

MPLUS Analysis Examples Replication Chapter 8

Mplus includes all input code and output in the *.out file. This document contains selected output from each analysis for Chapter 8. All data preparation and management was done using SAS and then read into Mplus using a text file format produced by SAS. Plots can be produced in MPlus with additional coding but are not included here, see the Mplus documentation for details and examples.

Some options available in Stata or other software presented in Chapter 8 including design-adjusted GOF tests, margins plots prepared via a simple command using model output, and design-adjusted model fit statistics are not available in Mplus. In addition, use of type=complex with Bayesian methods is not available in Mplus. Therefore, some options are not included in this document.

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: AGE

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_SO ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA
REGION SECLUSTER SESTRAT SEX
SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16
ed1315 married mde nevmar
numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE sestrat numsecu mde ncsrwtlg ag3044 ag4559 ag60 ;
missing are . ;
weight is ncsrwtlg ;
stratification is sestrat ;
cluster is numsecu ;
categorical are mde ;

ANALYSIS:

type is complex;
estimator is mlr ;

Model:

mde on
ag3044 (pag3044)
ag4559 (pag4559)
ag60 (pag60) ;

Model test:

pag3044=0 ;
pag4559=0 ;
pag60=0 ;

INPUT READING TERMINATED NORMALLY

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: AGE

SUMMARY OF ANALYSIS

Number of groups	1
Number of observations	9282
Number of dependent variables	1
Number of independent variables	3
Number of continuous latent variables	0

Observed dependent variables

Binary and ordered categorical (ordinal)
MDE

Observed independent variables
AG3044 AG4559 AG60

Variables with special functions

Stratification SESTRAT
Cluster variable NUMSECU
Weight variable NCSRWTLG

Estimator	MLR
Information matrix	OBSERVED
Optimization Specifications for the Quasi-Newton Algorithm for Continuous Outcomes	
Maximum number of iterations	100
Convergence criterion	0.100D-05
Optimization Specifications for the EM Algorithm	
Maximum number of iterations	500
Convergence criteria	
Loglikelihood change	0.100D-02
Relative loglikelihood change	0.100D-05
Derivative	0.100D-02
Optimization Specifications for the M step of the EM Algorithm for Categorical Latent variables	
Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Optimization Specifications for the M step of the EM Algorithm for Censored, Binary or Ordered Categorical (Ordinal), Unordered Categorical (Nominal) and Count Outcomes	
Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Maximum value for logit thresholds	15
Minimum value for logit thresholds	-15
Minimum expected cell size for chi-square	0.100D-01
Maximum number of iterations for H1	2000
Convergence criterion for H1	0.100D-03
Optimization algorithm	EMA
Integration Specifications	
Type	STANDARD
Number of integration points	15
Dimensions of numerical integration	0
Adaptive quadrature	ON
Link	LOGIT
Cholesky	OFF

Input data file(s)
P:\asda3\replication mplus\ncsr.txt
Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of y missing data patterns	0
Number of u missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

MDE

Category 1 0.808 7502.042
 Category 2 0.192 1779.958

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 4

Loglikelihood

H0 Value -4469.780
 H0 Scaling Correction Factor 1.7672
 for MLR

Information Criteria

Akaike (AIC) 8947.560
 Bayesian (BIC) 8976.103
 Sample-Size Adjusted BIC 8963.392
 (n* = (n + 2) / 24)

Wald Test of Parameter Constraints

Value 60.871
 Degrees of Freedom 3
 P-Value 0.0000

MODEL RESULTS

	Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE ON				
AG3044	0.274	0.074	3.692	0.000
AG4559	0.243	0.092	2.648	0.008
AG60	-0.595	0.107	-5.542	0.000
Thresholds				
MDE\$1	1.490	0.059	25.259	0.000

LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON
AG3044	1.316
AG4559	1.275
AG60	0.552

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.382E-01
 (ratio of smallest to largest eigenvalue)

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: GENDER

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_S0 ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA
REGION SECLUSTER SESTRAT SEX
SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16
ed1315 married mde nevmar
numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU MDE NCSRWTLG SEXM;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on sexm ;

INPUT READING TERMINATED NORMALLY

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: GENDER

SUMMARY OF ANALYSIS

Number of groups 1
Number of observations 9282

Number of dependent variables 1
Number of independent variables 1
Number of continuous latent variables 0

Observed dependent variables

Binary and ordered categorical (ordinal)

MDE

Observed independent variables

SEXM

Variables with special functions

Stratification SESTRAT
Cluster variable NUMSECU
Weight variable NCSRWTLG

Estimator MLR
Information matrix OBSERVED

Optimization Specifications for the Quasi-Newton Algorithm for Continuous Outcomes

Maximum number of iterations 100
Convergence criterion 0.100D-05

Optimization Specifications for the EM Algorithm

Maximum number of iterations 500
Convergence criteria
Loglikelihood change 0.100D-02
Relative loglikelihood change 0.100D-05
Derivative 0.100D-02

Optimization Specifications for the M step of the EM Algorithm for Categorical Latent variables

Number of M step iterations 1
M step convergence criterion 0.100D-02
Basis for M step termination ITERATION

Optimization Specifications for the M step of the EM Algorithm for Censored, Binary or Ordered Categorical (Ordinal), Unordered Categorical (Nominal) and Count Outcomes

Number of M step iterations 1
M step convergence criterion 0.100D-02
Basis for M step termination ITERATION
Maximum value for logit thresholds 15
Minimum value for logit thresholds -15
Minimum expected cell size for chi-square 0.100D-01

Maximum number of iterations for H1 2000

Convergence criterion for H1 0.100D-03

Optimization algorithm EMA

Integration Specifications

Type STANDARD
Number of integration points 15
Dimensions of numerical integration 0
Adaptive quadrature ON

Link LOGIT

Cholesky OFF

Input data file(s)

P:\asda3\replication mplus\ncsr.txt

Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of y missing data patterns	0
Number of u missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

MDE

Category 1	0.808	7502.042
Category 2	0.192	1779.958

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 2

Loglikelihood

H0 Value -4496.281
H0 Scaling Correction Factor 2.0415
for MLR

Information Criteria

Akaike (AIC) 8996.561
Bayesian (BIC) 9010.833
Sample-Size Adjusted BIC 9004.477
($n^* = (n + 2) / 24$)

MODEL RESULTS

	Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE ON				
SEXM	-0.482	0.072	-6.660	0.000
Thresholds				
MDE\$1	1.230	0.038	32.000	0.000

LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE ON	
SEXM	0.618

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.167E+00
(ratio of smallest to largest eigenvalue)

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: ALD

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_SO ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA
REGION SECLUSTER SESTRAT SEX
SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16
ed1315 married mde nevmar
numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU MDE NCSRWTLG ALD ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on

ald (p1) ;

model test:

p1=0 ;

INPUT READING TERMINATED NORMALLY

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: ALD

SUMMARY OF ANALYSIS

Number of groups	1
Number of observations	9282
Number of dependent variables	1
Number of independent variables	1
Number of continuous latent variables	0

Observed dependent variables

Binary and ordered categorical (ordinal)

MDE

Observed independent variables

ALD

Variables with special functions

Stratification	SESTRAT
Cluster variable	NUMSECU
Weight variable	NCSRWTLG

Estimator	MLR
Information matrix	OBSERVED
Optimization Specifications for the Quasi-Newton Algorithm for Continuous Outcomes	
Maximum number of iterations	100
Convergence criterion	0.100D-05
Optimization Specifications for the EM Algorithm	
Maximum number of iterations	500
Convergence criteria	
Loglikelihood change	0.100D-02
Relative loglikelihood change	0.100D-05
Derivative	0.100D-02
Optimization Specifications for the M step of the EM Algorithm for Categorical Latent variables	
Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Optimization Specifications for the M step of the EM Algorithm for Censored, Binary or Ordered Categorical (Ordinal), Unordered Categorical (Nominal) and Count Outcomes	
Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Maximum value for logit thresholds	15
Minimum value for logit thresholds	-15
Minimum expected cell size for chi-square	0.100D-01
Maximum number of iterations for H1	2000
Convergence criterion for H1	0.100D-03
Optimization algorithm	EMA
Integration Specifications	
Type	STANDARD
Number of integration points	15
Dimensions of numerical integration	0
Adaptive quadrature	ON
Link	LOGIT
Cholesky	OFF

Input data file(s)
P:\asda3\replication mplus\ncsr.txt
Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of y missing data patterns	0
Number of u missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

MDE			
Category 1	0.808		7502.042
Category 2	0.192		1779.958

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 2

Loglikelihood

H0 Value	-4443.031
H0 Scaling Correction Factor for MLR	2.1300

Information Criteria

Akaike (AIC)	8890.062
Bayesian (BIC)	8904.333
Sample-Size Adjusted BIC ($n^* = (n + 2) / 24$)	8897.978

Wald Test of Parameter Constraints

Value	106.144
Degrees of Freedom	1
P-Value	0.0000

MODEL RESULTS

		Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE	ON				
	ALD	1.343	0.130	10.303	0.000
Thresholds					
	MDE\$1	1.537	0.045	34.405	0.000

LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON	
	ALD	3.831

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.794E-01
(ratio of smallest to largest eigenvalue)

DIAGRAM INFORMATION

Use View Diagram under the Diagram menu in the Mplus Editor to view the diagram.
If running Mplus from the Mplus Diagrammer, the diagram opens automatically.

