

CHAPTER 8 ASDA ANALYSIS EXAMPLES REPLICATION-MPLUS 5.21

GENERAL NOTES ABOUT ANALYSIS EXAMPLES REPLICATION

These examples are intended to provide guidance on how to use the commands/procedures for analysis of complex sample survey data and assume all data management and other preliminary work is done. The relevant syntax for the procedure of interest is shown first along with the associated output for that procedure(s). In some examples, there may be more than one block of syntax and in this case all syntax is first presented followed by the output produced.

In some software packages certain procedures or options are not available but we have made every attempt to demonstrate how to match the output produced by Stata 10+ in the textbook. Check the ASDA website for updates to the various software tools we cover.

NOTES ABOUT LOGISTIC REGRESSION ANALYSIS IN MPLUS 5.21

The analysis replication examples were all run using Mplus 5.21. Mplus is an advanced modeling tool and offers the ability to correctly account for complex sample survey data for all analytic techniques.

Mplus can perform nearly all of the modeling tasks presented in Chapter 8 of ASDA including logit and probit regression but not the Clog-log option. Some of the fine points of this tool are use of a unique cluster variable with a different value for each person in the data set, use of a SUBPOPULATION statement for subpopulation analyses, use of TYPE=COMPLEX and ESTIMATOR=MLR on the ANALYSIS command, and a MODELTEST statement for linear contrasts providing a Wald ChiSq test for selected parameter estimates. Please see the Mplus User's Guide for additional detail.

ANALYSIS EXAMPLE 8.1 BIVARIATE TESTING LOGISTIC REGRESSION

Mplus VERSION 5.21
MUTHEN & MUTHEN
04/09/2010 8:56 AM

INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: AGE

DATA:

FILE IS "F:\applied_analysis_book\Mplus\ncsr.txt";

VARIABLE:

NAMES ARE MAR3CAT ED4CAT NCSRWTSH NCSRWTLG SEX HHINC WKSTAT3C

SESTRAT SECLUSTER bmi mde sexf sexm ald

racecat povcat agecentered age29 ag4cat ed011 ed12 ed1315 ed16 black white hispanic

asianother age51 agecat revworkstatus numsecu ag29 ag44 ag59 ag60 prevmar nevmar ;

USEVARIABLES ARE NCSRWTLG SESTRAT NUMSECU mde ag44 ag59 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

ag44 (pag44)

ag59 (pag59)

ag60 (pag60) ;

Model test:

pag44=0 ;

pag59=0 ;

pag60=0 ;

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

AG44 AG59 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)

F:\applied_analysis_book\Mplus\ncsr.txt

Input data format FREE

SUMMARY OF DATA

Number of missing data patterns		1
Number of strata	42	
Number of clusters	84	

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

SUMMARY OF CATEGORICAL DATA PROPORTIONS

MDE

Category 1	0.808
Category 2	0.192

THE MODEL ESTIMATION TERMINATED NORMALLY

TESTS OF MODEL FIT

Wald Test of Parameter Constraints

Value	60.871
Degrees of Freedom	3
P-Value	0.0000

Loglikelihood

H0 Value	-4469.780
H0 Scaling Correction Factor for MLR	1.767

Information Criteria

Number of Free Parameters	4
Akaike (AIC)	8947.560
Bayesian (BIC)	8976.103
Sample-Size Adjusted BIC	8963.392
(n* = (n + 2) / 24)	

MODEL RESULTS

		Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE	ON				
	AG44	0.274	0.074	3.692	0.000
	AG59	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	
	AG44	1.316

AG59	1.275
AG60	0.552

QUALITY OF NUMERICAL RESULTS

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

Beginning Time: 08:56:53
Ending Time: 08:56:54
Elapsed Time: 00:00:01

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INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: SEX

DATA:

FILE IS "F:\applied_analysis_book\Mplus\ncsr.txt";

VARIABLE:

NAMES ARE MAR3CAT ED4CAT NCSRWTSH NCSRWTLG SEX HHINC WKSTAT3C

SESTRAT SECLUSTER bmi mde sexf sexm ald

racecat povcat agecentered age29 ag4cat ed011 ed12 ed1315 ed16 black white hispanic
asianother age51 agecat revworkstatus numsecu ag29 ag44 ag59 ag60 prevmar nevmar ;

