

Interdisciplinary Statistics

GENERALIZED LATENT VARIABLE MODELING

Multilevel, Longitudinal,
and Structural Equation Models



Anders Skrondal
Sophia Rabe-Hesketh



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Generalized Latent Variable Modeling Multilevel Longitudinal And Structural Equation Models

Peter Congdon



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Generalized Latent Variable Modeling Anders Skrondal, Sophia Rabe-Hesketh, 2004-05-11 This book unifies and extends latent variable models including multilevel or generalized linear mixed models longitudinal or panel models item response or factor models latent class or finite mixture models and structural equation models Following a gentle introduction to latent variable modeling the authors clearly explain and contrast a wide range of estimation and prediction methods from biostatistics psychometrics econometrics and statistics They present exciting and realistic applications that demonstrate how researchers can use latent variable modeling to solve concrete problems in areas as diverse as medicine economics and psychology The examples considered include many nonstandard response types such as ordinal nominal count and survival data Joint modeling of mixed responses such as survival and longitudinal data is also illustrated Numerous displays figures and graphs make the text vivid and easy to read About the authors Anders Skrondal is Professor and Chair in Social Statistics Department of Statistics London School of Economics UK Sophia Rabe Hesketh is a Professor of Educational Statistics at the Graduate School of Education and Graduate Group in Biostatistics University of California Berkeley USA

Generalized Latent Variable Modeling Anders Skrondal, Sophia Rabe-Hesketh, 2004-05-11 This book unifies and extends latent variable models including multilevel or generalized linear mixed models longitudinal or panel models item response or factor models latent class or finite mixture models and structural equation models Following a gentle introduction to latent variable modeling the authors clearly explain and contrast a wide range of estimation and prediction methods from biostatistics psychometrics econometrics and statistics They present exciting and realistic applications that demonstrate how researchers can use latent variable modeling to solve concrete problems in areas as diverse as medicine economics and psychology The examples considered include many nonstandard response types such as ordinal nominal count and survival data Joint modeling of mixed responses such as survival and longitudinal data is also illustrated Numerous displays figures and graphs make the text vivid and easy to read About the authors Anders Skrondal is Professor and Chair in Social Statistics Department of Statistics London School of Economics UK Sophia Rabe Hesketh is a Professor of Educational Statistics at the Graduate School of Education and Graduate Group in Biostatistics University of California Berkeley USA

Random Effect and Latent Variable Model Selection David Dunson, 2010-03-18 Random Effect and Latent Variable Model Selection In recent years there has been a dramatic increase in the collection of multivariate and correlated data in a wide variety of elds For example it is now standard pr tice to routinely collect many response variables on each individual in a study The different variables may correspond to repeated measurements over time to a battery of surrogates for one or more latent traits or to multiple types of outcomes having an unknown dependence structure Hierarchical models that incorporate subje speci c parameters are one of the most widely used tools for analyzing multivariate and correlated data Such subject speci c parameters are commonly referred to as random effects latent variables or frailties There are two modeling frameworks that

have been particularly widely used as hierarchical generalizations of linear regression models. The first is the linear mixed effects model (Laird and Ware 1982) and the second is the structural equation model (Bollen 1989). Linear mixed effects (LME) models extend linear regression to incorporate two components with the first corresponding to fixed effects describing the impact of predictors on the mean and the second to random effects characterizing the impact on the covariance. LMEs have also been increasingly used for function estimation. In implementing LME analyses, model selection problems are unavoidable. For example, there may be interest in comparing models with and without a predictor in the fixed and/or random effects component.

The SAGE Handbook of Quantitative Methods in Psychology (Roger E. Millsap, Alberto Maydeu-Olivares, 2009-07-23) I often wonder to myself whether the field needs another book, handbook, or encyclopedia on this topic. In this case, I think that the answer is truly yes. The handbook is well focused on important issues in the field and the chapters are written by recognized authorities in their fields. The book should appeal to anyone who wants an understanding of important topics that frequently go uncovered in graduate education in psychology.