Diagram output

p:\asda3\replication mplus\chapter 8\c8 ex 8.1 bivariate test ald.dgm

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: EDUCATION

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_SO ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA
REGION SECLUSTER SESTRAT SEX
SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16
ed1315 married mde nevmar
numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU MDE NCSRWTLG ED12 ED1315 ED16 ;
missing are . ;

WEIGHT IS NCSRWTlg ;
stratification is sestrat ;
cluster is numsecu ;
categorical are mde ;

ANALYSIS:

type is complex;
estimator is mlr ;

Model:

mde on

ED12 (p1)

ED1315 (P2)

ED16 (P3) ;

MODEL TEST:

p1=0 ;

P2=0 ;

P3=0 ;

INPUT READING TERMINATED NORMALLY

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: EDUCATION

SUMMARY OF ANALYSIS

Number of groups	1
Number of observations	9282

Number of dependent variables	1
Number of independent variables	3
Number of continuous latent variables	0

Observed dependent variables

Binary and ordered categorical (ordinal)
MDE

Observed independent variables
ED12 ED1315 ED16

Variables with special functions

Stratification	SESTRAT
Cluster variable	NUMSECU

MDE			
Category 1	0.808		7502.042
Category 2	0.192		1779.958

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 4

Loglikelihood

H0 Value	-4528.475
H0 Scaling Correction Factor for MLR	1.5793

Information Criteria

Akaike (AIC)	9064.951
Bayesian (BIC)	9093.494
Sample-Size Adjusted BIC (n* = (n + 2) / 24)	9080.783

Wald Test of Parameter Constraints

Value	12.090
Degrees of Freedom	3
P-Value	0.0071

MODEL RESULTS

		Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE	ON				
	ED12	0.156	0.088	1.775	0.076
	ED1315	0.325	0.095	3.435	0.001
	ED16	0.228	0.100	2.280	0.023
Thresholds					
	MDE\$1	1.635	0.089	18.416	0.000

LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON	
	ED12	1.169
	ED1315	1.385
	ED16	1.256

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix
(ratio of smallest to largest eigenvalue)

0.267E-01

DIAGRAM INFORMATION

Use View Diagram under the Diagram menu in the Mplus Editor to view the diagram.
If running Mplus from the Mplus Diagrammer, the diagram opens automatically.

Diagram output

p:\asda3\replication mplus\chapter 8\c8 ex 8.1 bivariate test education.dgm

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: MARITAL STATUS

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_SO ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA
REGION SECLUSTER SESTRAT SEX
SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16
ed1315 married mde nevmar
numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU MDE NCSRWTLG PREVMAR NEVMAR ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on

PREVMAR (P1)

NEVMAR (P2) ;

model test:

p1=0 ;

P2=0 ;

INPUT READING TERMINATED NORMALLY

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: MARITAL STATUS

SUMMARY OF ANALYSIS

Number of groups	1
Number of observations	9282
Number of dependent variables	1
Number of independent variables	2
Number of continuous latent variables	0

Observed dependent variables

Binary and ordered categorical (ordinal)

MDE

Observed independent variables

PREVMAR NEVMAR

Variables with special functions

Stratification SESTRAT

Cluster variable	NUMSECU
Weight variable	NCSRWTLG

Estimator	MLR
Information matrix	OBSERVED
Optimization Specifications for the Quasi-Newton Algorithm for Continuous Outcomes	
Maximum number of iterations	100
Convergence criterion	0.100D-05
Optimization Specifications for the EM Algorithm	
Maximum number of iterations	500
Convergence criteria	
Loglikelihood change	0.100D-02
Relative loglikelihood change	0.100D-05
Derivative	0.100D-02
Optimization Specifications for the M step of the EM Algorithm for Categorical Latent variables	
Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Optimization Specifications for the M step of the EM Algorithm for Censored, Binary or Ordered Categorical (Ordinal), Unordered Categorical (Nominal) and Count Outcomes	
Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Maximum value for logit thresholds	15
Minimum value for logit thresholds	-15
Minimum expected cell size for chi-square	0.100D-01
Maximum number of iterations for H1	2000
Convergence criterion for H1	0.100D-03
Optimization algorithm	EMA
Integration Specifications	
Type	STANDARD
Number of integration points	15
Dimensions of numerical integration	0
Adaptive quadrature	ON
Link	LOGIT
Cholesky	OFF

Input data file(s)
P:\asda3\replication mplus\ncsr.txt
Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of y missing data patterns	0
Number of u missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

MDE

Category 1	0.808	7502.042
Category 2	0.192	1779.958

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 3

Loglikelihood

H0 Value	-4517.714
H0 Scaling Correction Factor for MLR	2.0224

Information Criteria

Akaike (AIC)	9041.428
Bayesian (BIC)	9062.835
Sample-Size Adjusted BIC ($n^* = (n + 2) / 24$)	9053.302

Wald Test of Parameter Constraints

Value	28.562
Degrees of Freedom	2
P-Value	0.0000

MODEL RESULTS

	Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE ON				
PREVMAR	0.405	0.076	5.344	0.000
NEVMAR	0.138	0.096	1.446	0.148
Thresholds				
MDE\$1	1.563	0.052	30.169	0.000

LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE ON	
PREVMAR	1.499
NEVMAR	1.148

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix
(ratio of smallest to largest eigenvalue)

0.977E-01

DIAGRAM INFORMATION

Use View Diagram under the Diagram menu in the Mplus Editor to view the diagram.
If running Mplus from the Mplus Diagrammer, the diagram opens automatically.

Diagram output

p:\asda3\replication mplus\chapter 8\c8 ex 8.1 bivariate test marital status.dgm

Beginning Time: 14:03:30

Ending Time: 14:03:32

Elapsed Time: 00:00:02

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA INITIAL MODEL, TEST AGE

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_S0 ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA

REGION SECLUSTER SESTRAT SEX

SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16

ed1315 married mde nevmar

numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU MDE NCSRWTLG AG3044 AG4559 AG60 SEXM

ALD ED12 ED1315 ED16 PREVMAR NEVMAR ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on

AG3044 (P1)

AG4559 (P2)

AG60 (P3)

SEXM (p4)

ALD (p5)

ED12 (p6)

ED1315 (p7)

ED16 (p8)

PREVMAR (p9)

NEVMAR (p10) ;

model test:

O=P1 ;

O=P2 ;

O=P3 ;

Output: cinterval ;

INPUT READING TERMINATED NORMALLY

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA INITIAL MODEL, TEST AGE

SUMMARY OF ANALYSIS

Number of groups 1

Number of observations 9282

Number of dependent variables 1

Number of independent variables 10

Number of continuous latent variables 0

Observed dependent variables

Binary and ordered categorical (ordinal)
MDE

Observed independent variables

AG3044	AG4559	AG60	SEXM	ALD	ED12
ED1315	ED16	PREVMAR	NEVMAR		

Variables with special functions

Stratification	SESTRAT
Cluster variable	NUMSECU
Weight variable	NCSRWTLG

Estimator MLR

Information matrix OBSERVED

Optimization Specifications for the Quasi-Newton Algorithm for
Continuous Outcomes

Maximum number of iterations	100
Convergence criterion	0.100D-05

Optimization Specifications for the EM Algorithm

Maximum number of iterations	500
Convergence criteria	
Loglikelihood change	0.100D-02
Relative loglikelihood change	0.100D-05
Derivative	0.100D-02

Optimization Specifications for the M step of the EM Algorithm for
Categorical Latent variables

Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION

Optimization Specifications for the M step of the EM Algorithm for
Censored, Binary or Ordered Categorical (Ordinal), Unordered
Categorical (Nominal) and Count Outcomes

Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Maximum value for logit thresholds	15
Minimum value for logit thresholds	-15
Minimum expected cell size for chi-square	0.100D-01

Maximum number of iterations for H1 2000

Convergence criterion for H1 0.100D-03

Optimization algorithm EMA

Integration Specifications

Type	STANDARD
Number of integration points	15
Dimensions of numerical integration	0
Adaptive quadrature	ON

Link LOGIT

Cholesky OFF

Input data file(s)

P:\asda3\replication mplus\ncsr.txt

Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of y missing data patterns	0
Number of u missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

MDE

Category 1	0.808	7502.042
Category 2	0.192	1779.958

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 11

Loglikelihood

H0 Value	-4295.718
H0 Scaling Correction Factor for MLR	1.6444

Information Criteria

Akaike (AIC)	8613.437
Bayesian (BIC)	8691.931
Sample-Size Adjusted BIC ($n^* = (n + 2) / 24$)	8656.975

Wald Test of Parameter Constraints

Value	59.949
Degrees of Freedom	3
P-Value	0.0000

MODEL RESULTS

		Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE	ON				
	AG3044	0.256	0.094	2.708	0.007
	AG4559	0.206	0.092	2.256	0.024

AG60	-0.676	0.141	-4.783	0.000
SEXM	-0.577	0.077	-7.477	0.000
ALD	1.424	0.154	9.235	0.000
ED12	0.079	0.097	0.818	0.413
ED1315	0.231	0.093	2.477	0.013
ED16	0.163	0.111	1.473	0.141
PREVMAR	0.486	0.085	5.695	0.000
NEVMAR	0.116	0.108	1.071	0.284

Thresholds

MDE\$1	1.583	0.121	13.120	0.000
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LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE ON

AG3044	1.291
AG4559	1.229
AG60	0.509
SEXM	0.561
ALD	4.152
ED12	1.082
ED1315	1.259
ED16	1.177
PREVMAR	1.626
NEVMAR	1.123

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.132E-01
 (ratio of smallest to largest eigenvalue)