USEVARIABLES ARE NCSRWTLG SESTRAT NUMSECU mde 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 (p1) ;

Model test:

p1=0 ;

ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: SEX

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)
F:\applied_analysis_book\Mplus\ncsr.txt
Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

SUMMARY OF CATEGORICAL DATA PROPORTIONS

MDE

Category 1	0.808
Category 2	0.192

THE MODEL ESTIMATION TERMINATED NORMALLY

TESTS OF MODEL FIT

Wald Test of Parameter Constraints

Value	44.359
Degrees of Freedom	1
P-Value	0.0000

Loglikelihood

HO Value -4496.281
HO Scaling Correction Factor 2.041
for MLR

Information Criteria

Number of Free Parameters 2
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)

Beginning Time: 09:00:43
Ending Time: 09:00:44
Elapsed Time: 00:00:01

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INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: ALC DEPENDENCE

DATA:

FILE IS "F:\applied_analysis_book\Mplus\ncsr.txt";

VARIABLE:

NAMES ARE MAR3CAT ED4CAT NCSRWTSH NCSRWTLG SEX HHINC WKSTAT3C

SESTRAT SECLUSTER bmi mde sexf sexm ald

racecat povcat agecentered age29 ag4cat ed011 ed12 ed1315 ed16 black white hispanic

asianother age51 agecat revworkstatus numsecu ag29 ag44 ag59 ag60 prevmar nevmar ;

USEVARIABLES ARE NCSRWTLG SESTRAT NUMSECU mde 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 ;

ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: ALC DEPENDENCE

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)
F:\applied_analysis_book\Mplus\ncsr.txt
Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

SUMMARY OF CATEGORICAL DATA PROPORTIONS

MDE	
Category 1	0.808
Category 2	0.192

THE MODEL ESTIMATION TERMINATED NORMALLY

TESTS OF MODEL FIT

Wald Test of Parameter Constraints

Value	106.144
Degrees of Freedom	1
P-Value	0.0000

Loglikelihood

H0 Value -4443.031
H0 Scaling Correction Factor 2.130
for MLR

Information Criteria

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

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)

Beginning Time: 09:02:35
Ending Time: 09:02:36
Elapsed Time: 00:00:01

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INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 8.1 NCSR DATA BIVARIATE TEST: EDUCATION

DATA:

FILE IS "F:\applied_analysis_book\Mplus\ncsr.txt";

VARIABLE:

NAMES ARE MAR3CAT ED4CAT NCSRWTSH NCSRWTLG SEX HHINC WKSTAT3C

SESTRAT SECLUSTER bmi mde sexf sexm ald

racecat povcat agecentered age29 ag4cat ed011 ed12 ed1315 ed16 black white hispanic
asianother age51 agecat revworkstatus numsecu ag29 ag44 ag59 ag60 prevmar nevmar ;

USEVARIABLES ARE NCSRWTLG SESTRAT NUMSECU mde 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 ;

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
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)
F:\applied_analysis_book\Mplus\ncsr.txt
Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

SUMMARY OF CATEGORICAL DATA PROPORTIONS

MDE	
Category 1	0.808
Category 2	0.192

THE MODEL ESTIMATION TERMINATED NORMALLY

TESTS OF MODEL FIT

Wald Test of Parameter Constraints

Value	12.090
Degrees of Freedom	3
P-Value	0.0071

Loglikelihood

H0 Value	-4528.475
H0 Scaling Correction Factor for MLR	1.579

Information Criteria

Number of Free Parameters	4
Akaike (AIC)	9064.951
Bayesian (BIC)	9093.494
Sample-Size Adjusted BIC	9080.783
(n* = (n + 2) / 24)	

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 0.267E-01
(ratio of smallest to largest eigenvalue)

Beginning Time: 09:04:05
Ending Time: 09:04:06
Elapsed Time: 00:00:01

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CHAPTER 8 ANALYSIS EXAMPLES

ANALYSIS EXAMPLE 8.1 LOGISTIC REGRESSION NCS-R DATA

Mplus VERSION 5.21
MUTHEN & MUTHEN
04/07/2010 11:32 AM

INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 8.1 NCSR DATA LOGISTIC REGRESSION

