

CHAPTER 7 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 LINEAR 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 offers some graphical ability but not the full complement of regression diagnostic tools available in Stata. This type of graphing could be done by saving regression results, creating new variables and graphing in another software package. We do not demonstrate how to do this type of work; see the Mplus documentation for guidance on this approach.

Mplus can perform all of the modeling tasks presented in Chapter 7 of ASDA. 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 7.5: BIVARIATE TESTING OF PREDICTORS OF BLOOD PRESSURE NHANES DATA

Mplus VERSION 5.21
MUTHEN & MUTHEN
04/07/2010 9:37 AM

INPUT INSTRUCTIONS

TITLE:EXAMPLE 7.5 ANALYSIS EXAMPLES REPLICATION NHANES BIVARIATE TEST: RACE/ETH
DATA:

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

VARIABLE:

NAMES ARE RIAGENDR RIDAGEYR RIDRETH1 WTMEC2YR SDMVPSU SDMVSTRA BPXSY1 BPXDI1
irregular male female edcat age agecent marcat married prevmar nevmar act
meanbpxsy meanbpxdi pre_hibp
bp_cat ag1829 ag3044 ag4559 ag60 mex othhis white black other bpxdi1_1
age18p oldblack age51
age45 agec agecsq actdaily strata_one rtime30days activeage18p offset
numsecu;

USEVARIABLES ARE bpxdi1_1 white othhis black other wtmec2yr numsecu sdmvstra ;
missing are . ;
WEIGHT IS wtmec2yr ;
stratification is sdmvstra ;
cluster is numsecu ;
subpopulation = (age18p eq 1) ;

ANALYSIS:

type is complex;
estimator is mlr ;

Model:

bpxdi1_1 on othhis white black other ;

EXAMPLE 7.5 ANALYSIS EXAMPLES REPLICATION NHANES BIVARIATE TEST: RACE/ETH

SUMMARY OF ANALYSIS

Number of groups 1
 Number of observations 5563

Number of dependent variables 1
 Number of independent variables 4
 Number of continuous latent variables 0

Observed dependent variables

Continuous
 BPXDI1_1

Observed independent variables

WHITE OTHHIS BLACK OTHER

Variables with special functions

Stratification SDMVSTRA
 Cluster variable NUMSECU
 Weight variable WTMEC2YR

Estimator MLR
 Information matrix OBSERVED
 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

Input data file(s)

F:\applied_analysis_book\Mplus\nhanes.txt

Input data format FREE

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
 Scaling Correction Factor 1.000
 for MLR

* 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.

Chi-Square Test of Model Fit for the Baseline Model

Value 16.690
 Degrees of Freedom 4
 P-Value 0.0022

CFI/TLI

CFI 1.000
 TLI 1.000

Loglikelihood

H0 Value -19209.451
H0 Scaling Correction Factor 1.802
for MLR
H1 Value -19209.451
H1 Scaling Correction Factor 1.802
for MLR

Information Criteria

Number of Free Parameters 6
Akaïke (AIC) 38430.901
Bayesian (BIC) 38470.645
Sample-Size Adjusted BIC 38451.578
(n* = (n + 2) / 24)

RMSEA (Root Mean Square Error Of Approximation)

Estimate 0.000
90 Percent C.I. 0.000 0.000
Probability RMSEA <= .05 0.000

SRMR (Standardized Root Mean Square Residual)

Value 0.000

MODEL RESULTS

| | Estimate | S.E. | Est./S.E. | Two-Tailed P-Value |
|--------------------|----------|-------|-----------|-----------------------|
| BPXD11_1 ON | | | | |
| OTHHis | 1.592 | 1.109 | 1.436 | 0.151 |
| WHITE | 2.428 | 0.554 | 4.379 | 0.000 |
| BLACK | 3.728 | 0.753 | 4.949 | 0.000 |
| OTHER | 1.785 | 1.030 | 1.733 | 0.083 |
| Intercepts | | | | |
| BPXD11_1 | 68.300 | 0.412 | 165.587 | 0.000 |
| Residual Variances | | | | |
| BPXD11_1 | 151.094 | 4.499 | 33.581 | 0.000 |

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.150E-04
(ratio of smallest to largest eigenvalue)

Beginning Time: 09:37:00
Ending Time: 09:37:02
Elapsed Time: 00:00:02

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ANALYSIS EXAMPLE 7.5 BIVARIATE TESTING OF MARITAL STATUS NHANES DATA

Mplus VERSION 5.21
MUTHEN & MUTHEN
04/07/2010 9:45 AM

INPUT INSTRUCTIONS

TITLE:EXAMPLE 7.5 ANALYSIS EXAMPLES REPLICATION NHANES BIVARIATE TEST: MARITAL STATUS
DATA:

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

VARIABLE:

NAMES ARE RIAGENDR RIDAGEYR RIDRETH1 WTMEC2YR SDMVPSU SDMVSTRA BPXSY1 BPXDI1
irregular male female edcat age agecent marcat married prevmar neymar act
meanbpxsy meanbpxdi pre_hibp
bp_cat ag1829 ag3044 ag4559 ag60 mex othhis white black other bpxdi1_1
age18p oldblack age51
age45 agec agecsq actdaily strata_one rtime30days activeage18p offset
numsecu;

USEVARIABLES ARE bpxdi1_1 prevmar neymar wtmecl2yr numsecu sdmvstra ;
missing are . ;
WEIGHT IS wtmecl2yr ;
stratification is sdmvstra ;
cluster is numsecu ;
subpopulation = (age18p eq 1) ;

ANALYSIS:

type is complex;
estimator is mlr ;

Model:

bpxdi1_1 on prevmar neymar ;

EXAMPLE 7.5 ANALYSIS EXAMPLES REPLICATION NHANES BIVARIATE TEST: MARITAL STATUS

SUMMARY OF ANALYSIS

Number of groups 1
Number of observations 5559

Number of dependent variables 1
Number of independent variables 2
Number of continuous latent variables 0

Observed dependent variables

Continuous
BPXDI1_1

Observed independent variables
PREVMAR NEVMAR

Variables with special functions

Stratification SDMVSTRA
Cluster variable NUMSECU
Weight variable WTMEC2YR

Estimator MLR
Information matrix OBSERVED
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

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

Input data format FREE

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 |
| Scaling Correction Factor for MLR | 1.000 |

* 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.