CONFIDENCE INTERVALS OF MODEL RESULTS

	Lower .5%	Lower 2.5%	Lower 5%	Estimate	Upper 5%	Upper 2.5%	Upper .5%
MDE ON							
AG3044	0.013	0.071	0.100	0.256	0.411	0.441	0.499
AG4559	-0.029	0.027	0.056	0.206	0.357	0.386	0.442
AG60	-1.040	-0.953	-0.908	-0.676	-0.443	-0.399	-0.312
SEXM	-0.776	-0.729	-0.704	-0.577	-0.450	-0.426	-0.378
ALD	1.027	1.122	1.170	1.424	1.677	1.726	1.821
ED12	-0.170	-0.111	-0.080	0.079	0.239	0.269	0.329
ED1315	-0.009	0.048	0.077	0.231	0.384	0.413	0.470
ED16	-0.122	-0.054	-0.019	0.163	0.345	0.380	0.448
PREVMAR	0.266	0.319	0.346	0.486	0.627	0.654	0.706
NEVMAR	-0.162	-0.096	-0.062	0.116	0.293	0.327	0.393
Thresholds							
MDE\$1	1.272	1.347	1.385	1.583	1.782	1.820	1.894

CONFIDENCE INTERVALS FOR THE LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON							
AG3044		1.013	1.073	1.106	1.291	1.508	1.554	1.647
AG4559		0.971	1.027	1.057	1.229	1.429	1.471	1.556
AG60		0.354	0.386	0.403	0.509	0.642	0.671	0.732
SEXM		0.460	0.483	0.494	0.561	0.637	0.653	0.685
ALD		2.792	3.070	3.222	4.152	5.351	5.617	6.177
ED12		0.843	0.895	0.923	1.082	1.270	1.309	1.389
ED1315		0.991	1.049	1.080	1.259	1.468	1.511	1.600
ED16		0.885	0.948	0.981	1.177	1.412	1.462	1.565
PREVMAR		1.305	1.376	1.413	1.626	1.872	1.923	2.027
NEVMAR		0.850	0.909	0.940	1.123	1.340	1.387	1.482

DIAGRAM INFORMATION

Use View Diagram under the Diagram menu in the Mplus Editor to view the diagram.
If running Mplus from the Mplus Diagrammer, the diagram opens automatically.

Diagram output

p:\asda3\replication mplus\chapter 8\c8 ex 8.1 initial model with test of age.dgm

Beginning Time: 14:09:25
Ending Time: 14:09:27
Elapsed Time: 00:00:02

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA INITIAL MODEL, TEST EDUCATION

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_S0 ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA

REGION SECLUSTER SESTRAT SEX

SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16

ed1315 married mde nevmar

numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU MDE NCSRWTLG AG3044 AG4559 AG60 SEXM

ALD ED12 ED1315 ED16 PREVMAR NEVMAR ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on

AG3044 (P1)

AG4559 (P2)

AG60 (P3)

SEXM (p4)

ALD (p5)

ED12 (p6)

ED1315 (p7)

ED16 (p8)

PREVMAR (p9)

NEVMAR (p10) ;

model test:

O=P6 ;

O=P7 ;

O=P8 ;

Output: cinterval ;

INPUT READING TERMINATED NORMALLY

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA INITIAL MODEL, TEST EDUCATION

SUMMARY OF ANALYSIS

Number of groups 1

Number of observations 9282

Number of dependent variables 1

Number of independent variables 10

Number of continuous latent variables 0

Observed dependent variables

Binary and ordered categorical (ordinal)

MDE

Observed independent variables

AG3044	AG4559	AG60	SEXM	ALD	ED12
ED1315	ED16	PREVMAR	NEVMAR		

Variables with special functions

Stratification	SESTRAT
Cluster variable	NUMSECU
Weight variable	NCSRWTLG

Estimator MLR

Information matrix OBSERVED

Optimization Specifications for the Quasi-Newton Algorithm for Continuous Outcomes

Maximum number of iterations	100
Convergence criterion	0.100D-05

Optimization Specifications for the EM Algorithm

Maximum number of iterations	500
Convergence criteria	
Loglikelihood change	0.100D-02
Relative loglikelihood change	0.100D-05
Derivative	0.100D-02

Optimization Specifications for the M step of the EM Algorithm for Categorical Latent variables

Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION

Optimization Specifications for the M step of the EM Algorithm for Censored, Binary or Ordered Categorical (Ordinal), Unordered Categorical (Nominal) and Count Outcomes

Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Maximum value for logit thresholds	15
Minimum value for logit thresholds	-15
Minimum expected cell size for chi-square	0.100D-01

Maximum number of iterations for H1 2000

Convergence criterion for H1 0.100D-03

Optimization algorithm EMA

Integration Specifications

Type	STANDARD
Number of integration points	15
Dimensions of numerical integration	0
Adaptive quadrature	ON

Link LOGIT

Cholesky OFF

Input data file(s)

P:\asda3\replication mplus\ncsr.txt

Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of y missing data patterns	0
Number of u missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

MDE

Category 1	0.808	7502.042
Category 2	0.192	1779.958

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 11

Loglikelihood

H0 Value	-4295.718
H0 Scaling Correction Factor for MLR	1.6444

Information Criteria

Akaike (AIC)	8613.437
Bayesian (BIC)	8691.931
Sample-Size Adjusted BIC ($n^* = (n + 2) / 24$)	8656.975

Wald Test of Parameter Constraints

Value	6.709
Degrees of Freedom	3
P-Value	0.0818

MODEL RESULTS

		Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE	ON				
	AG3044	0.256	0.094	2.708	0.007
	AG4559	0.206	0.092	2.256	0.024
	AG60	-0.676	0.141	-4.783	0.000
	SEXM	-0.577	0.077	-7.477	0.000
	ALD	1.424	0.154	9.235	0.000
	ED12	0.079	0.097	0.818	0.413
	ED1315	0.231	0.093	2.477	0.013
	ED16	0.163	0.111	1.473	0.141
	PREVMAR	0.486	0.085	5.695	0.000
	NEVMAR	0.116	0.108	1.071	0.284
Thresholds					
	MDE\$1	1.583	0.121	13.120	0.000

LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON	
	AG3044	1.291
	AG4559	1.229
	AG60	0.509
	SEXM	0.561
	ALD	4.152
	ED12	1.082
	ED1315	1.259
	ED16	1.177
	PREVMAR	1.626
	NEVMAR	1.123

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.132E-01
 (ratio of smallest to largest eigenvalue)

CONFIDENCE INTERVALS OF MODEL RESULTS

	Lower .5%	Lower 2.5%	Lower 5%	Estimate	Upper 5%	Upper 2.5%	Upper .5%
MDE	ON						
	AG3044	0.013	0.071	0.100	0.256	0.411	0.499
	AG4559	-0.029	0.027	0.056	0.206	0.357	0.442
	AG60	-1.040	-0.953	-0.908	-0.676	-0.443	-0.312
	SEXM	-0.776	-0.729	-0.704	-0.577	-0.450	-0.378
	ALD	1.027	1.122	1.170	1.424	1.677	1.821
	ED12	-0.170	-0.111	-0.080	0.079	0.239	0.329
	ED1315	-0.009	0.048	0.077	0.231	0.384	0.470
	ED16	-0.122	-0.054	-0.019	0.163	0.345	0.448
	PREVMAR	0.266	0.319	0.346	0.486	0.627	0.706
	NEVMAR	-0.162	-0.096	-0.062	0.116	0.293	0.393

Thresholds

MDE\$1	1.272	1.347	1.385	1.583	1.782	1.820	1.894
--------	-------	-------	-------	-------	-------	-------	-------

CONFIDENCE INTERVALS FOR THE LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON							
AG3044		1.013	1.073	1.106	1.291	1.508	1.554	1.647
AG4559		0.971	1.027	1.057	1.229	1.429	1.471	1.556
AG60		0.354	0.386	0.403	0.509	0.642	0.671	0.732
SEXM		0.460	0.483	0.494	0.561	0.637	0.653	0.685
ALD		2.792	3.070	3.222	4.152	5.351	5.617	6.177
ED12		0.843	0.895	0.923	1.082	1.270	1.309	1.389
ED1315		0.991	1.049	1.080	1.259	1.468	1.511	1.600
ED16		0.885	0.948	0.981	1.177	1.412	1.462	1.565
PREVMAR		1.305	1.376	1.413	1.626	1.872	1.923	2.027
NEVMAR		0.850	0.909	0.940	1.123	1.340	1.387	1.482

DIAGRAM INFORMATION

Use View Diagram under the Diagram menu in the Mplus Editor to view the diagram.
If running Mplus from the Mplus Diagrammer, the diagram opens automatically.