DATA:

FILE IS "F:\applied_analysis_book\Mplus\ncsr.txt";

VARIABLE:

NAMES ARE MAR3CAT ED4CAT NCSRWTSH NCSRWTLG SEX HHINC WKSTAT3C
SESTRAT SECLUSTR bmi mde sexf sexm ald
racecat povcat agecentered age29 ag4cat ed011 ed12 ed1315 ed16 black white hispanic
asianother age51 agecat revworkstatus numsecu ag29 ag44 ag59 ag60 prevmar neymar ;

USEVARIABLES ARE NCSRWTSH sexm sestrat numsecu ald mde ag44 ag59 ag60
ed12 ed1315 ed16 prevmar neymar ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on ag44 ag59 ag60 sexm ald ed12 ed1315 ed16 prevmar neymar ;

Output:

cint ;

ANALYSIS EXAMPLE 8.1 NCSR DATA LOGISTIC REGRESSION

SUMMARY OF ANALYSIS

Number of groups	1
Number of observations	9282
Number of dependent variables	2
Number of independent variables	10
Number of continuous latent variables	0

Observed dependent variables

Continuous
NCSRWTSH

Binary and ordered categorical (ordinal)
MDE

Observed independent variables

SEXM	ALD	AG44	AG59	AG60	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)
 F:\applied_analysis_book\Mplus\ncsr.txt
 Input data format FREE

SUMMARY OF DATA

Number of 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				
	NCSRWTSH	SEXM	ALD	AG44	AG59
NCSRWTSH	1.000				
SEXM	1.000	1.000			
ALD	1.000	1.000	1.000		
AG44	1.000	1.000	1.000	1.000	
AG59	1.000	1.000	1.000	1.000	1.000
AG60	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				
	AG60	ED12	ED1315	ED16	PREVMAR
AG60	1.000				
ED12	1.000	1.000			
ED1315	1.000	1.000	1.000		
ED16	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
	NEVMAR
NEVMAR	1.000

SUMMARY OF CATEGORICAL DATA PROPORTIONS

MDE
 Category 1 0.808
 Category 2 0.192

THE MODEL ESTIMATION TERMINATED NORMALLY

TESTS OF MODEL FIT

Loglikelihood

H0 Value -15288.769
H0 Scaling Correction Factor 62.326
for MLR

Information Criteria

Number of Free Parameters 13
Akaike (AIC) 30603.538
Bayesian (BIC) 30696.304
Sample-Size Adjusted BIC 30654.992
(n* = (n + 2) / 24)

MODEL RESULTS

		Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
MDE	ON				
	AG44	0.256	0.094	2.708	0.007
	AG59	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
Means					
	NCSRWTSH	1.261	0.107	11.827	0.000
Thresholds					
	MDE\$1	1.583	0.121	13.120	0.000
Variances					
	NCSRWTSH	0.626	0.229	2.728	0.006

LOGISTIC REGRESSION ODDS RATIO RESULTS

MDE	ON	
	AG44	1.291
	AG59	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 0.215E-02
(ratio of smallest to largest eigenvalue)

CONFIDENCE INTERVALS OF MODEL RESULTS

	Lower .5%	Lower 2.5%	Estimate	Upper 2.5%	Upper .5%
MDE					
ON					
AG44	0.013	0.071	0.256	0.441	0.499
AG59	-0.029	0.027	0.206	0.386	0.442
AG60	-1.040	-0.953	-0.676	-0.399	-0.312
SEXM	-0.776	-0.729	-0.577	-0.426	-0.378
ALD	1.027	1.122	1.424	1.726	1.821
ED12	-0.170	-0.111	0.079	0.269	0.329
ED1315	-0.009	0.048	0.231	0.413	0.470
ED16	-0.122	-0.054	0.163	0.380	0.448
PREVMAR	0.266	0.319	0.486	0.654	0.706
NEVMAR	-0.162	-0.096	0.116	0.327	0.393
Means					
NCSRWTSH	0.986	1.052	1.261	1.470	1.535
Thresholds					
MDE\$1	1.272	1.347	1.583	1.820	1.894
Variances					
NCSRWTSH	0.035	0.176	0.626	1.075	1.216