Chi-Square Test of Model Fit for the Baseline Model

| | |
|--------------------|--------|
| Value | 40.477 |
| Degrees of Freedom | 2 |
| P-Value | 0.0000 |

CFI/TLI

| | |
|-----|-------|
| CFI | 1.000 |
| TLI | 1.000 |

Loglikelihood

| | |
|---|------------|
| H0 Value | -24044.673 |
| H0 Scaling Correction Factor for MLR | 2.488 |
| H1 Value | -24044.673 |
| H1 Scaling Correction Factor for MLR | 2.488 |

Information Criteria

| | |
|--|-----------|
| Number of Free Parameters | 4 |
| Akaike (AIC) | 48097.346 |
| Bayesian (BIC) | 48123.839 |
| Sample-Size Adjusted BIC ($n^* = (n + 2) / 24$) | 48111.128 |

RMSEA (Root Mean Square Error Of Approximation)

| | |
|--------------------------|-------------|
| Estimate | 0.000 |
| 90 Percent C.I. | 0.000 0.000 |
| Probability RMSEA <= .05 | 0.000 |

SRMR (Standardized Root Mean Square Residual)

| | |
|-------|-------|
| Value | 0.000 |
|-------|-------|

MODEL RESULTS

| | Estimate | S.E. | Est./S.E. | Two-Tailed P-Value |
|--------------------|----------|-------|-----------|-----------------------|
| BPXDI1_1 ON | | | | |
| PREVMAR | -0.073 | 0.681 | -0.108 | 0.914 |
| NEVMAR | -4.386 | 0.574 | -7.640 | 0.000 |
| Intercepts | | | | |
| BPXDI1_1 | 71.393 | 0.469 | 152.346 | 0.000 |
| Residual Variances | | | | |
| BPXDI1_1 | 149.020 | 4.753 | 31.352 | 0.000 |

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.107E-03
(ratio of smallest to largest eigenvalue)

Beginning Time: 09:45:02
Ending Time: 09:45:03
Elapsed Time: 00:00:01

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ANALYSIS EXAMPLE 7.5 BIVARIATE TESTING OF GENDER NHANES DATA

INPUT INSTRUCTIONS

TITLE:EXAMPLE 7.5 ANALYSIS EXAMPLES REPLICATION NHANES BIVARIATE TEST: GENDER

DATA:

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

VARIABLE:

NAMES ARE RIAGENDR RIDAGEYR RIDRETH1 WTMEC2YR SDMVPSU SDMVSTRA BPXSY1 BPXDI1
irregular male female edcat age agecent marcat married prevmar nevmar act
meanbpxsy meanbpxdi pre_hibp
bp_cat ag1829 ag3044 ag4559 ag60 mex othhis white black other bpxdi1_1
age18p oldblack age51
age45 agec agecsq actdaily strata_one rtime30days activeage18p offset
numsecu;

USEVARIABLES ARE bpxdi1_1 female wtmec2yr numsecu sdmvstra ;

missing are . ;

WEIGHT IS wtmec2yr ;

stratification is sdmvstra ;

cluster is numsecu ;

subpopulation = (age18p eq 1) ;

ANALYSIS:

type is complex;

estimator is mlr ;

Model:

bpxdi1_1 on female ;

EXAMPLE 7.5 ANALYSIS EXAMPLES REPLICATION NHANES BIVARIATE TEST: GENDER

SUMMARY OF ANALYSIS

Number of groups 1
Number of observations 5563

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

Observed dependent variables

Continuous
BPXDI1_1

Observed independent variables
FEMALE

Variables with special functions

Stratification SDMVSTRA
Cluster variable NUMSECU
Weight variable WTMEC2YR

Estimator MLR
Information matrix OBSERVED
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

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

Input data format FREE

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 |
| Scaling Correction Factor for MLR | 1.000 |

* 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.

Chi-Square Test of Model Fit for the Baseline Model

| | |
|--------------------|--------|
| Value | 44.745 |
| Degrees of Freedom | 1 |
| P-Value | 0.0000 |

CFI/TLI

| | |
|-----|-------|
| CFI | 1.000 |
| TLI | 1.000 |

Loglikelihood

| | |
|---|------------|
| H0 Value | -23084.308 |
| H0 Scaling Correction Factor for MLR | 2.335 |
| H1 Value | -23084.308 |
| H1 Scaling Correction Factor for MLR | 2.335 |

Information Criteria

| | |
|--|-----------|
| Number of Free Parameters | 3 |
| Akaike (AIC) | 46174.615 |
| Bayesian (BIC) | 46194.487 |
| Sample-Size Adjusted BIC ($n^* = (n + 2) / 24$) | 46184.954 |

RMSEA (Root Mean Square Error Of Approximation)

| | |
|--------------------------|-------------|
| Estimate | 0.000 |
| 90 Percent C.I. | 0.000 0.000 |
| Probability RMSEA <= .05 | 0.000 |

SRMR (Standardized Root Mean Square Residual)

| | |
|-------|-------|
| Value | 0.000 |
|-------|-------|

MODEL RESULTS

| | Estimate | S.E. | Est./S.E. | Two-Tailed P-Value |
|--------------------------------|----------|-------|-----------|-----------------------|
| BPXDI1_1 ON FEMALE | -2.844 | 0.379 | -7.512 | 0.000 |
| Intercepts BPXDI1_1 | 72.069 | 0.421 | 171.371 | 0.000 |
| Residual Variances BPXDI1_1 | 149.758 | 4.663 | 32.118 | 0.000 |

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.389E-03
(ratio of smallest to largest eigenvalue)

Beginning Time: 10:17:08
Ending Time: 10:17:09
Elapsed Time: 00:00:01

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EXAMPLE 7.5 ANALYSIS EXAMPLE TEST OF AGE

Mplus VERSION 5.21
MUTHEN & MUTHEN
04/07/2010 10:19 AM

INPUT INSTRUCTIONS

TITLE:EXAMPLE 7.5 ANALYSIS EXAMPLES REPLICATION NHANES BIVARIATE TEST: AGE (CENTERED)

DATA:

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

VARIABLE:

NAMES ARE RIAGENDR RIDAGEYR RIDRETH1 WTMEC2YR SDMVPSU SDMVSTRA BPXSY1 BPXDI1
irregular male female edcat age agecent marcat married prevmar nevmar act
meanbpxsy meanbpxdi pre_hibp
bp_cat ag1829 ag3044 ag4559 ag60 mex othhis white black other bpxdi1_1
age18p oldblack age51
age45 agec agecsq actdaily strata_one rtime30days activeage18p offset
numsecu;

USEVARIABLES ARE bpxdi1_1 agecent wtmecc2yr numsecu sdmvstra ;
missing are . ;
WEIGHT IS wtmecc2yr ;
stratification is sdmvstra ;
cluster is numsecu ;
subpopulation = (age18p eq 1) ;

ANALYSIS:

type is complex;
estimator is mlr ;

Model:

bpxdi1_1 on agecent ;

EXAMPLE 7.5 ANALYSIS EXAMPLES REPLICATION NHANES BIVARIATE TEST: AGE (CENTERED)

SUMMARY OF ANALYSIS

| | |
|------------------------|------|
| Number of groups | 1 |
| Number of observations | 5563 |

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

Observed dependent variables

Continuous
BPXDI1_1

Observed independent variables
AGECENT

Variables with special functions

| | |
|------------------|----------|
| Stratification | SDMVSTRA |
| Cluster variable | NUMSECU |
| Weight variable | WTMEC2YR |

| | |
|------------------------------|-----------|
| Estimator | MLR |
| Information matrix | OBSERVED |
| 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

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

Input data format FREE

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 |
| Scaling Correction Factor for MLR | 1.000 |

* 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.