Diagram output

p:\asda3\replication mplus\chapter 8\c8 ex 8.1 initial model with test of education.dgm

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA INITIAL MODEL, TEST SEX X AGE INTS

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_S0 ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA

REGION SECLUSTER SESTRAT SEX

SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16

ed1315 married mde nevmar

numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU MDE NCSRWTLG AG3044 AG4559 AG60 SEXM ALD

ED12 ED1315 ED16 PREVMAR NEVMAR

SAG3044 SAG4559 SAG60 SALD SED12 SED1315 SED16 SPREVMAR SNEVMAR ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

DEFINE:

SAG3044=SEXM*AG3044 ;

SAG4559=SEXM*AG4559 ;

SAG60=SEXM*AG60 ;

SALD=SEXM*ALD ;

SED12=SEXM*ED12 ;

SED1315=SEXM*ED1315 ;

SED16=SEXM*ED16 ;

SPREVMAR=SEXM*PREVMAR ;

SNEVMAR=SEXM*NEVMAR ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on

AG3044 AG4559 AG60 SEXM ALD ED12 ED1315 ED16 PREVMAR NEVMAR

SAG3044 (P1)

SAG4559 (P2)

SAG60 (P3)

SALD (P4)

SED12 (P5)

SED1315 (P6)

SED16 (P7)

SPREVMAR (P8)

SNEVMAR (P9) ;

MODEL TEST :

P1=0 ;

P2=0 ;

P3=0 ;

INPUT READING TERMINATED NORMALLY

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA INITIAL MODEL, TEST SEX X AGE INTS

SUMMARY OF ANALYSIS

Number of groups	1
Number of observations	9282
Number of dependent variables	1
Number of independent variables	19
Number of continuous latent variables	0

Observed dependent variables

Binary and ordered categorical (ordinal)
MDE

Observed independent variables

AG3044	AG4559	AG60	SEXM	ALD	ED12
ED1315	ED16	PREVMAR	NEVMAR	SAG3044	SAG4559
SAG60	SALD	SED12	SED1315	SED16	SPREVMAR
SNEVMAR					

Variables with special functions

Stratification	SESTRAT
Cluster variable	NUMSECU
Weight variable	NCSRWTLG

Estimator	MLR
Information matrix	OBSERVED
Optimization Specifications for the Quasi-Newton Algorithm for Continuous Outcomes	
Maximum number of iterations	100
Convergence criterion	0.100D-05
Optimization Specifications for the EM Algorithm	
Maximum number of iterations	500
Convergence criteria	
Loglikelihood change	0.100D-02
Relative loglikelihood change	0.100D-05
Derivative	0.100D-02
Optimization Specifications for the M step of the EM Algorithm for Categorical Latent variables	
Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Optimization Specifications for the M step of the EM Algorithm for Censored, Binary or Ordered Categorical (Ordinal), Unordered Categorical (Nominal) and Count Outcomes	
Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Maximum value for logit thresholds	15
Minimum value for logit thresholds	-15
Minimum expected cell size for chi-square	0.100D-01
Maximum number of iterations for H1	2000
Convergence criterion for H1	0.100D-03
Optimization algorithm	EMA
Integration Specifications	
Type	STANDARD

Number of integration points	15
Dimensions of numerical integration	0
Adaptive quadrature	ON
Link	LOGIT
Cholesky	OFF

Input data file(s)
P:\asda3\replication mplus\ncsr.txt
Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of y missing data patterns	0
Number of u missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

MDE

Category 1	0.808	7502.042
Category 2	0.192	1779.958

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 20

Loglikelihood

H0 Value	-4292.727
H0 Scaling Correction Factor for MLR	1.7006

Information Criteria

Akaike (AIC)	8625.454
Bayesian (BIC)	8768.171
Sample-Size Adjusted BIC (n* = (n + 2) / 24)	8704.614

Wald Test of Parameter Constraints

Value	0.780
Degrees of Freedom	3
P-Value	0.8543

MODEL RESULTS

		Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE	ON				
	AG3044	0.220	0.114	1.937	0.053
	AG4559	0.215	0.102	2.094	0.036
	AG60	-0.646	0.175	-3.685	0.000
	SEXM	-0.546	0.357	-1.530	0.126
	ALD	1.553	0.211	7.360	0.000
	ED12	0.131	0.084	1.559	0.119
	ED1315	0.297	0.117	2.540	0.011
	ED16	0.242	0.152	1.595	0.111
	PREVMAR	0.418	0.111	3.780	0.000
	NEVMAR	0.017	0.130	0.134	0.894
	SAG3044	0.097	0.201	0.482	0.630
	SAG4559	0.003	0.213	0.012	0.990
	SAG60	-0.038	0.302	-0.125	0.900
	SALD	-0.200	0.242	-0.827	0.408
	SED12	-0.138	0.271	-0.508	0.611
	SED1315	-0.169	0.269	-0.627	0.531
	SED16	-0.194	0.344	-0.564	0.573
	SPREVMAR	0.183	0.208	0.878	0.380
	SNEVMAR	0.232	0.212	1.094	0.274
Thresholds					
	MDE\$1	1.600	0.134	11.939	0.000

LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON	
	AG3044	1.247
	AG4559	1.239
	AG60	0.524
	SEXM	0.579
	ALD	4.726
	ED12	1.139
	ED1315	1.346
	ED16	1.274
	PREVMAR	1.519
	NEVMAR	1.017
	SAG3044	1.102
	SAG4559	1.003
	SAG60	0.963
	SALD	0.818
	SED12	0.871
	SED1315	0.845
	SED16	0.824
	SPREVMAR	1.200
	SNEVMAR	1.261

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix (ratio of smallest to largest eigenvalue)	0.244E-02
--	-----------

DIAGRAM INFORMATION

Use View Diagram under the Diagram menu in the Mplus Editor to view the diagram.
If running Mplus from the Mplus Diagrammer, the diagram opens automatically.

Diagram output

p:\asda3\replication mplus\chapter 8\c8 ex 8.1 initial model with int of sex x all predictors,

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA INITIAL MODEL, TEST SEX X EDU INTS

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_S0 ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA

REGION SECLUSTER SESTRAT SEX

S0_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16

ed1315 married mde nevmar

numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU MDE NCSRWTLG AG3044 AG4559 AG60 SEXM ALD

ED12 ED1315 ED16 PREVMAR NEVMAR

SAG3044 SAG4559 SAG60 SALD SED12 SED1315 SED16 SPREVMAR SNEVMAR ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

DEFINE:

SAG3044=SEXM*AG3044 ;

SAG4559=SEXM*AG4559 ;

SAG60=SEXM*AG60 ;

SALD=SEXM*ALD ;

SED12=SEXM*ED12 ;

SED1315=SEXM*ED1315 ;

SED16=SEXM*ED16 ;

SPREVMAR=SEXM*PREVMAR ;

SNEVMAR=SEXM*NEVMAR ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on

AG3044 AG4559 AG60 SEXM ALD ED12 ED1315 ED16 PREVMAR NEVMAR

SAG3044 (P1)

SAG4559 (P2)

SAG60 (P3)

SALD (P4)

SED12 (P5)

SED1315 (P6)

SED16 (P7)

SPREVMAR (P8)

SNEVMAR (P9) ;

!TEST EDUCATION ;

MODEL TEST :

P5=0 ;

P6=0 ;

P7=0 ;

INPUT READING TERMINATED NORMALLY

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA INITIAL MODEL, TEST SEX X EDU INTS

SUMMARY OF ANALYSIS

Number of groups	1
Number of observations	9282
Number of dependent variables	1
Number of independent variables	19
Number of continuous latent variables	0

Observed dependent variables

Binary and ordered categorical (ordinal)

MDE

Observed independent variables

AG3044	AG4559	AG60	SEXM	ALD	ED12
ED1315	ED16	PREVMAR	NEVMAR	SAG3044	SAG4559
SAG60	SALD	SED12	SED1315	SED16	SPREVMAR
SNEVMAR					

Variables with special functions

Stratification	SESTRAT
Cluster variable	NUMSECU
Weight variable	NCSRWTLG

Estimator MLR

Information matrix OBSERVED

Optimization Specifications for the Quasi-Newton Algorithm for

Continuous Outcomes

Maximum number of iterations	100
Convergence criterion	0.100D-05

Optimization Specifications for the EM Algorithm

Maximum number of iterations	500
Convergence criteria	
Loglikelihood change	0.100D-02
Relative loglikelihood change	0.100D-05
Derivative	0.100D-02

Optimization Specifications for the M step of the EM Algorithm for Categorical Latent variables

Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION

Optimization Specifications for the M step of the EM Algorithm for Censored, Binary or Ordered Categorical (Ordinal), Unordered Categorical (Nominal) and Count Outcomes

Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Maximum value for logit thresholds	15
Minimum value for logit thresholds	-15
Minimum expected cell size for chi-square	0.100D-01
Maximum number of iterations for H1	2000

Convergence criterion for H1	0.100D-03
Optimization algorithm	EMA
Integration Specifications	
Type	STANDARD
Number of integration points	15
Dimensions of numerical integration	0
Adaptive quadrature	ON
Link	LOGIT
Cholesky	OFF

Input data file(s)
P:\asda3\replication mplus\ncsr.txt
Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of y missing data patterns	0
Number of u missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

MDE

Category 1	0.808	7502.042
Category 2	0.192	1779.958

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 20

Loglikelihood

H0 Value	-4292.727
H0 Scaling Correction Factor for MLR	1.7006

Information Criteria

Akaike (AIC)	8625.454
Bayesian (BIC)	8768.171
Sample-Size Adjusted BIC (n* = (n + 2) / 24)	8704.614

Wald Test of Parameter Constraints

Value	0.395
Degrees of Freedom	3
P-Value	0.9412

MODEL RESULTS

		Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE	ON				
	AG3044	0.220	0.114	1.937	0.053
	AG4559	0.215	0.102	2.094	0.036
	AG60	-0.646	0.175	-3.685	0.000
	SEXM	-0.546	0.357	-1.530	0.126
	ALD	1.553	0.211	7.360	0.000
	ED12	0.131	0.084	1.559	0.119
	ED1315	0.297	0.117	2.540	0.011
	ED16	0.242	0.152	1.595	0.111
	PREVMAR	0.418	0.111	3.780	0.000
	NEVMAR	0.017	0.130	0.134	0.894
	SAG3044	0.097	0.201	0.482	0.630
	SAG4559	0.003	0.213	0.012	0.990
	SAG60	-0.038	0.302	-0.125	0.900
	SALD	-0.200	0.242	-0.827	0.408
	SED12	-0.138	0.271	-0.508	0.611
	SED1315	-0.169	0.269	-0.627	0.531
	SED16	-0.194	0.344	-0.564	0.573
	SPREVMAR	0.183	0.208	0.878	0.380
	SNEVMAR	0.232	0.212	1.094	0.274
Thresholds					
	MDE\$1	1.600	0.134	11.939	0.000

LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON	
	AG3044	1.247
	AG4559	1.239
	AG60	0.524
	SEXM	0.579
	ALD	4.726
	ED12	1.139
	ED1315	1.346
	ED16	1.274
	PREVMAR	1.519
	NEVMAR	1.017
	SAG3044	1.102
	SAG4559	1.003
	SAG60	0.963
	SALD	0.818
	SED12	0.871
	SED1315	0.845
	SED16	0.824
	SPREVMAR	1.200

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix (ratio of smallest to largest eigenvalue)	0.244E-02
--	-----------

DIAGRAM INFORMATION

Use View Diagram under the Diagram menu in the Mplus Editor to view the diagram.
If running Mplus from the Mplus Diagrammer, the diagram opens automatically.