CONFIDENCE INTERVALS FOR THE LOGISTIC REGRESSION ODDS RATIO RESULTS

	Lower .5%	Lower 2.5%	Estimate	Upper 2.5%	Upper .5%
MDE					
ON					
AG44	1.013	1.073	1.291	1.554	1.647
AG59	0.971	1.027	1.229	1.471	1.556
AG60	0.354	0.386	0.509	0.671	0.732
SEXM	0.460	0.483	0.561	0.653	0.685
ALD	2.792	3.070	4.152	5.617	6.177
ED12	0.843	0.895	1.082	1.309	1.389
ED1315	0.991	1.049	1.259	1.511	1.600
ED16	0.885	0.948	1.177	1.462	1.565
PREVMAR	1.305	1.376	1.626	1.923	2.027
NEVMAR	0.850	0.909	1.123	1.387	1.482

Beginning Time: 11:32:27
 Ending Time: 11:32:29
 Elapsed Time: 00:00:02

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*NOTE NO GOF TEST IN MPLUS (NOT INCLUDED)

ANALYSIS EXAMPLE 8.1 INTERACTION TESTING OF SEX*OTHER PREDICTORS IN MODEL:

Mplus VERSION 5.21

MUTHEN & MUTHEN

04/09/2010 9:22 AM

INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 8.1 NCSR DATA LOGISTIC REGRESSION

DATA:

FILE IS "F:\applied_analysis_book\Mplus\ncsr.txt";

VARIABLE:

NAMES ARE MAR3CAT ED4CAT NCSRWTSH NCSRWTLG SEX HHINC WKSTAT3C

SESTRAT SECLUSTER bmi mde sexf sexm ald

racecat povcat agecentered age29 ag4cat ed011 ed12 ed1315 ed16 black white hispanic
asianother age51 agecat revworkstatus numsecu ag29 ag44 ag59 ag60 prevmar nevmar ;

USEVARIABLES ARE NCSRWTSH sexm sestrat numsecu ald mde ag44 ag59 ag60

ed12 ed1315 ed16 prevmar nevmar SAG44 SAG59 SAG60 SALD SED12 SED1315

SED16 SPREVMAR SNEVMAR ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

DEFINE:

SAG44=SEX*AG44 ;

SAG59=SEX*AG59 ;

SAG60=SEX*AG60 ;

SALD=SEX*ALD ;

SED12=SEX*ED12 ;

SED1315=SEX*ED1315 ;

SED16=SEX*ED16 ;

SPREVMAR=SEX*PREVMAR ;

SNEVMAR=SEX*NEVMAR ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on ag44 ag59 ag60 sexm ald ed12 ed1315 ed16 prevmar nevmar

SAG44 (P1)

SAG59 (P2)

SAG60 (P3)

SALD (P4)

SED12 (P5)

SED1315 (P6)

SED16 (P7)

SPREVMAR (P8)

SNEVMAR (P9) ;

MODEL TEST :

P1=0 ;

P2=0 ;

P3=0 ;

TESTS OF MODEL FIT

Wald Test of Parameter Constraints

Value 0.780

Degrees of Freedom 3

P-Value 0.8543

Loglikelihood

H0 Value -15285.778

H0 Scaling Correction Factor 37.553

for MLR

Information Criteria

Number of Free Parameters 22

Akaike (AIC) 30615.555

Bayesian (BIC) 30772.544

Sample-Size Adjusted BIC 30702.631

(n* = (n + 2) / 24)

INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 8.1 NCSR DATA LOGISTIC REGRESSION

DATA:

FILE IS "F:\applied_analysis_book\Mplus\ncsr.txt";

VARIABLE:

NAMES ARE MAR3CAT ED4CAT NCSRWTSH NCSRWTLG SEX HHINC WKSTAT3C

SESTRAT SECLUSTER bmi mde sexf sexm ald

racecat povcat agecentered age29 ag4cat ed011 ed12 ed1315 ed16 black white hispanic

asianother age51 agecat revworkstatus numsecu ag29 ag44 ag59 ag60 prevmar neymar ;