David C. Howell, Professor Emeritus, University of Vermont. Quantitative psychology is arguably one of the oldest disciplines within the field of psychology, and nearly all psychologists are exposed to quantitative psychology in some form. While textbooks in statistics, research methods, and psychological measurement exist, none offer a unified treatment of quantitative psychology. *The SAGE Handbook of Quantitative Methods in Psychology* does just that. Each chapter covers a methodological topic with equal attention paid to established theory and the challenges facing methodologists as they address new research questions using that particular methodology. The reader will come away from each chapter with a greater understanding of the methodology being addressed as well as an understanding of the directions for future developments within that methodological area.

Drawing on a global scholarship, the Handbook is divided into seven parts. Part One, Design and Inference, addresses issues in the inference of causal relations from experimental and non-experimental research along with the design of true experiments and quasi-experiments and the problem of missing data due to various influences such as attrition or non-compliance. Part Two, Measurement Theory, begins with a chapter on classical test theory followed by the common factor analysis model as a model for psychological measurement. The models for continuous latent variables in item response theory are covered next, followed by a chapter on discrete latent variable models as represented in latent class analysis. Part Three, Scaling Methods, covers metric and non-metric scaling methods as developed in multidimensional scaling followed by consideration of the scaling of discrete measures as found in dual scaling and correspondence analysis. Models for preference data such as those found in random utility theory are covered next. Part Four, Data Analysis, includes chapters on regression models, categorical data analysis, multilevel or hierarchical models, resampling methods, robust data analysis, meta-analysis, Bayesian data analysis, and cluster analysis. Part Five, Structural Equation Models, addresses topics in general structural equation modeling, nonlinear structural equation models, mixture models, and multilevel structural equation models. Part Six, Longitudinal Models, covers

the analysis of longitudinal data via mixed modeling time series analysis and event history analysis Part Seven Specialized Models covers specific topics including the analysis of neuro imaging data and functional data analysis *Handbook of Item Response Theory* Wim J. van der Linden, 2018-02-19 Drawing on the work of 75 internationally acclaimed experts in the field *Handbook of Item Response Theory* Three Volume Set presents all major item response models classical and modern statistical tools used in item response theory IRT and major areas of applications of IRT in educational and psychological testing medical diagnosis of patient reported outcomes and marketing research It also covers CRAN packages WinBUGS Bilog MG Multilog Parscale IRTPRO Mplus GLLAMM Latent Gold and numerous other software tools A full update of editor Wim J van der Linden and Ronald K Hambleton's classic *Handbook of Modern Item Response Theory* this handbook has been expanded from 28 chapters to 85 chapters in three volumes The three volumes are thoroughly edited and cross referenced with uniform notation format and pedagogical principles across all chapters Each chapter is self contained and deals with the latest developments in IRT *Bayesian Hierarchical Models* Peter D. Congdon, 2019-09-16 An intermediate level treatment of Bayesian hierarchical models and their applications this book demonstrates the advantages of a Bayesian approach to data sets involving inferences for collections of related units or variables and in methods where parameters can be treated as random collections Through illustrative data analysis and attention to statistical computing this book facilitates practical implementation of Bayesian hierarchical methods The new edition is a revision of the book *Applied Bayesian Hierarchical Methods* It maintains a focus on applied modelling and data analysis but now using entirely R based Bayesian computing options It has been updated with a new chapter on regression for causal effects and one on computing options and strategies This latter chapter is particularly important due to recent advances in Bayesian computing and estimation including the development of rjags and rstan It also features updates throughout with new examples The examples exploit and illustrate the broader advantages of the R computing environment while allowing readers to explore alternative likelihood assumptions regression structures and assumptions on prior densities Features Provides a comprehensive and accessible overview of applied Bayesian hierarchical modelling Includes many real data examples to illustrate different modelling topics R code based on rjags jagsUI R2OpenBUGS and rstan is integrated into the book emphasizing implementation Software options and coding principles are introduced in new chapter on computing Programs and data sets available on the book's website