Diagram output

p:\asda3\replication mplus\chapter 8\c8 ex 8.1 initial model with int of sex x all predictors,

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA INITIAL MODEL, TEST SEX X MARITAL INTS

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_S0 ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA

REGION SECLUSTER SESTRAT SEX

SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16

ed1315 married mde nevmar

numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU MDE NCSRWTLG AG3044 AG4559 AG60 SEXM ALD

ED12 ED1315 ED16 PREVMAR NEVMAR

SAG3044 SAG4559 SAG60 SALD SED12 SED1315 SED16 SPREVMAR SNEVMAR ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

DEFINE:

SAG3044=SEXM*AG3044 ;

SAG4559=SEXM*AG4559 ;

SAG60=SEXM*AG60 ;

SALD=SEXM*ALD ;

SED12=SEXM*ED12 ;

SED1315=SEXM*ED1315 ;

SED16=SEXM*ED16 ;

SPREVMAR=SEXM*PREVMAR ;

SNEVMAR=SEXM*NEVMAR ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on

AG3044 AG4559 AG60 SEXM ALD ED12 ED1315 ED16 PREVMAR NEVMAR

SAG3044 (P1)

SAG4559 (P2)

SAG60 (P3)

SALD (P4)

SED12 (P5)

SED1315 (P6)

SED16 (P7)

SPREVMAR (P8)

SNEVMAR (P9) ;

!TEST MARITAL STATUS ;

MODEL TEST :

P8=0 ;

P9=0 ;

INPUT READING TERMINATED NORMALLY

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA INITIAL MODEL, TEST SEX X MARITAL INTS

SUMMARY OF ANALYSIS

Number of groups	1
Number of observations	9282
Number of dependent variables	1
Number of independent variables	19
Number of continuous latent variables	0

Observed dependent variables

Binary and ordered categorical (ordinal)

MDE

Observed independent variables

AG3044	AG4559	AG60	SEXM	ALD	ED12
ED1315	ED16	PREVMAR	NEVMAR	SAG3044	SAG4559
SAG60	SALD	SED12	SED1315	SED16	SPREVMAR
SNEVMAR					

Variables with special functions

Stratification	SESTRAT
Cluster variable	NUMSECU
Weight variable	NCSRWTLG

Estimator MLR

Information matrix OBSERVED

Optimization Specifications for the Quasi-Newton Algorithm for Continuous Outcomes

Maximum number of iterations	100
Convergence criterion	0.100D-05

Optimization Specifications for the EM Algorithm

Maximum number of iterations	500
Convergence criteria	
Loglikelihood change	0.100D-02
Relative loglikelihood change	0.100D-05
Derivative	0.100D-02

Optimization Specifications for the M step of the EM Algorithm for Categorical Latent variables

Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION

Optimization Specifications for the M step of the EM Algorithm for Censored, Binary or Ordered Categorical (Ordinal), Unordered Categorical (Nominal) and Count Outcomes

Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Maximum value for logit thresholds	15
Minimum value for logit thresholds	-15
Minimum expected cell size for chi-square	0.100D-01
Maximum number of iterations for H1	2000

Convergence criterion for H1	0.100D-03
Optimization algorithm	EMA
Integration Specifications	
Type	STANDARD
Number of integration points	15
Dimensions of numerical integration	0
Adaptive quadrature	ON
Link	LOGIT
Cholesky	OFF

Input data file(s)
P:\asda3\replication mplus\ncsr.txt
Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of y missing data patterns	0
Number of u missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

MDE

Category 1	0.808	7502.042
Category 2	0.192	1779.958

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 20

Loglikelihood

H0 Value	-4292.727
H0 Scaling Correction Factor for MLR	1.7006

Information Criteria

Akaike (AIC)	8625.454
Bayesian (BIC)	8768.171
Sample-Size Adjusted BIC (n* = (n + 2) / 24)	8704.614

Wald Test of Parameter Constraints

Value	1.567
Degrees of Freedom	2
P-Value	0.4567

MODEL RESULTS

		Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE	ON				
	AG3044	0.220	0.114	1.937	0.053
	AG4559	0.215	0.102	2.094	0.036
	AG60	-0.646	0.175	-3.685	0.000
	SEXM	-0.546	0.357	-1.530	0.126
	ALD	1.553	0.211	7.360	0.000
	ED12	0.131	0.084	1.559	0.119
	ED1315	0.297	0.117	2.540	0.011
	ED16	0.242	0.152	1.595	0.111
	PREVMAR	0.418	0.111	3.780	0.000
	NEVMAR	0.017	0.130	0.134	0.894
	SAG3044	0.097	0.201	0.482	0.630
	SAG4559	0.003	0.213	0.012	0.990
	SAG60	-0.038	0.302	-0.125	0.900
	SALD	-0.200	0.242	-0.827	0.408
	SED12	-0.138	0.271	-0.508	0.611
	SED1315	-0.169	0.269	-0.627	0.531
	SED16	-0.194	0.344	-0.564	0.573
	SPREVMAR	0.183	0.208	0.878	0.380
	SNEVMAR	0.232	0.212	1.094	0.274
Thresholds					
	MDE\$1	1.600	0.134	11.939	0.000

LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON	
	AG3044	1.247
	AG4559	1.239
	AG60	0.524
	SEXM	0.579
	ALD	4.726
	ED12	1.139
	ED1315	1.346
	ED16	1.274
	PREVMAR	1.519
	NEVMAR	1.017
	SAG3044	1.102
	SAG4559	1.003
	SAG60	0.963
	SALD	0.818
	SED12	0.871
	SED1315	0.845
	SED16	0.824
	SPREVMAR	1.200

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.244E-02
(ratio of smallest to largest eigenvalue)

DIAGRAM INFORMATION

Use View Diagram under the Diagram menu in the Mplus Editor to view the diagram.
If running Mplus from the Mplus Diagrammer, the diagram opens automatically.

Diagram output

p:\asda3\replication mplus\chapter 8\c8 ex 8.1 initial model with int of sex x all predictors,

Beginning Time: 14:26:38

Ending Time: 14:26:41

Elapsed Time: 00:00:03

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA FINAL MODEL, WEIGHTS INFORMATIVE?

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_S0 ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA

REGION SECLUSTER SESTRAT SEX

SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16

ed1315 married mde nevmar

numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU NCSRWTLG AG3044 AG4559 AG60 SEXM ALD

ED12 ED1315 ED16 PREVMAR NEVMAR MDE

WAG3044 WAG4559 WAG60 WALD WED12 WED1315 WED16 WPREVMAR WNEVMAR WSEXM ;

USEOBSERVATIONS = (NCSRWTLG > 0) ;

missing are . ;

!WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

! Need each variable ncsrwtlg * each model predictor ;

DEFINE:

WAG3044=ncsrwtlg*AG3044 ;

WAG4559=ncsrwtlg*AG4559 ;

WAG60=ncsrwtlg*AG60 ;

WALD=ncsrwtlg*ALD ;

WED12=ncsrwtlg*ED12 ;

WED1315=ncsrwtlg*ED1315 ;

WED16=ncsrwtlg*ED16 ;

WPREVMAR=ncsrwtlg*PREVMAR ;

WNEVMAR=ncsrwtlg*NEVMAR ;

WSEXM=NCSRWTLG*SEXM ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on

AG3044 AG4559 AG60 SEXM ALD ED12 ED1315 ED16 PREVMAR NEVMAR

NCSRWTLG (P1)

WAG3044 (P2)

WAG4559 (P3)

WAG60 (P4)

WALD (P5)

WED12 (P6)

WED1315 (P7)

WED16 (P8)

WPREVMAR (P9)

WNEVMAR (P10)

WSEXM (P11)

;

MODEL TEST :

P1=0 ;

P2=0 ;

P3=0 ;
P4=0 ;
P5=0 ;
P6=0 ;
P7=0 ;
P8=0 ;
P9=0 ;
P10=0 ;
P11=0 ;

OUTPUT: cinterval ;

*** WARNING in VARIABLE command

When a subpopulation is analyzed with TYPE=COMPLEX, standard errors may be incorrect. Use the SUBPOPULATION option instead of the USEOBSERVATIONS option to obtain correct standard errors.

1 WARNING(S) FOUND IN THE INPUT INSTRUCTIONS

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA FINAL MODEL, WEIGHTS INFORMATIVE?