Chi-Square Test of Model Fit for the Baseline Model

| | |
|--------------------|--------|
| Value | 6.760 |
| Degrees of Freedom | 1 |
| P-Value | 0.0093 |

CFI/TLI

| | |
|-----|-------|
| CFI | 1.000 |
| TLI | 1.000 |

Loglikelihood

| | |
|---|------------|
| H0 Value | -42893.433 |
| H0 Scaling Correction Factor for MLR | 3.405 |
| H1 Value | -42893.433 |
| H1 Scaling Correction Factor for MLR | 3.405 |

Information Criteria

| | |
|--|-----------|
| Number of Free Parameters | 3 |
| Akaike (AIC) | 85792.865 |
| Bayesian (BIC) | 85812.737 |
| Sample-Size Adjusted BIC ($n^* = (n + 2) / 24$) | 85803.204 |

RMSEA (Root Mean Square Error Of Approximation)

| | |
|--------------------------|-------------|
| Estimate | 0.000 |
| 90 Percent C.I. | 0.000 0.000 |
| Probability RMSEA <= .05 | 0.000 |

SRMR (Standardized Root Mean Square Residual)

| | |
|-------|-------|
| Value | 0.000 |
|-------|-------|

MODEL RESULTS

| | Estimate | S.E. | Est./S.E. | Two-Tailed P-Value |
|--------------------|----------|-------|-----------|-----------------------|
| BPXDI1_1 ON | | | | |
| AGECENT | 0.057 | 0.021 | 2.774 | 0.006 |
| Intercepts | | | | |
| BPXDI1_1 | 70.615 | 0.350 | 201.945 | 0.000 |
| Residual Variances | | | | |
| BPXDI1_1 | 150.800 | 4.517 | 33.387 | 0.000 |

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.151E-01
 (ratio of smallest to largest eigenvalue)

Beginning Time: 10:19:35
 Ending Time: 10:19:36
 Elapsed Time: 00:00:01

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ANALYSIS EXAMPLE 7.5 UNWEIGHTED OLS REGRESSION (NO WEIGHTS OR DESIGN CORRECTION)

INPUT INSTRUCTIONS

TITLE:EXAMPLE 7.5 ANALYSIS EXAMPLES REPLICATION NHANES UNWEIGHTED LINEAR REGRESSION

DATA:

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

VARIABLE:

NAMES ARE RIAGENDR RIDAGEYR RIDRETH1 WTMEC2YR SDMVPSU SDMVSTRA BPXSY1 BPXDI1
irregular male female edcat age agecent marcat married prevmar nevmar act
meanbpxsy meanbpxdi pre_hibp
bp_cat ag1829 ag3044 ag4559 ag60 mex othhis white black other bpxdi1_1
age18p oldblack age51
age45 agec agecsq actdaily strata_one rtime30days activeage18p offset
numsecu;

USEVARIABLES ARE bpxdi1_1 othhis white black other prevmar nevmar female
agecent ;
missing are . ;
useobservations = (age18p eq 1) ;

Model:

bpxdi1_1 on othhis white black other prevmar nevmar female agecent;

EXAMPLE 7.5 ANALYSIS EXAMPLES REPLICATION NHANES UNWEIGHTED LINEAR REGRESSION

SUMMARY OF ANALYSIS

| | |
|---------------------------------------|------|
| Number of groups | 1 |
| Number of observations | 5563 |
| Number of dependent variables | 1 |
| Number of independent variables | 8 |
| Number of continuous latent variables | 0 |

Observed dependent variables

Continuous

BPXDI1_1

Observed independent variables

| | | | | | |
|--------|---------|-------|-------|---------|--------|
| OTHHIS | WHITE | BLACK | OTHER | PREVMAR | NEVMAR |
| FEMALE | AGECENT | | | | |

| | |
|---|-----------|
| Estimator | ML |
| Information matrix | OBSERVED |
| 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 |

Input data file(s)

F:\applied_analysis_book\Mplus\nhanes.txt

Input data format FREE

SUMMARY OF DATA

Number of missing data patterns 4

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

PROPORTION OF DATA PRESENT

| | Covariance Coverage | | | | |
|----------|---------------------|--------|-------|-------|-------|
| | BPXDI1_1 | OTHHIS | WHITE | BLACK | OTHER |
| BPXDI1_1 | 0.823 | | | | |
| OTHHIS | 0.823 | 1.000 | | | |
| WHITE | 0.823 | 1.000 | 1.000 | | |
| BLACK | 0.823 | 1.000 | 1.000 | 1.000 | |
| OTHER | 0.823 | 1.000 | 1.000 | 1.000 | 1.000 |
| PREVMAR | 0.823 | 0.999 | 0.999 | 0.999 | 0.999 |
| NEVMAR | 0.823 | 0.999 | 0.999 | 0.999 | 0.999 |
| FEMALE | 0.823 | 1.000 | 1.000 | 1.000 | 1.000 |
| AGECENT | 0.823 | 1.000 | 1.000 | 1.000 | 1.000 |

| | Covariance Coverage | | | |
|---------|---------------------|--------|--------|---------|
| | PREVMAR | NEVMAR | FEMALE | AGECENT |
| PREVMAR | 0.999 | | | |
| NEVMAR | 0.999 | 0.999 | | |
| FEMALE | 0.999 | 0.999 | 1.000 | |
| AGECENT | 0.999 | 0.999 | 1.000 | 1.000 |

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 |

Chi-Square Test of Model Fit for the Baseline Model

| | |
|--------------------|---------|
| Value | 283.276 |
| Degrees of Freedom | 8 |
| P-Value | 0.0000 |