Bayesian Statistical Modelling Peter Congdon, 2007-04-04 Bayesian methods combine the evidence from the data at hand with previous quantitative knowledge to analyse practical problems in a wide range of areas The calculations were previously complex but it is now possible to routinely apply Bayesian methods due to advances in computing technology and the use of new sampling methods for estimating parameters Such developments together with the availability of freeware such as WINBUGS and R have facilitated a rapid growth in the use of Bayesian methods allowing their application in many scientific disciplines including applied statistics public health research medical science the social sciences and economics Following

the success of the first edition this reworked and updated book provides an accessible approach to Bayesian computing and analysis with an emphasis on the principles of prior selection identification and the interpretation of real data sets The second edition Provides an integrated presentation of theory examples applications and computer algorithms Discusses the role of Markov Chain Monte Carlo methods in computing and estimation Includes a wide range of interdisciplinary applications and a large selection of worked examples from the health and social sciences Features a comprehensive range of methodologies and modelling techniques and examines model fitting in practice using Bayesian principles Provides exercises designed to help reinforce the reader's knowledge and a supplementary website containing data sets and relevant programs Bayesian Statistical Modelling is ideal for researchers in applied statistics medical science public health and the social sciences who will benefit greatly from the examples and applications featured The book will also appeal to graduate students of applied statistics data analysis and Bayesian methods and will provide a great source of reference for both researchers and students Praise for the First Edition It is a remarkable achievement to have carried out such a range of analysis on such a range of data sets I found this book comprehensive and stimulating and was thoroughly impressed with both the depth and the range of the discussions it contains ISI Short Book Reviews This is an excellent introductory book on Bayesian modelling techniques and data analysis Biometrics The book fills an important niche in the statistical literature and should be a very valuable resource for students and professionals who are utilizing Bayesian methods Journal of Mathematical Psychology

Handbook of Psychology, Research Methods in Psychology Irving B. Weiner, John A. Schinka, Wayne F.

Velicer, 2012-10-16 Psychology is of interest to academics from many fields as well as to the thousands of academic and clinical psychologists and general public who can't help but be interested in learning more about why humans think and behave as they do This award winning twelve volume reference covers every aspect of the ever fascinating discipline of psychology and represents the most current knowledge in the field This ten year revision now covers discoveries based in neuroscience clinical psychology's new interest in evidence based practice and mindfulness and new findings in social developmental and forensic psychology **Journal of the American Statistical Association**, 2007 A scientific and educational journal not only for professional statisticians but also for economists business executives research directors government officials university professors and others who are seriously interested in the application of statistical methods to practical problems in the development of more useful methods and in the improvement of basic statistical data Latent Variable Models for Multiple Longitudinal Outcomes with Non-ignorable Missing Data Xiaohong Yan, 2007 *The Exploration and Development of a Causal Model for Asthma Morbidity by Confirmatory Factor Analysis and Path Analysis Utilizing Common Clinical Variables* Thomas Paul Miller, 2007 **AMSTAT News** American Statistical Association, 2006

A Unified Model for the Analysis of Individual Latent Trajectories Chueh-An Hsieh, 2010 *Quantitative*

Approaches to Multidimensional Poverty Measurement Nanak Kakwani, Jacques Silber, 2008-02-21 This is a unique book on

the most important quantitative approaches to multidimensional poverty measurement gathering in one place the various techniques of measurement as well as offering both a simple introduction to the non specialist reader of each quantitative approach and an illustration based on empirical applications to various countries **Biostatistical Models with Latent Variables** Jia Guo,2006 **Assessment of Competencies in Educational Contexts** Eckhard Klieme,Detlev Leutner,Johannes Hartig,2008 Covers theoretical psychometric and practical issues related to the assessment of competencies in educational and vocational settings This book is suitable for researchers interested in theoretical and psychometric background of assessment and for readers interested in practical aspects of computer based assessment and evaluation Mathematical Reviews ,2004 **Stata Base Reference Manual** ,2005 *Multilevel Item Response Modeling: Applications to Large-scale Assessment of Academic Achievement* Xiaohui Zheng,2009 **A Multilevel IRT Model for Group-level Diagnostic Assessment with Application to TIMSS** Chanho Park,2008

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