SUMMARY OF ANALYSIS

Number of groups	1
Number of observations	5692
Number of dependent variables	1
Number of independent variables	21
Number of continuous latent variables	0

Observed dependent variables

Binary and ordered categorical (ordinal)
MDE

Observed independent variables

NCSRWTLG	AG3044	AG4559	AG60	SEXM	ALD
ED12	ED1315	ED16	PREVMAR	NEVMAR	WAG3044
WAG4559	WAG60	WALD	WED12	WED1315	WED16
WPREVMAR	WNEVMAR	WSEXM			

Variables with special functions

Stratification	SESTRAT
Cluster variable	NUMSECU

Estimator	MLR
Information matrix	OBSERVED
Optimization Specifications for the Quasi-Newton Algorithm for Continuous Outcomes	
Maximum number of iterations	100
Convergence criterion	0.100D-05
Optimization Specifications for the EM Algorithm	
Maximum number of iterations	500
Convergence criteria	
Loglikelihood change	0.100D-02
Relative loglikelihood change	0.100D-05

Derivative 0.100D-02
 Optimization Specifications for the M step of the EM Algorithm for
 Categorical Latent variables
 Number of M step iterations 1
 M step convergence criterion 0.100D-02
 Basis for M step termination ITERATION
 Optimization Specifications for the M step of the EM Algorithm for
 Censored, Binary or Ordered Categorical (Ordinal), Unordered
 Categorical (Nominal) and Count Outcomes
 Number of M step iterations 1
 M step convergence criterion 0.100D-02
 Basis for M step termination ITERATION
 Maximum value for logit thresholds 15
 Minimum value for logit thresholds -15
 Minimum expected cell size for chi-square 0.100D-01
 Maximum number of iterations for H1 2000
 Convergence criterion for H1 0.100D-03
 Optimization algorithm EMA
 Integration Specifications
 Type STANDARD
 Number of integration points 15
 Dimensions of numerical integration 0
 Adaptive quadrature ON
 Link LOGIT
 Cholesky OFF

Input data file(s)
 P:\asda3\replication mplus\ncsr.txt
 Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of y missing data patterns	0
Number of u missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

MDE
 Category 1 0.684 3896.000
 Category 2 0.316 1796.000

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 22

Loglikelihood

HO Value -3094.739
 HO Scaling Correction Factor 1.3863
 for MLR

Information Criteria

Akaike (AIC) 6233.479
 Bayesian (BIC) 6379.709
 Sample-Size Adjusted BIC 6309.799
 (n* = (n + 2) / 24)

Wald Test of Parameter Constraints

Value 103.586
 Degrees of Freedom 11
 P-Value 0.0000

MODEL RESULTS

	Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE ON				
AG3044	0.175	0.159	1.104	0.270
AG4559	0.297	0.205	1.453	0.146
AG60	0.190	0.238	0.797	0.426
SEXM	-0.398	0.147	-2.705	0.007
ALD	-0.194	0.261	-0.743	0.457
ED12	0.370	0.137	2.701	0.007
ED1315	0.446	0.167	2.667	0.008
ED16	0.444	0.224	1.979	0.048
PREVMAR	0.268	0.161	1.663	0.096
NEVMAR	0.277	0.162	1.709	0.087
NCSRWTLG	-1.366	0.373	-3.658	0.000
WAG3044	0.213	0.193	1.100	0.271
WAG4559	0.159	0.222	0.718	0.473
WAG60	-0.402	0.280	-1.436	0.151
WALD	1.212	0.444	2.728	0.006
WED12	-0.329	0.185	-1.780	0.075
WED1315	-0.489	0.207	-2.363	0.018
WED16	-0.596	0.323	-1.846	0.065
WPREVMAR	0.210	0.166	1.267	0.205
WNEVMAR	0.116	0.183	0.632	0.527
WSEXM	0.048	0.173	0.279	0.780
Thresholds				
MDE\$1	0.069	0.239	0.288	0.773

LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON	
AG3044		1.191
AG4559		1.346
AG60		1.209
SEXM		0.671
ALD		0.824
ED12		1.447
ED1315		1.562
ED16		1.559
PREVMAR		1.308
NEVMAR		1.320
NCSRWTLG		0.255
WAG3044		1.237
WAG4559		1.172
WAG60		0.669
WALD		3.359
WED12		0.720
WED1315		0.614
WED16		0.551
WPREVMAR		1.233
WNEVMAR		1.123
WSEXM		1.050

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.953E-03
 (ratio of smallest to largest eigenvalue)

CONFIDENCE INTERVALS OF MODEL RESULTS

MDE	ON	Lower .5%	Lower 2.5%	Lower 5%	Estimate	Upper 5%	Upper 2.5%	Upper .5%
AG3044		-0.233	-0.136	-0.086	0.175	0.436	0.486	0.584
AG4559		-0.230	-0.104	-0.039	0.297	0.634	0.699	0.825
AG60		-0.424	-0.277	-0.202	0.190	0.582	0.657	0.804
SEXM		-0.778	-0.687	-0.641	-0.398	-0.156	-0.110	-0.019
ALD		-0.865	-0.705	-0.623	-0.194	0.235	0.317	0.478
ED12		0.017	0.101	0.145	0.370	0.595	0.638	0.722
ED1315		0.015	0.118	0.171	0.446	0.721	0.774	0.877
ED16		-0.134	0.004	0.075	0.444	0.813	0.884	1.022
PREVMAR		-0.147	-0.048	0.003	0.268	0.534	0.585	0.684
NEVMAR		-0.141	-0.041	0.010	0.277	0.544	0.595	0.695
NCSRWTLG		-2.327	-2.097	-1.980	-1.366	-0.752	-0.634	-0.404
WAG3044		-0.286	-0.166	-0.106	0.213	0.531	0.592	0.711
WAG4559		-0.412	-0.275	-0.205	0.159	0.523	0.593	0.730
WAG60		-1.122	-0.950	-0.862	-0.402	0.058	0.146	0.319
WALD		0.068	0.341	0.481	1.212	1.942	2.082	2.355
WED12		-0.805	-0.691	-0.633	-0.329	-0.025	0.033	0.147
WED1315		-1.021	-0.894	-0.829	-0.489	-0.148	-0.083	0.044
WED16		-1.427	-1.228	-1.126	-0.596	-0.065	0.037	0.236
WPREVMAR		-0.217	-0.115	-0.063	0.210	0.482	0.534	0.636
WNEVMAR		-0.357	-0.244	-0.186	0.116	0.418	0.476	0.589
WSEXM		-0.398	-0.291	-0.236	0.048	0.333	0.388	0.494

Thresholds

MDE\$1 -0.547 -0.400 -0.325 0.069 0.462 0.538 0.685

CONFIDENCE INTERVALS FOR THE LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON							
AG3044		0.792	0.873	0.918	1.191	1.546	1.626	1.792
AG4559		0.795	0.901	0.961	1.346	1.885	2.011	2.281
AG60		0.654	0.758	0.817	1.209	1.789	1.929	2.234
SEXM		0.459	0.503	0.527	0.671	0.855	0.896	0.981
ALD		0.421	0.494	0.537	0.824	1.265	1.373	1.612
ED12		1.017	1.107	1.156	1.447	1.813	1.893	2.059
ED1315		1.015	1.126	1.186	1.562	2.056	2.168	2.403
ED16		0.875	1.004	1.078	1.559	2.255	2.420	2.778
PREVMAR		0.863	0.953	1.003	1.308	1.705	1.794	1.982
NEVMAR		0.869	0.960	1.010	1.320	1.723	1.814	2.004
NCSRWTLG		0.098	0.123	0.138	0.255	0.472	0.530	0.668
WAG3044		0.752	0.847	0.900	1.237	1.701	1.807	2.036
WAG4559		0.663	0.759	0.814	1.172	1.688	1.810	2.074
WAG60		0.326	0.387	0.422	0.669	1.060	1.158	1.375
WALD		1.070	1.407	1.618	3.359	6.973	8.020	10.543
WED12		0.447	0.501	0.531	0.720	0.975	1.034	1.158
WED1315		0.360	0.409	0.437	0.614	0.862	0.920	1.045
WED16		0.240	0.293	0.324	0.551	0.937	1.038	1.266
WPREVMAR		0.805	0.892	0.939	1.233	1.620	1.706	1.890
WNEVMAR		0.700	0.784	0.830	1.123	1.519	1.609	1.801
WSEXM		0.672	0.748	0.789	1.050	1.395	1.473	1.639

DIAGRAM INFORMATION

Use View Diagram under the Diagram menu in the Mplus Editor to view the diagram.
 If running Mplus from the Mplus Diagrammer, the diagram opens automatically.

Diagram output

p:\asda3\replication mplus\chapter 8\c8 ex 8.1 final model, test if weights informative.dgm

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA FINAL MODEL LINK LOGIT, NO INTS

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_SO ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA
REGION SECLUSTER SESTRAT SEX
SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16
ed1315 married mde nevmar
numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU MDE NCSRWTLG AG3044 AG4559 AG60 SEXM ALD
ED12 ED1315 ED16 PREVMAR NEVMAR ;

missing are . ;
WEIGHT IS NCSRWTlg ;
stratification is sestrat ;
cluster is numsecu ;
categorical are mde ;

ANALYSIS:
type is complex;
estimator is mlr ;
link=logit ;

Model:
mde on
AG3044 AG4559 AG60 SEXM ALD ED12 ED1315 ED16 PREVMAR NEVMAR ;

OUTPUT: cinterval ;

INPUT READING TERMINATED NORMALLY

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA FINAL MODEL LINK LOGIT, NO INTS

SUMMARY OF ANALYSIS

Number of groups	1
Number of observations	9282
Number of dependent variables	1
Number of independent variables	10
Number of continuous latent variables	0