CFI/TLI

| | |
|-----|-------|
| CFI | 1.000 |
| TLI | 1.000 |

Loglikelihood

| | |
|----------|------------|
| H0 Value | -53704.053 |
| H1 Value | -53704.053 |

Information Criteria

| | |
|---------------------------|------------|
| Number of Free Parameters | 10 |
| Akaike (AIC) | 107428.107 |

Bayesian (BIC) 107494.346
 Sample-Size Adjusted BIC 107462.569
 (n* = (n + 2) / 24)

RMSEA (Root Mean Square Error Of Approximation)

Estimate 0.000
 90 Percent C.I. 0.000 0.000
 Probability RMSEA <= .05 0.000

SRMR (Standardized Root Mean Square Residual)

Value 0.000

MODEL RESULTS

| | Estimate | S.E. | Est./S.E. | Two-Tailed P-Value |
|--------------------|----------|-------|-----------|-----------------------|
| BPXDI1_1 ON | | | | |
| OTHHIS | 1.898 | 1.124 | 1.688 | 0.091 |
| WHITE | 1.678 | 0.491 | 3.418 | 0.001 |
| BLACK | 4.509 | 0.563 | 8.009 | 0.000 |
| OTHER | 2.314 | 1.004 | 2.306 | 0.021 |
| PREVMAR | 0.327 | 0.522 | 0.627 | 0.531 |
| NEVMAR | -4.217 | 0.510 | -8.274 | 0.000 |
| FEMALE | -3.417 | 0.374 | -9.133 | 0.000 |
| AGECENT | 0.039 | 0.011 | 3.397 | 0.001 |
| Intercepts | | | | |
| BPXDI1_1 | 69.679 | 0.464 | 150.203 | 0.000 |
| Residual Variances | | | | |
| BPXDI1_1 | 155.659 | 3.252 | 47.859 | 0.000 |

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.209E-04
 (ratio of smallest to largest eigenvalue)

Beginning Time: 10:27:00
 Ending Time: 10:27:01
 Elapsed Time: 00:00:01

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ANALYSIS EXAMPLE 7.5 WEIGHTED LINEAR REGRESSION BUT NO COMPLEX SAMPLE CORRECTION

Mplus VERSION 5.21
MUTHEN & MUTHEN
04/07/2010 10:33 AM

INPUT INSTRUCTIONS

TITLE:EXAMPLE 7.5 ANALYSIS EXAMPLES REPLICATION NHANES WEIGHTED/NO DESIGN LINEAR REGRESSIO
DATA:

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

VARIABLE:

NAMES ARE RIAGENDR RIDAGEYR RIDRETH1 WTMEC2YR SDMVPSU SDMVSTRA BPXSY1 BPXDI1
irregular male female edcat age agecent marcat married prevmar nevmar act
meanbpxsy meanbpxdi pre_hibp
bp_cat ag1829 ag3044 ag4559 ag60 mex othhis white black other bpxdi1_1
age18p oldblack age51
age45 agec agecsq actdaily strata_one rtime30days activeage18p offset
numsecu;

USEVARIABLES ARE bpxdi1_1 othhis white black other prevmar nevmar female
agecent wtmecc2yr ;

missing are . ;

WEIGHT IS wtmecc2yr ;

USEOBSERVATIONS = (age18p eq 1) ;

ANALYSIS:

estimator is mlr ;

Model:

bpxdi1_1 on othhis white black other prevmar nevmar female agecent;

EXAMPLE 7.5 ANALYSIS EXAMPLES REPLICATION NHANES WEIGHTED/NO DESIGN LINEAR REGRESSION

SUMMARY OF ANALYSIS

| | |
|---------------------------------------|------|
| Number of groups | 1 |
| Number of observations | 5563 |
| Number of dependent variables | 1 |
| Number of independent variables | 8 |
| Number of continuous latent variables | 0 |

Observed dependent variables

Continuous

BPXDI1_1

Observed independent variables

| | | | | | |
|--------|---------|-------|-------|---------|--------|
| OTHHIS | WHITE | BLACK | OTHER | PREVMAR | NEVMAR |
| FEMALE | AGECENT | | | | |

Variables with special functions

Weight variable WTMEC2YR

| | |
|---|-----------|
| Estimator | MLR |
| Information matrix | OBSERVED |
| 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 |

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

Input data format FREE

SUMMARY OF DATA

Number of missing data patterns 4

COVARIANCE COVERAGE OF DATA

Minimum covariance coverage value 0.100

PROPORTION OF DATA PRESENT

| | Covariance Coverage | | | | |
|----------|---------------------|--------|-------|-------|-------|
| | BPXDI1_1 | OTHHIS | WHITE | BLACK | OTHER |
| BPXDI1_1 | 0.823 | | | | |
| OTHHIS | 0.823 | 1.000 | | | |
| WHITE | 0.823 | 1.000 | 1.000 | | |
| BLACK | 0.823 | 1.000 | 1.000 | 1.000 | |
| OTHER | 0.823 | 1.000 | 1.000 | 1.000 | 1.000 |
| PREVMAR | 0.823 | 0.999 | 0.999 | 0.999 | 0.999 |
| NEVMAR | 0.823 | 0.999 | 0.999 | 0.999 | 0.999 |
| FEMALE | 0.823 | 1.000 | 1.000 | 1.000 | 1.000 |
| AGECENT | 0.823 | 1.000 | 1.000 | 1.000 | 1.000 |

| | Covariance Coverage | | | |
|---------|---------------------|--------|--------|---------|
| | PREVMAR | NEVMAR | FEMALE | AGECENT |
| PREVMAR | 0.999 | | | |
| NEVMAR | 0.999 | 0.999 | | |
| FEMALE | 0.999 | 0.999 | 1.000 | |
| AGECENT | 0.999 | 0.999 | 1.000 | 1.000 |

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 |
| Scaling Correction Factor for MLR | 1.000 |

* 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.