USEVARIABLES ARE NCSRWTSH sexm sestrat numsecu ald mde ag44 ag59 ag60

ed12 ed1315 ed16 prevmar neymar SAG44 SAG59 SAG60 SALD SED12 SED1315

SED16 SPREVMAR SNEVMAR ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

DEFINE:

SAG44=SEXM*AG44 ;

SAG59=SEXM*AG59 ;

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 ag44 ag59 ag60 sexm ald ed12 ed1315 ed16 prevmar neymar

SAG44 (P1)

SAG59 (P2)

SAG60 (P3)

SALD (P4)

SED12 (P5)

SED1315 (P6)

SED16 (P7)

SPREVMAR (P8)

SNEVMAR (P9) ;

MODEL TEST:

P4=0 ;

TESTS OF MODEL FIT

Wald Test of Parameter Constraints

Value	0.684
Degrees of Freedom	1
P-Value	0.4080

Loglikelihood

H0 Value	-15285.778
H0 Scaling Correction Factor for MLR	37.553

Information Criteria

Number of Free Parameters	22
Akaike (AIC)	30615.555
Bayesian (BIC)	30772.544
Sample-Size Adjusted BIC	30702.631

(n* = (n + 2) / 24)

INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 8.1 NCSR DATA LOGISTIC REGRESSION

DATA:

FILE IS "F:\applied_analysis_book\Mplus\ncsr.txt";

VARIABLE:

NAMES ARE MAR3CAT ED4CAT NCSRWTSH NCSRWTLG SEX HHINC WKSTAT3C

SESTRAT SECLUSTER bmi mde sexf sexm ald

racecat povcat agecentered age29 ag4cat ed011 ed12 ed1315 ed16 black white hispanic

asianother age51 agecat revworkstatus numsecu ag29 ag44 ag59 ag60 prevmar nevmar ;

USEVARIABLES ARE NCSRWTSH sexm sestrat numsecu ald mde ag44 ag59 ag60

ed12 ed1315 ed16 prevmar nevmar SAG44 SAG59 SAG60 SALD SED12 SED1315

SED16 SPREVMAR SNEVMAR ;

missing are . ;

WEIGHT IS NCSRWTLg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

DEFINE:

SAG44=SEX*AG44 ;

SAG59=SEX*AG59 ;

SAG60=SEX*AG60 ;

SALD=SEX*ALD ;

SED12=SEX*ED12 ;

SED1315=SEX*ED1315 ;

SED16=SEX*ED16 ;

SPREVMAR=SEX*PREVMAR ;

SNEVMAR=SEX*NEVMAR ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on ag44 ag59 ag60 sexm ald ed12 ed1315 ed16 prevmar nevmar

SAG44 (P1)

SAG59 (P2)

SAG60 (P3)

SALD (P4)

SED12 (P5)

SED1315 (P6)

SED16 (P7)

SPREVMAR (P8)

SNEVMAR (P9) ;

MODEL TEST:

P5=0 ;

P6=0 ;

P7=0 ;

TESTS OF MODEL FIT

Wald Test of Parameter Constraints

Value 0.395

Degrees of Freedom 3

P-Value 0.9412

Loglikelihood

H0 Value -15285.778

H0 Scaling Correction Factor 37.553

for MLR

Information Criteria

Number of Free Parameters 22

Akaike (AIC) 30615.555

Bayesian (BIC) 30772.544

Sample-Size Adjusted BIC 30702.631

(n* = (n + 2) / 24)

INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 8.1 NCSR DATA LOGISTIC REGRESSION

DATA:

FILE IS "F:\applied_analysis_book\Mplus\ncsr.txt";

VARIABLE:

NAMES ARE MAR3CAT ED4CAT NCSRWTSH NCSRWTLG SEX HHINC WKSTAT3C

SESTRAT SECLUSTER bmi mde sexf sexm ald

racecat povcat agecentered age29 ag4cat ed011 ed12 ed1315 ed16 black white hispanic
asianother age51 agecat revworkstatus numsecu ag29 ag44 ag59 ag60 prevmar nevmar ;