Observed dependent variables

Binary and ordered categorical (ordinal)
MDE

Observed independent variables

AG3044	AG4559	AG60	SEXM	ALD	ED12
ED1315	ED16	PREVMAR	NEVMAR		

Variables with special functions

Stratification	SESTRAT
Cluster variable	NUMSECU
Weight variable	NCSRWTLG

Estimator	MLR
Information matrix	OBSERVED
Optimization Specifications for the Quasi-Newton Algorithm for Continuous Outcomes	
Maximum number of iterations	100
Convergence criterion	0.100D-05
Optimization Specifications for the EM Algorithm	
Maximum number of iterations	500
Convergence criteria	
Loglikelihood change	0.100D-02
Relative loglikelihood change	0.100D-05
Derivative	0.100D-02
Optimization Specifications for the M step of the EM Algorithm for Categorical Latent variables	
Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Optimization Specifications for the M step of the EM Algorithm for Censored, Binary or Ordered Categorical (Ordinal), Unordered Categorical (Nominal) and Count Outcomes	
Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Maximum value for logit thresholds	15
Minimum value for logit thresholds	-15
Minimum expected cell size for chi-square	0.100D-01
Maximum number of iterations for H1	2000
Convergence criterion for H1	0.100D-03
Optimization algorithm	EMA
Integration Specifications	
Type	STANDARD
Number of integration points	15
Dimensions of numerical integration	0
Adaptive quadrature	ON
Link	LOGIT
Cholesky	OFF

Input data file(s)
P:\asda3\replication mplus\ncsr.txt
Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of y missing data patterns	0
Number of u missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

MDE

Category 1	0.808	7502.042
Category 2	0.192	1779.958

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 11

Loglikelihood

H0 Value	-4295.718
H0 Scaling Correction Factor for MLR	1.6444

Information Criteria

Akaike (AIC)	8613.437
Bayesian (BIC)	8691.931
Sample-Size Adjusted BIC (n* = (n + 2) / 24)	8656.975

MODEL RESULTS

	Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE				
ON				
AG3044	0.256	0.094	2.708	0.007
AG4559	0.206	0.092	2.256	0.024
AG60	-0.676	0.141	-4.783	0.000
SEXM	-0.577	0.077	-7.477	0.000
ALD	1.424	0.154	9.235	0.000
ED12	0.079	0.097	0.818	0.413
ED1315	0.231	0.093	2.477	0.013
ED16	0.163	0.111	1.473	0.141
PREVMAR	0.486	0.085	5.695	0.000
NEVMAR	0.116	0.108	1.071	0.284
Thresholds				
MDE\$1	1.583	0.121	13.120	0.000

LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON	
AG3044		1.291
AG4559		1.229
AG60		0.509
SEXM		0.561
ALD		4.152
ED12		1.082
ED1315		1.259
ED16		1.177
PREVMAR		1.626

NEVMAR 1.123

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.132E-01
(ratio of smallest to largest eigenvalue)

CONFIDENCE INTERVALS OF MODEL RESULTS

	Lower .5%	Lower 2.5%	Lower 5%	Estimate	Upper 5%	Upper 2.5%	Upper .5%
MDE ON							
AG3044	0.013	0.071	0.100	0.256	0.411	0.441	0.499
AG4559	-0.029	0.027	0.056	0.206	0.357	0.386	0.442
AG60	-1.040	-0.953	-0.908	-0.676	-0.443	-0.399	-0.312
SEXM	-0.776	-0.729	-0.704	-0.577	-0.450	-0.426	-0.378
ALD	1.027	1.122	1.170	1.424	1.677	1.726	1.821
ED12	-0.170	-0.111	-0.080	0.079	0.239	0.269	0.329
ED1315	-0.009	0.048	0.077	0.231	0.384	0.413	0.470
ED16	-0.122	-0.054	-0.019	0.163	0.345	0.380	0.448
PREVMAR	0.266	0.319	0.346	0.486	0.627	0.654	0.706
NEVMAR	-0.162	-0.096	-0.062	0.116	0.293	0.327	0.393
Thresholds							
MDE\$1	1.272	1.347	1.385	1.583	1.782	1.820	1.894

CONFIDENCE INTERVALS FOR THE LOGISTIC REGRESSION ODDS RATIO RESULTS

	Lower .5%	Lower 2.5%	Lower 5%	Estimate	Upper 5%	Upper 2.5%	Upper .5%
MDE ON							
AG3044	1.013	1.073	1.106	1.291	1.508	1.554	1.647
AG4559	0.971	1.027	1.057	1.229	1.429	1.471	1.556
AG60	0.354	0.386	0.403	0.509	0.642	0.671	0.732
SEXM	0.460	0.483	0.494	0.561	0.637	0.653	0.685
ALD	2.792	3.070	3.222	4.152	5.351	5.617	6.177
ED12	0.843	0.895	0.923	1.082	1.270	1.309	1.389
ED1315	0.991	1.049	1.080	1.259	1.468	1.511	1.600
ED16	0.885	0.948	0.981	1.177	1.412	1.462	1.565
PREVMAR	1.305	1.376	1.413	1.626	1.872	1.923	2.027
NEVMAR	0.850	0.909	0.940	1.123	1.340	1.387	1.482

DIAGRAM INFORMATION

Use View Diagram under the Diagram menu in the Mplus Editor to view the diagram.
If running Mplus from the Mplus Diagrammer, the diagram opens automatically.

Diagram output

p:\asda3\replication mplus\chapter 8\c8 ex 8.1 final model without interactions logit link.dgm

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA MODEL OUTCOME IS ALD LINK PROBIT, NO INTS

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_S0 ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA
REGION SECLUSTER SESTRAT SEX
SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16
ed1315 married mde nevmar
numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU MDE NCSRWTLG AG3044 AG4559 AG60 SEXM ALD
ED12 ED1315 ED16 PREVMAR NEVMAR ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are ald ;

ANALYSIS:

type is complex;

estimator is mlr ;

link=probit ;

Model:

ald on

SEXM AG3044 AG4559 AG60 ED12 ED1315 ED16 PREVMAR NEVMAR ;

OUTPUT: cinterval ;

*** WARNING in MODEL command

Variable is uncorrelated with all other variables: MDE

*** WARNING in MODEL command

At least one variable is uncorrelated with all other variables in the model.

Check that this is what is intended.

2 WARNING(S) FOUND IN THE INPUT INSTRUCTIONS

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA FINAL MODEL LINK PROBIT, NO INTS

SUMMARY OF ANALYSIS

Number of groups	1
Number of observations	9282
Number of dependent variables	2
Number of independent variables	9
Number of continuous latent variables	0

Observed dependent variables

Continuous

MDE

Binary and ordered categorical (ordinal)

ALD

Observed independent variables

AG3044 AG4559 AG60 SEXM ED12 ED1315
ED16 PREVMAR NEVMAR

Variables with special functions

Stratification SESTRAT
Cluster variable NUMSECU
Weight variable NCSRWTLG

Estimator MLR

Information matrix OBSERVED

Optimization Specifications for the Quasi-Newton Algorithm for
Continuous Outcomes

Maximum number of iterations 100
Convergence criterion 0.100D-05

Optimization Specifications for the EM Algorithm

Maximum number of iterations 500
Convergence criteria
Loglikelihood change 0.100D-02
Relative loglikelihood change 0.100D-05
Derivative 0.100D-02

Optimization Specifications for the M step of the EM Algorithm for
Categorical Latent variables

Number of M step iterations 1
M step convergence criterion 0.100D-02
Basis for M step termination ITERATION

Optimization Specifications for the M step of the EM Algorithm for
Censored, Binary or Ordered Categorical (Ordinal), Unordered
Categorical (Nominal) and Count Outcomes

Number of M step iterations 1
M step convergence criterion 0.100D-02
Basis for M step termination ITERATION
Maximum value for logit thresholds 10
Minimum value for logit thresholds -10
Minimum expected cell size for chi-square 0.100D-01

Maximum number of iterations for H1 2000

Convergence criterion for H1 0.100D-03

Optimization algorithm EMA

Integration Specifications

Type STANDARD
Number of integration points 15
Dimensions of numerical integration 0
Adaptive quadrature ON

Link PROBIT

Cholesky ON

Input data file(s)

P:\asda3\replication mplus\ncsr.txt

Input data format FREE

SUMMARY OF DATA

Number of missing data patterns 1
Number of y missing data patterns 1
Number of u missing data patterns 1

Number of strata 42
 Number of clusters 84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

PROPORTION OF DATA PRESENT FOR Y

	Covariance Coverage				
	MDE	AG3044	AG4559	AG60	SEXM
MDE	1.000				
AG3044	1.000	1.000			
AG4559	1.000	1.000	1.000		
AG60	1.000	1.000	1.000	1.000	
SEXM	1.000	1.000	1.000	1.000	1.000
ED12	1.000	1.000	1.000	1.000	1.000
ED1315	1.000	1.000	1.000	1.000	1.000
ED16	1.000	1.000	1.000	1.000	1.000
PREVMAR	1.000	1.000	1.000	1.000	1.000
NEVMAR	1.000	1.000	1.000	1.000	1.000

	Covariance Coverage				
	ED12	ED1315	ED16	PREVMAR	NEVMAR
ED12	1.000				
ED1315	1.000	1.000			
ED16	1.000	1.000	1.000		
PREVMAR	1.000	1.000	1.000	1.000	
NEVMAR	1.000	1.000	1.000	1.000	1.000

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

ALD		
Category 1	0.946	8780.166
Category 2	0.054	501.834

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 12

Loglikelihood

H0 Value -6366.707
 H0 Scaling Correction Factor 1.8067
 for MLR

Information Criteria

Akaike (AIC)	12757.415
Bayesian (BIC)	12843.045
Sample-Size Adjusted BIC	12804.910
(n* = (n + 2) / 24)	