Chi-Square Test of Model Fit for the Baseline Model

| | |
|--------------------|---------|
| Value | 137.430 |
| Degrees of Freedom | 8 |
| P-Value | 0.0000 |

CFI/TLI

| | |
|-----|-------|
| CFI | 1.000 |
| TLI | 1.000 |

Loglikelihood

| | |
|---|------------|
| H0 Value | -51008.727 |
| H0 Scaling Correction Factor for MLR | 1.507 |
| H1 Value | -51008.727 |
| H1 Scaling Correction Factor for MLR | 1.507 |

Information Criteria

| | |
|---------------------------|------------|
| Number of Free Parameters | 10 |
| Akaike (AIC) | 102037.454 |
| Bayesian (BIC) | 102103.693 |
| Sample-Size Adjusted BIC | 102071.916 |
| (n* = (n + 2) / 24) | |

RMSEA (Root Mean Square Error Of Approximation)

| | |
|--------------------------|-------------|
| Estimate | 0.000 |
| 90 Percent C.I. | 0.000 0.000 |
| Probability RMSEA <= .05 | 0.000 |

SRMR (Standardized Root Mean Square Residual)

| | |
|-------|-------|
| Value | 0.000 |
|-------|-------|

MODEL RESULTS

| | Estimate | S.E. | Est./S.E. | Two-Tailed P-Value |
|--------------------|----------|-------|-----------|-----------------------|
| BPXDI1_1 ON | | | | |
| OTHHS | 1.788 | 1.307 | 1.368 | 0.171 |
| WHITE | 2.194 | 0.518 | 4.234 | 0.000 |
| BLACK | 4.410 | 0.611 | 7.218 | 0.000 |
| OTHER | 1.961 | 1.039 | 1.888 | 0.059 |
| PREVMAR | 0.017 | 0.662 | 0.026 | 0.979 |
| NEVMAR | -4.356 | 0.635 | -6.861 | 0.000 |
| FEMALE | -3.014 | 0.440 | -6.853 | 0.000 |
| AGECENT | 0.017 | 0.015 | 1.137 | 0.256 |
| Intercepts | | | | |
| BPXDI1_1 | 70.685 | 0.488 | 144.737 | 0.000 |
| Residual Variances | | | | |
| BPXDI1_1 | 145.835 | 4.480 | 32.556 | 0.000 |

QUALITY OF NUMERICAL RESULTS

| | |
|--|-----------|
| Condition Number for the Information Matrix (ratio of smallest to largest eigenvalue) | 0.138E-04 |
|--|-----------|

Beginning Time: 10:33:35

Ending Time: 10:33:36

ANALYSIS EXAMPLE 7.5 MODEL USING WEIGHTS AND COMPLEX SAMPLE DESIGN VARIABLES WITH AGE SQUARED ADDED

Mplus VERSION 5.21
MUTHEN & MUTHEN
04/07/2010 10:50 AM

INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 7.5 NHANES DATA WITH AGE AND AGE SQUARED
DATA:

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

VARIABLE:

NAMES ARE RIAGENDR RIDAGEYR RIDRETH1 WTMEC2YR SDMVPSU SDMVSTRA BPXSY1 BPXD11
irregular male female edcat age agecent marcat married prevmar nevmar act
meanbpxsy meanbpxdi pre_hibp
bp_cat ag1829 ag3044 ag4559 ag60 mex othhis white black other bpxdi1_1
age18p oldblack age51
age45 agec agecsq actdaily strata_one rtime30days activeage18p offset
numsecu;

USEVARIABLES ARE bpxdi1_1 white othhis black other prevmar nevmar agec agecsq
wtmec2yr numsecu sdmvstra female ;
missing are . ;
WEIGHT IS wtmec2yr ;
stratification is sdmvstra ;
cluster is numsecu ;
subpopulation = (age18p eq 1) ;

ANALYSIS:

type is complex;
estimator is mlr ;

MODEL:

bpxdi1_1 on othhis white black other prevmar nevmar female agec agecsq ;

OUTPUT:

CINT ;

SUMMARY OF ANALYSIS

Number of groups 1
Number of observations 5563

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

Observed dependent variables

Continuous
BPXDI1_1

Observed independent variables

WHITE OTHHIS BLACK OTHER PREVMAR NEVMAR
AGEC AGECSQ FEMALE

Variables with special functions

Stratification SDMVSTRA
Cluster variable NUMSECU
Weight variable WTMEC2YR

Estimator MLR
Information matrix OBSERVED
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

Input data file(s)

F:\applied_analysis_book\Mplus\nhanes.txt

Input data format FREE

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
Scaling Correction Factor 1.000
for MLR

* 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.

Chi-Square Test of Model Fit for the Baseline Model

Value 462.653
Degrees of Freedom 9
P-Value 0.0000

CFI/TLI

CFI 1.000
TLI 1.000

Loglikelihood

H0 Value -90559.791
 H0 Scaling Correction Factor 1.736
 for MLR
 H1 Value -90559.791
 H1 Scaling Correction Factor 1.736
 for MLR

Information Criteria

Number of Free Parameters 11
 Akaike (AIC) 181141.583
 Bayesian (BIC) 181214.446
 Sample-Size Adjusted BIC 181179.491
 (n* = (n + 2) / 24)

RMSEA (Root Mean Square Error Of Approximation)

Estimate 0.000
 90 Percent C.I. 0.000 0.000
 Probability RMSEA <= .05 0.000

SRMR (Standardized Root Mean Square Residual)

Value 0.000

MODEL RESULTS

| | Estimate | S.E. | Est./S.E. | Two-Tailed P-Value |
|--------------------|----------|-------|-----------|-----------------------|
| BPXDI1_1 ON | | | | |
| OTHHis | 1.191 | 1.086 | 1.096 | 0.273 |
| WHITE | 1.780 | 0.631 | 2.823 | 0.005 |
| BLACK | 3.466 | 0.779 | 4.451 | 0.000 |
| OTHER | 1.190 | 0.934 | 1.274 | 0.203 |
| PREVMAR | 1.041 | 0.622 | 1.674 | 0.094 |
| NEVMAR | -0.343 | 0.582 | -0.590 | 0.555 |
| FEMALE | -2.737 | 0.338 | -8.095 | 0.000 |
| AGEC | 0.125 | 0.015 | 8.499 | 0.000 |
| AGECSQ | -0.012 | 0.001 | -16.576 | 0.000 |
| Intercepts | | | | |
| BPXDI1_1 | 73.864 | 0.459 | 161.098 | 0.000 |
| Residual Variances | | | | |
| BPXDI1_1 | 131.499 | 4.199 | 31.316 | 0.000 |

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.797E-07
 (ratio of smallest to largest eigenvalue)

CONFIDENCE INTERVALS OF MODEL RESULTS

| | Lower .5% | Lower 2.5% | Estimate | Upper 2.5% | Upper .5% |
|-------------|-----------|------------|----------|------------|-----------|
| BPXDI1_1 ON | | | | | |
| OTHHis | -1.607 | -0.938 | 1.191 | 3.319 | 3.988 |

| | | | | | |
|---------|--------|--------|--------|--------|--------|
| WHITE | 0.156 | 0.544 | 1.780 | 3.017 | 3.405 |
| BLACK | 1.460 | 1.940 | 3.466 | 4.992 | 5.472 |
| OTHER | -1.216 | -0.641 | 1.190 | 3.022 | 3.597 |
| PREVMAR | -0.561 | -0.178 | 1.041 | 2.259 | 2.642 |
| NEVMAR | -1.842 | -1.484 | -0.343 | 0.798 | 1.156 |
| FEMALE | -3.608 | -3.400 | -2.737 | -2.074 | -1.866 |
| AGEC | 0.087 | 0.096 | 0.125 | 0.154 | 0.163 |
| AGECSQ | -0.014 | -0.014 | -0.012 | -0.011 | -0.011 |