USEVARIABLES ARE NCSRWTSH sexm sestrat numsecu ald mde ag44 ag59 ag60

ed12 ed1315 ed16 prevmar nevmar SAG44 SAG59 SAG60 SALD SED12 SED1315

SED16 SPREVMAR SNEVMAR ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat ;

cluster is numsecu ;

categorical are mde ;

DEFINE:

SAG44=SEX*AG44 ;

SAG59=SEX*AG59 ;

SAG60=SEX*AG60 ;

SALD=SEX*ALD ;

SED12=SEX*ED12 ;

SED1315=SEX*ED1315 ;

SED16=SEX*ED16 ;

SPREVMAR=SEX*PREVMAR ;

SNEVMAR=SEX*NEVMAR ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

mde on ag44 ag59 ag60 sexm ald ed12 ed1315 ed16 prevmar nevmar

SAG44 (P1)

SAG59 (P2)

SAG60 (P3)

SALD (P4)

SED12 (P5)

SED1315 (P6)

SED16 (P7)

SPREVMAR (P8)

SNEVMAR (P9) ;

MODEL TEST:

P8=0 ;

P9=0 ;

TESTS OF MODEL FIT

Wald Test of Parameter Constraints

Value	1.567
Degrees of Freedom	2
P-Value	0.4567

Loglikelihood

H0 Value	-15285.778
H0 Scaling Correction Factor for MLR	37.553

Information Criteria

Number of Free Parameters	22
Akaike (AIC)	30615.555
Bayesian (BIC)	30772.544
Sample-Size Adjusted BIC	30702.631
(n* = (n + 2) / 24)	

LOGIT MODEL

Mplus VERSION 5.21
MUTHEN & MUTHEN
04/07/2010 11:57 AM

INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 8.2 NCSR DATA LOGIT REGRESSION

DATA:
FILE IS "F:\applied_analysis_book\Mplus\ncsr.txt";

VARIABLE:
NAMES ARE MAR3CAT ED4CAT NCSRWTSH NCSRWTLG SEX HHINC WKSTAT3C
SESTRAT SECLUSTR bmi mde sexf sexm ald
racecat povcat agecentered age29 ag4cat ed011 ed12 ed1315 ed16 black white hispanic
asianother age51 agecat revworkstatus numsecu ag29 ag44 ag59 ag60 prevmar nevmar ;

USEVARIABLES ARE NCSRWTLG sexm sestrat numsecu ald ag44 ag59 ag60
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 ;

Model:
ald on ag44 ag59 ag60 sexm ed12 ed1315 ed16 prevmar nevmar ;

ANALYSIS EXAMPLE 8.2 NCSR DATA LOGIT REGRESSION

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					
SEXM	AG44	AG59	AG60	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)
F:\applied_analysis_book\Mplus\ncsr.txt
Input data format FREE

SUMMARY OF DATA

Number of missing data patterns	1
Number of strata	42
Number of clusters	84

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

SUMMARY OF CATEGORICAL DATA PROPORTIONS

ALD	
Category 1	0.946
Category 2	0.054

THE MODEL ESTIMATION TERMINATED NORMALLY

TESTS OF MODEL FIT

Loglikelihood

HO Value -1849.961
 HO Scaling Correction Factor 1.651
 for MLR

Information Criteria

Number of Free Parameters 10
 Akaike (AIC) 3719.921
 Bayesian (BIC) 3791.279
 Sample-Size Adjusted BIC 3759.501
 ($n^* = (n + 2) / 24$)

MODEL RESULTS

	Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
ALD ON				
AG44	0.146	0.178	0.821	0.412
AG59	-0.051	0.144	-0.352	0.725
AG60	-1.120	0.212	-5.273	0.000
SEXM	0.998	0.119	8.379	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

LOGISTIC REGRESSION ODDS RATIO RESULTS

ALD ON	
AG44	1.158
AG59	0.951
AG60	0.326
SEXM	2.713
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 0.120E-01
 (ratio of smallest to largest eigenvalue)

Beginning Time: 11:57:56
 Ending Time: 11:57:58
 Elapsed Time: 00:00:02

PROBIT MODEL

Mplus VERSION 5.21
MUTHEN & MUTHEN
04/07/2010 11:59 AM

INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 8.2 NCSR DATA PROBIT REGRESSION