MODEL RESULTS

		Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
ALD	ON				
	SEXM	0.471	0.056	8.357	0.000
	AG3044	0.065	0.085	0.772	0.440
	AG4559	-0.034	0.067	-0.515	0.607
	AG60	-0.531	0.093	-5.694	0.000
	ED12	-0.124	0.095	-1.302	0.193
	ED1315	-0.124	0.085	-1.461	0.144
	ED16	-0.340	0.092	-3.672	0.000
	PREVMAR	0.255	0.070	3.652	0.000
	NEVMAR	0.039	0.077	0.506	0.613
Means					
	MDE	0.192	0.006	29.931	0.000
Thresholds					
	ALD\$1	1.719	0.105	16.320	0.000
Variances					
	MDE	0.155	0.004	39.242	0.000

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.438E-03
 (ratio of smallest to largest eigenvalue)

CONFIDENCE INTERVALS OF MODEL RESULTS

		Lower .5%	Lower 2.5%	Lower 5%	Estimate	Upper 5%	Upper 2.5%	Upper .5%
ALD	ON							
	SEXM	0.326	0.360	0.378	0.471	0.564	0.581	0.616
	AG3044	-0.153	-0.101	-0.074	0.065	0.205	0.231	0.283
	AG4559	-0.207	-0.166	-0.145	-0.034	0.076	0.097	0.138
	AG60	-0.772	-0.714	-0.685	-0.531	-0.378	-0.348	-0.291
	ED12	-0.369	-0.310	-0.280	-0.124	0.033	0.063	0.121
	ED1315	-0.344	-0.291	-0.264	-0.124	0.016	0.043	0.095
	ED16	-0.578	-0.521	-0.492	-0.340	-0.187	-0.158	-0.101
	PREVMAR	0.075	0.118	0.140	0.255	0.370	0.392	0.435
	NEVMAR	-0.160	-0.112	-0.088	0.039	0.166	0.190	0.237
Means								
	MDE	0.175	0.179	0.181	0.192	0.202	0.204	0.208

Thresholds

ALD\$1	1.448	1.513	1.546	1.719	1.893	1.926	1.991
--------	-------	-------	-------	-------	-------	-------	-------

Variances

MDE	0.145	0.147	0.148	0.155	0.161	0.163	0.165
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DIAGRAM INFORMATION

Use View Diagram under the Diagram menu in the Mplus Editor to view the diagram.
If running Mplus from the Mplus Diagrammer, the diagram opens automatically.

Diagram output

p:\asda3\replication mplus\chapter 8\c8 ex 8.1 outcome is ald, final model without interactions

Beginning Time: 14:44:38

Ending Time: 14:44:40

Elapsed Time: 00:00:02

TITLE: ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA FINAL MODEL OUTCOME IS ALD LINK LOGIT, NO INTS

DATA:

FILE IS "P:\asda3\replication mplus\ncsr.txt";

VARIABLE:

NAMES ARE

AGE CASEID DSM_S0 ED4CAT MAR3CAT MDE_OND NCSRWTLG NCSRWTSH OBESE6CA
REGION SECLUSTER SESTRAT SEX
SO_OND WKSTAT3C ag60 ag1829 ag3044 ag4559 ag4cat ald ed011 ed12 ed16
ed1315 married mde nevmar
numsecu prevmar racecat sexf sexm;

USEVARIABLES ARE SESTRAT NUMSECU NCSRWTLG AG3044 AG4559 AG60 SEXM ALD
ED12 ED1315 ED16 PREVMAR NEVMAR ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are ald ;

ANALYSIS:

type is complex;

estimator is mlr ;

link=logit ;

Model:

ald on

SEXM AG3044 AG4559 AG60 ED12 ED1315 ED16 PREVMAR NEVMAR ;

OUTPUT: cinterval ;

INPUT READING TERMINATED NORMALLY

ASDA3 ANALYSIS EXAMPLE 8.1 NCSR DATA FINAL MODEL LINK LOGIT, NO INTS

SUMMARY OF ANALYSIS

Number of groups	1
Number of observations	9282

Number of dependent variables	1
Number of independent variables	9
Number of continuous latent variables	0

Observed dependent variables

Binary and ordered categorical (ordinal)

ALD

Observed independent variables

AG3044	AG4559	AG60	SEXM	ED12	ED1315
ED16	PREVMAR	NEVMAR			

Variables with special functions

Stratification	SESTRAT
Cluster variable	NUMSECU
Weight variable	NCSRWTLG

Estimator	MLR
Information matrix	OBSERVED
Optimization Specifications for the Quasi-Newton Algorithm for Continuous Outcomes	
Maximum number of iterations	100
Convergence criterion	0.100D-05
Optimization Specifications for the EM Algorithm	
Maximum number of iterations	500
Convergence criteria	
Loglikelihood change	0.100D-02
Relative loglikelihood change	0.100D-05
Derivative	0.100D-02
Optimization Specifications for the M step of the EM Algorithm for Categorical Latent variables	
Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Optimization Specifications for the M step of the EM Algorithm for Censored, Binary or Ordered Categorical (Ordinal), Unordered Categorical (Nominal) and Count Outcomes	
Number of M step iterations	1
M step convergence criterion	0.100D-02
Basis for M step termination	ITERATION
Maximum value for logit thresholds	15
Minimum value for logit thresholds	-15
Minimum expected cell size for chi-square	0.100D-01
Maximum number of iterations for H1	2000
Convergence criterion for H1	0.100D-03
Optimization algorithm	EMA
Integration Specifications	
Type	STANDARD
Number of integration points	15
Dimensions of numerical integration	0
Adaptive quadrature	ON
Link	LOGIT
Cholesky	OFF

Input data file(s)
P:\asda3\replication mplus\ncsr.txt
Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of y missing data patterns	0
Number of u missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES

ALD			
Category 1	0.946		8780.166
Category 2	0.054		501.834

THE MODEL ESTIMATION TERMINATED NORMALLY

MODEL FIT INFORMATION

Number of Free Parameters 10

Loglikelihood

H0 Value	-1849.961
H0 Scaling Correction Factor for MLR	1.6507

Information Criteria

Akaike (AIC)	3719.921
Bayesian (BIC)	3791.279
Sample-Size Adjusted BIC (n* = (n + 2) / 24)	3759.501

MODEL RESULTS

		Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
ALD	ON				
	SEXM	0.998	0.119	8.379	0.000
	AG3044	0.146	0.178	0.821	0.412
	AG4559	-0.051	0.144	-0.352	0.725
	AG60	-1.120	0.212	-5.273	0.000
	ED12	-0.268	0.194	-1.386	0.166
	ED1315	-0.264	0.176	-1.502	0.133
	ED16	-0.736	0.197	-3.734	0.000
	PREVMAR	0.518	0.142	3.645	0.000
	NEVMAR	0.065	0.169	0.387	0.699

Thresholds

ALD\$1	3.124	0.225	13.869	0.000
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LOGISTIC REGRESSION ODDS RATIO RESULTS

ALD	ON	
	SEXM	2.713
	AG3044	1.158
	AG4559	0.951
	AG60	0.326
	ED12	0.765
	ED1315	0.768
	ED16	0.479
	PREVMAR	1.678
	NEVMAR	1.067

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix
(ratio of smallest to largest eigenvalue)

0.120E-01

CONFIDENCE INTERVALS OF MODEL RESULTS

	Lower .5%	Lower 2.5%	Lower 5%	Estimate	Upper 5%	Upper 2.5%	Upper .5%
ALD ON							
SEXM	0.691	0.765	0.802	0.998	1.194	1.231	1.305
AG3044	-0.313	-0.203	-0.147	0.146	0.439	0.495	0.605
AG4559	-0.421	-0.333	-0.287	-0.051	0.186	0.231	0.320
AG60	-1.668	-1.537	-1.470	-1.120	-0.771	-0.704	-0.573
ED12	-0.767	-0.648	-0.587	-0.268	0.050	0.111	0.231
ED1315	-0.718	-0.610	-0.554	-0.264	0.025	0.081	0.189
ED16	-1.244	-1.123	-1.061	-0.736	-0.412	-0.350	-0.228
PREVMAR	0.152	0.239	0.284	0.518	0.752	0.796	0.884
NEVMAR	-0.369	-0.265	-0.212	0.065	0.343	0.396	0.500
Thresholds							
ALD\$1	2.544	2.683	2.754	3.124	3.495	3.566	3.705

CONFIDENCE INTERVALS FOR THE LOGISTIC REGRESSION ODDS RATIO RESULTS

	Lower .5%	Lower 2.5%	Lower 5%	Estimate	Upper 5%	Upper 2.5%	Upper .5%
ALD ON							
SEXM	1.996	2.148	2.230	2.713	3.300	3.426	3.687
AG3044	0.732	0.816	0.864	1.158	1.552	1.641	1.831
AG4559	0.656	0.717	0.750	0.951	1.204	1.260	1.377
AG60	0.189	0.215	0.230	0.326	0.463	0.495	0.564
ED12	0.464	0.523	0.556	0.765	1.052	1.118	1.259
ED1315	0.488	0.544	0.575	0.768	1.026	1.084	1.208
ED16	0.288	0.325	0.346	0.479	0.662	0.705	0.796
PREVMAR	1.164	1.270	1.329	1.678	2.120	2.217	2.420
NEVMAR	0.691	0.767	0.809	1.067	1.409	1.486	1.649

DIAGRAM INFORMATION

Use View Diagram under the Diagram menu in the Mplus Editor to view the diagram.
If running Mplus from the Mplus Diagrammer, the diagram opens automatically.

Diagram output

p:\asda3\replication mplus\chapter 8\c8 ex 8.1 outcome is ald, final model without interactions

Beginning Time: 14:48:46

Ending Time: 14:48:48

Elapsed Time: 00:00:02