Intercepts

| | | | | | |
|----------|--------|--------|--------|--------|--------|
| BPXDI1_1 | 72.683 | 72.966 | 73.864 | 74.763 | 75.045 |
|----------|--------|--------|--------|--------|--------|

Residual Variances

| | | | | | |
|----------|---------|---------|---------|---------|---------|
| BPXDI1_1 | 120.683 | 123.269 | 131.499 | 139.729 | 142.315 |
|----------|---------|---------|---------|---------|---------|

Beginning Time: 10:50:15

Ending Time: 10:50:17

Elapsed Time: 00:00:02

ANALYSIS EXAMPLE 7.5 WEIGHTED/COMPLEX SAMPLE CORRECTED MODEL WITH RACE INTERACTIONS AND TEST OF INTERACTIONS

Mplus VERSION 5.21
MUTHEN & MUTHEN
04/09/2010 8:20 AM

INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 7.5 NHANES DATA WITH TEST OF RACE INTERACTIONS

DATA:

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

VARIABLE:

NAMES ARE RIAGENDR RIDAGEYR RIDRETH1 WTMEC2YR SDMVPSU SDMVSTRA BPXSY1 BPXDI1
irregular male female edcat age agecent marcat married prevmar nevmar act
meanbpxsy meanbpxdi pre_hibp
bp_cat ag1829 ag3044 ag4559 ag60 mex othhis white black other bpxdi1_1
age18p oldblack age51
age45 agec agecsq actdaily strata_one rtime30days activeage18p offset
numsecu;

USEVARIABLES ARE bpxdi1_1 white othhis black other prevmar nevmar agec agecsq
wtmec2yr numsecu sdmvstra female othhisagec blackagec otheragec whiteagec
othhisagecsq blackagecsq otheragecsq whiteagecsq ;
missing are . ;
WEIGHT IS wtmec2yr ;
stratification is sdmvstra ;
cluster is numsecu ;
subpopulation = (age18p eq 1) ;

define:

othhisagec = othhis*agec ;
blackagec= black*agec ;
otheragec=other*agec ;
whiteagec=white*agec ;
othhisagecsq = othhis*agecsq ;
blackagecsq= black*agecsq ;
otheragecsq=other*agecsq ;
whiteagecsq=white*agecsq ;

ANALYSIS:

type is complex;
estimator is mlr ;

Model:

bpxdi1_1 on othhis white black other prevmar nevmar female agec agecsq
othhisagec (p1)
whiteagec (p2)
blackagec (p3)
otheragec (p4)
othhisagecsq (p5)
whiteagecsq (p6)
blackagecsq (p7)
otheragecsq (p8) ;

Model Test:

p1=0 ;
p2=0 ;
p3=0 ;
p4=0 ;
p5=0 ;
p6=0 ;
p7=0 ;
p8=0 ;

ANALYSIS EXAMPLE 7.5 NHANES DATA WITH TEST OF RACE INTERACTIONS

SUMMARY OF ANALYSIS

| | |
|---------------------------------------|------|
| Number of groups | 1 |
| Number of observations | 5563 |
| Number of dependent variables | 1 |
| Number of independent variables | 17 |
| Number of continuous latent variables | 0 |

Observed dependent variables

Continuous
BPXDI1_1

Observed independent variables

| | | | | | |
|----------|----------|----------|----------|----------|----------|
| WHITE | OTHHIS | BLACK | OTHER | PREVMAR | NEVMAR |
| AGEC | AGECSQ | FEMALE | OTHHISAG | BLACKAGE | OTHERAGE |
| WHITEAGE | OTHHISAG | BLACKAGE | OTHERAGE | WHITEAGE | |

Variables with special functions

| | |
|------------------|----------|
| Stratification | SDMVSTRA |
| Cluster variable | NUMSECU |
| Weight variable | WTMEC2YR |

| | |
|---|-----------|
| Estimator | MLR |
| Information matrix | OBSERVED |
| 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 |

Input data file(s)

F:\applied_analysis_book\Mplus\nhanes.txt

Input data format FREE

THE MODEL ESTIMATION TERMINATED NORMALLY

THE STANDARD ERRORS OF THE MODEL PARAMETER ESTIMATES MAY NOT BE TRUSTWORTHY FOR SOME PARAMETERS DUE TO A NON-POSITIVE DEFINITE FIRST-ORDER DERIVATIVE PRODUCT MATRIX. THIS MAY BE DUE TO THE STARTING VALUES BUT MAY ALSO BE AN INDICATION OF MODEL NONIDENTIFICATION. THE CONDITION NUMBER IS 0.282D-17. PROBLEM INVOLVING PARAMETER 16.

THIS IS MOST LIKELY DUE TO HAVING MORE PARAMETERS THAN THE NUMBER OF CLUSTERS MINUS THE NUMBER OF STRATA WITH MORE THAN ONE CLUSTER.

TESTS OF MODEL FIT

Chi-Square Test of Model Fit

| | |
|--------------------------------------|--------|
| Value | 0.000* |
| Degrees of Freedom | 0 |
| P-Value | 0.0000 |
| Scaling Correction Factor for MLR | 1.000 |

* 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.