DATA:

FILE IS "F:\applied_analysis_book\Mplus\ncsr.txt";

VARIABLE:

NAMES ARE MAR3CAT ED4CAT NCSRWTSH NCSRWTLG SEX HHINC WKSTAT3C
SESTRAT SECLUSTER bmi mde sexf sexm ald
racecat povcat agecentered age29 ag4cat ed011 ed12 ed1315 ed16 black white hispanic
asianother age51 agecat revworkstatus numsecu ag29 ag44 ag59 ag60 prevmar neymar ;

USEVARIABLES ARE NCSRWTLG sexm sestrat numsecu ald ag44 ag59 ag60
ed12 ed1315 ed16 prevmar neymar ;

missing are . ;

WEIGHT IS NCSRWTlg ;

stratification is sestrat;

cluster is numsecu ;

categorical are ald ;

ANALYSIS:

type is complex;

Model:

ald on ag44 ag59 ag60 sexm ed12 ed1315 ed16 prevmar neymar ;

ANALYSIS EXAMPLE 8.2 NCSR DATA PROBIT REGRESSION

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

SEXM	AG44	AG59	AG60	ED12	ED1315
ED16	PREVMAR	NEVMAR			

Variables with special functions

Stratification	SESTRAT
Cluster variable	NUMSECU
Weight variable	NCSRWTLG

Estimator	WLSMV
Maximum number of iterations	1000
Convergence criterion	0.500D-04
Maximum number of steepest descent iterations	20
Maximum number of iterations for H1	2000
Convergence criterion for H1	0.100D-03
Parameterization	DELTA

Input data file(s)
F:\applied_analysis_book\Mplus\ncsr.txt

Input data format FREE

SUMMARY OF DATA

Number of 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

	Covariance Coverage ALD
ALD	1.000

SUMMARY OF CATEGORICAL DATA PROPORTIONS

ALD	
Category 1	0.946
Category 2	0.054

THE MODEL ESTIMATION TERMINATED NORMALLY

TESTS OF MODEL FIT

Chi-Square Test of Model Fit

Value	0.000*
Degrees of Freedom	0**
P-Value	0.0000

* The chi-square value for MLM, MLMV, MLR, ULSMV, WLSM and WLSMV cannot be used for chi-square difference tests. MLM, MLR and WLSM chi-square difference testing is described in the Mplus Technical Appendices at www.statmodel.com. See chi-square difference testing in the index of the Mplus User's Guide.

** The degrees of freedom for MLMV, ULSMV and WLSMV are estimated according to a formula given in the Mplus Technical Appendices at www.statmodel.com. See degrees of freedom in the index of the Mplus User's Guide.

Chi-Square Test of Model Fit for the Baseline Model

Value	132.792
Degrees of Freedom	9
P-Value	0.0000

CFI/TLI

CFI	1.000
TLI	1.000

Number of Free Parameters 10

RMSEA (Root Mean Square Error Of Approximation)

Estimate 0.000

WRMR (Weighted Root Mean Square Residual)

Value 0.013

MODEL RESULTS

	Estimate	S.E.	Est./S.E.	Two-Tailed P-Value
ALD ON				
AG44	0.065	0.080	0.810	0.418
AG59	-0.034	0.066	-0.517	0.605
AG60	-0.529	0.095	-5.563	0.000
SEXM	0.472	0.056	8.434	0.000
ED12	-0.123	0.097	-1.263	0.207
ED1315	-0.124	0.087	-1.427	0.154
ED16	-0.338	0.096	-3.505	0.000
PREVMAR	0.255	0.070	3.658	0.000
NEVMAR	0.039	0.074	0.525	0.600

Thresholds

ALD\$1	1.718	0.101	16.997	0.000
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R-SQUARE

Observed Variable	Estimate	Residual Variance
ALD	0.100	1.000

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.306E+00
(ratio of smallest to largest eigenvalue)

Beginning Time: 11:59:51
Ending Time: 11:59:53
Elapsed Time: 00:00:02

*NOTE THAT CLOG-LOG MODEL IS NOT AVAILABLE IN MPLUS