Chi-Square Test of Model Fit for the Baseline Model

| | |
|--------------------|---------|
| Value | 565.631 |
| Degrees of Freedom | 17 |
| P-Value | 0.0000 |

CFI/TLI

| | |
|-----|-------|
| CFI | 1.000 |
| TLI | 1.000 |

Wald Test of Parameter Constraints

| | |
|--------------------|--------|
| Value | 14.728 |
| Degrees of Freedom | 8 |
| P-Value | 0.0647 |

Loglikelihood

| | |
|---|-------------|
| H0 Value | -276664.579 |
| H0 Scaling Correction Factor for MLR | 1.407 |
| H1 Value | -276664.579 |
| H1 Scaling Correction Factor for MLR | 1.407 |

Information Criteria

| | |
|--|------------|
| Number of Free Parameters | 19 |
| Akaike (AIC) | 553367.158 |
| Bayesian (BIC) | 553493.012 |
| Sample-Size Adjusted BIC ($n^* = (n + 2) / 24$) | 553432.636 |

RMSEA (Root Mean Square Error Of Approximation)

| | |
|--------------------------|-------------|
| Estimate | 0.000 |
| 90 Percent C.I. | 0.000 0.000 |
| Probability RMSEA <= .05 | 0.000 |

SRMR (Standardized Root Mean Square Residual)

| | |
|-------|-------|
| Value | 0.000 |
|-------|-------|

MODEL RESULTS

| | Estimate | S.E. | Est./S.E. | Two-Tailed P-Value |
|--------------------|----------|-------|-----------|-----------------------|
| BPXDI1_1 ON | | | | |
| OTHHIS | 0.609 | 1.252 | 0.487 | 0.627 |
| WHITE | 1.421 | 0.566 | 2.512 | 0.012 |
| BLACK | 3.024 | 0.917 | 3.299 | 0.001 |
| OTHER | 0.708 | 1.180 | 0.600 | 0.549 |
| PREVMAR | 0.990 | 0.624 | 1.585 | 0.113 |
| NEVMAR | -0.336 | 0.586 | -0.573 | 0.567 |
| FEMALE | -2.737 | 0.343 | -7.987 | 0.000 |
| AGEC | 0.134 | 0.031 | 4.359 | 0.000 |
| AGECSQ | -0.014 | 0.001 | -11.990 | 0.000 |
| OTHHISAGEC | 0.067 | 0.078 | 0.866 | 0.387 |
| WHITEAGEC | -0.013 | 0.040 | -0.334 | 0.739 |
| BLACKAGEC | 0.041 | 0.037 | 1.124 | 0.261 |
| OTHERAGEC | -0.091 | 0.053 | -1.710 | 0.087 |
| OTHHISAGECS | 0.004 | 0.003 | 1.164 | 0.245 |
| WHITEAGECS | 0.001 | 0.001 | 0.980 | 0.327 |
| BLACKAGECS | 0.002 | 0.002 | 1.172 | 0.241 |
| OTHERAGECS | 0.000 | 0.003 | 0.070 | 0.944 |
| Intercepts | | | | |
| BPXDI1_1 | 74.227 | 0.466 | 159.182 | 0.000 |
| Residual Variances | | | | |
| BPXDI1_1 | 131.268 | 4.254 | 30.857 | 0.000 |

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.216E-07
 (ratio of smallest to largest eigenvalue)

ANALYSIS EXAMPLE 7.5 COMPLEX SAMPLE CORRECTED MODEL WITH GENDER * AGE INTERACTIONS

Mplus VERSION 5.21
MUTHEN & MUTHEN
04/09/2010 8:23 AM

INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 7.5 NHANES DATA WITH TEST OF GENDER BY AGE
INTERACTIONS

DATA:

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

VARIABLE:

NAMES ARE RIAGENDR RIDAGEYR RIDRETH1 WTMEC2YR SDMVPSU SDMVSTRA BPXSY1 BPXDI1
irregular male female edcat age agecent marcat married prevmar nevmar act
meanbpxsy meanbpxdi pre_hibp
bp_cat ag1829 ag3044 ag4559 ag60 mex othhis white black other bpxdi1_1
age18p oldblack age51
age45 agec agecsq actdaily strata_one rtime30days activeage18p offset
numsecu;

USEVARIABLES ARE bpxdi1_1 white othhis black other prevmar nevmar agec agecsq
wtmec2yr numsecu sdmvstra female femaleagec femaleagecsq ;
missing are . ;
WEIGHT IS wtmec2yr ;
stratification is sdmvstra ;
cluster is numsecu ;
subpopulation = (age18p eq 1) ;

define:

femaleagec=female*agec ;
femaleagecsq=female*agecsq ;

ANALYSIS:

type is complex;
estimator is mlr ;

Model:

bpxdi1_1 on othhis white black other prevmar nevmar female agec agecsq
femaleagec (pfagec)
femaleagecsq (pfagesq) ;

model test:

pfagec=0 ;
pfagesq=0 ;

ANALYSIS EXAMPLE 7.5 NHANES DATA WITH TEST OF GENDER BY AGE INTERACTIONS

SUMMARY OF ANALYSIS

| | |
|---------------------------------------|------|
| Number of groups | 1 |
| Number of observations | 5563 |
| Number of dependent variables | 1 |
| Number of independent variables | 11 |
| Number of continuous latent variables | 0 |

Observed dependent variables

Continuous
BPXDI1_1

Observed independent variables

| | | | | | |
|-------|--------|--------|----------|----------|--------|
| WHITE | OTHHIS | BLACK | OTHER | PREVMAR | NEVMAR |
| AGEC | AGECSQ | FEMALE | FEMALEAG | FEMALEAG | |

Variables with special functions

| | |
|------------------|----------|
| Stratification | SDMVSTRA |
| Cluster variable | NUMSECU |
| Weight variable | WTMEC2YR |

| | |
|---|-----------|
| Estimator | MLR |
| Information matrix | OBSERVED |
| 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 |

Input data file(s)

F:\applied_analysis_book\Mplus\nhanes.txt

Input data format FREE

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 |
| Scaling Correction Factor for MLR | 1.000 |

* 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.

Chi-Square Test of Model Fit for the Baseline Model

| | |
|--------------------|---------|
| Value | 441.254 |
| Degrees of Freedom | 11 |
| P-Value | 0.0000 |

CFI/TLI

| | |
|-----|-------|
| CFI | 1.000 |
| TLI | 1.000 |

Wald Test of Parameter Constraints

| | |
|--------------------|--------|
| Value | 3.770 |
| Degrees of Freedom | 2 |
| P-Value | 0.1518 |

Loglikelihood

| | |
|---|-------------|
| H0 Value | -146658.294 |
| H0 Scaling Correction Factor for MLR | 1.772 |
| H1 Value | -146658.294 |
| H1 Scaling Correction Factor for MLR | 1.772 |

Information Criteria

| | |
|--|------------|
| Number of Free Parameters | 13 |
| Akaike (AIC) | 293342.587 |
| Bayesian (BIC) | 293428.698 |
| Sample-Size Adjusted BIC ($n^* = (n + 2) / 24$) | 293387.388 |

RMSEA (Root Mean Square Error Of Approximation)

| | |
|--------------------------|-------------|
| Estimate | 0.000 |
| 90 Percent C.I. | 0.000 0.000 |
| Probability RMSEA <= .05 | 0.000 |

SRMR (Standardized Root Mean Square Residual)

| | |
|-------|-------|
| Value | 0.000 |
|-------|-------|

MODEL RESULTS

| | Estimate | S.E. | Est./S.E. | Two-Tailed P-Value |
|--------------------|----------|-------|-----------|-----------------------|
| BPXDI1_1 ON | | | | |
| OTHHS | 1.201 | 1.096 | 1.096 | 0.273 |
| WHITE | 1.796 | 0.632 | 2.842 | 0.004 |
| BLACK | 3.493 | 0.777 | 4.495 | 0.000 |
| OTHER | 1.209 | 0.933 | 1.296 | 0.195 |
| PREVMAR | 0.907 | 0.652 | 1.391 | 0.164 |
| NEVMAR | -0.347 | 0.585 | -0.593 | 0.553 |
| FEMALE | -3.269 | 0.718 | -4.554 | 0.000 |
| AGEC | 0.118 | 0.019 | 6.089 | 0.000 |
| AGECSQ | -0.013 | 0.001 | -10.491 | 0.000 |
| FEMALEAGEC | 0.013 | 0.028 | 0.479 | 0.632 |
| FEMALEAGEC | 0.002 | 0.002 | 1.104 | 0.270 |
| Intercepts | | | | |
| BPXDI1_1 | 74.152 | 0.573 | 129.366 | 0.000 |
| Residual Variances | | | | |
| BPXDI1_1 | 131.369 | 4.280 | 30.691 | 0.000 |

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.577E-07
(ratio of smallest to largest eigenvalue)

Beginning Time: 08:23:08
Ending Time: 08:23:10
Elapsed Time: 00:00:02

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ANALYSIS EXAMPLE 7.5 FINAL MODEL WITHOUT INTERACTIONS

Mplus VERSION 5.21
MUTHEN & MUTHEN
04/07/2010 11:17 AM

INPUT INSTRUCTIONS

TITLE: ANALYSIS EXAMPLE 7.5 NHANES DATA SURVEY ADJUSTED FINAL MODEL

DATA:

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

VARIABLE:

NAMES ARE RIAGENDR RIDAGEYR RIDRETH1 WTMEC2YR SDMVPSU SDMVSTRA BPXSY1 BPXDI1
irregular male female edcat age agecent marcat married prevmar nevmar act
meanbpxsy meanbpxdi pre_hibp
bp_cat ag1829 ag3044 ag4559 ag60 mex othhis white black other bpxdi1_1
age18p oldblack age51
age45 agec agecsq actdaily strata_one rtime30days activeage18p offset
numsecu;

USEVARIABLES ARE bpxdi1_1 white othhis black other prevmar nevmar agec agecsq
wtmec2yr numsecu sdmvstra female ;
missing are . ;
WEIGHT IS wtme2yr ;
stratification is sdmvstra ;
cluster is numsecu ;
subpopulation = (age18p eq 1) ;

ANALYSIS:

type is complex;
estimator is mlr ;

Model:

bpxdi1_1 on othhis white black other prevmar nevmar female agec agecsq ;

ANALYSIS EXAMPLE 7.5 NHANES DATA SURVEY ADJUSTED FINAL MODEL

SUMMARY OF ANALYSIS

| | |
|---------------------------------------|------|
| Number of groups | 1 |
| Number of observations | 5563 |
| Number of dependent variables | 1 |
| Number of independent variables | 9 |
| Number of continuous latent variables | 0 |

Observed dependent variables

Continuous
BPXDI1_1

Observed independent variables

| | | | | | |
|-------|--------|--------|-------|---------|--------|
| WHITE | OTHHIS | BLACK | OTHER | PREVMAR | NEVMAR |
| AGEC | AGECSQ | FEMALE | | | |

Variables with special functions

| | |
|------------------|----------|
| Stratification | SDMVSTRA |
| Cluster variable | NUMSECU |
| Weight variable | WTMEC2YR |

| | |
|---|-----------|
| Estimator | MLR |
| Information matrix | OBSERVED |
| 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 |

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

Input data format FREE

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 |
| Scaling Correction Factor for MLR | 1.000 |

* 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.

Chi-Square Test of Model Fit for the Baseline Model

| | |
|--------------------|---------|
| Value | 462.653 |
| Degrees of Freedom | 9 |
| P-Value | 0.0000 |

CFI/TLI

| | |
|-----|-------|
| CFI | 1.000 |
| TLI | 1.000 |

Loglikelihood

| | |
|---|------------|
| H0 Value | -90559.791 |
| H0 Scaling Correction Factor for MLR | 1.736 |
| H1 Value | -90559.791 |
| H1 Scaling Correction Factor for MLR | 1.736 |

Information Criteria

| | |
|---|------------|
| Number of Free Parameters | 11 |
| Akaike (AIC) | 181141.583 |
| Bayesian (BIC) | 181214.446 |
| Sample-Size Adjusted BIC (n* = (n + 2) / 24) | 181179.491 |

RMSEA (Root Mean Square Error Of Approximation)

| | |
|--------------------------|-------------|
| Estimate | 0.000 |
| 90 Percent C.I. | 0.000 0.000 |
| Probability RMSEA <= .05 | 0.000 |

SRMR (Standardized Root Mean Square Residual)

Value 0.000

MODEL RESULTS

| | Estimate | S.E. | Est./S.E. | Two-Tailed P-Value |
|--------------------|----------|-------|-----------|-----------------------|
| BPXDI1_1 ON | | | | |
| OTHHS | 1.191 | 1.086 | 1.096 | 0.273 |
| WHITE | 1.780 | 0.631 | 2.823 | 0.005 |
| BLACK | 3.466 | 0.779 | 4.451 | 0.000 |
| OTHER | 1.190 | 0.934 | 1.274 | 0.203 |
| PREVMAR | 1.041 | 0.622 | 1.674 | 0.094 |
| NEVMAR | -0.343 | 0.582 | -0.590 | 0.555 |
| FEMALE | -2.737 | 0.338 | -8.095 | 0.000 |
| AGEC | 0.125 | 0.015 | 8.499 | 0.000 |
| AGECSQ | -0.012 | 0.001 | -16.576 | 0.000 |
| Intercepts | | | | |
| BPXDI1_1 | 73.864 | 0.459 | 161.098 | 0.000 |
| Residual Variances | | | | |
| BPXDI1_1 | 131.499 | 4.199 | 31.316 | 0.000 |

QUALITY OF NUMERICAL RESULTS

Condition Number for the Information Matrix 0.797E-07
(ratio of smallest to largest eigenvalue)

Beginning Time: 11:17:24
Ending Time: 11:17:26
Elapsed Time: 00:00:02

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