

example 17 — Correlated uniqueness model

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Description

To demonstrate a correlated uniqueness model, we use the following summary statistics data:

```

. use http://www.stata-press.com/data/r14/sem_cu1
(Correlated uniqueness)
. ssd describe
Summary statistics data from
http://www.stata-press.com/data/r14/sem_cu1.dta
  obs:          500          Correlated uniqueness
  vars:          9           25 May 2014 10:12
                          (_dta has notes)

```

variable name	variable label
par_i	self-report inventory for paranoid
szt_i	self-report inventory for schizotypal
szd_i	self-report inventory for schizoid
par_c	clinical interview rating for paranoid
szt_c	clinical interview rating for schizoty..
szd_c	clinical interview rating for schizoid
par_o	observer rating for paranoid
szt_o	observer rating for schizotypal
szd_o	observer rating for schizoid

```

. notes
_dta:
1. Summary statistics data for Multitrait-Multimethod matrix (a specific
kind of correlation matrix) and standard deviations from Brown, Timothy
A., 2006, _Confirmatory Factor Analysis for Applied Research_, New York,
NY: The Guilford Press.
2. Summary statistics represent a sample of 500 patients who were evaluated
for three personality disorders using three different methods.
3. The personality disorders include paranoid, schizotypal, and schizoid.
4. The methods of evaluation include a self-report inventory, ratings from a
clinical interview, and observational ratings.

```

See *Correlated uniqueness model* in [SEM] [intro 5](#) for background.

Remarks and examples

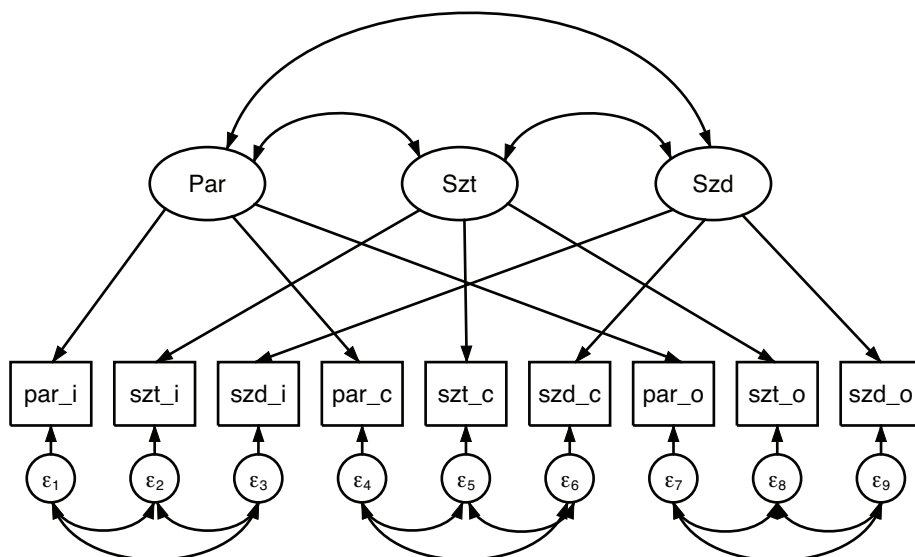
Remarks are presented under the following headings:

Fitting the model

Fitting the model with the Builder

Fitting the model

We fit the following model:



```
. sem (Par -> par_i par_c par_o)
> (Szt -> szt_i szt_c szt_o)
> (Szd -> szd_i szd_c szd_o),
>      covstr(e.par_i e.szt_i e.szd_i, unstructured)
>      covstr(e.par_c e.szt_c e.szd_c, unstructured)
>      covstr(e.par_o e.szt_o e.szd_o, unstructured)
>      standardized
```

Endogenous variables

Measurement: par_i par_c par_o szt_i szt_c szt_o szd_i szd_c szd_o

Exogenous variables

Latent: Par Szt Szd

Fitting target model:

```
Iteration 0: log likelihood = -10210.31 (not concave)
Iteration 1: log likelihood = -10040.188 (not concave)
Iteration 2: log likelihood = -9971.4015
Iteration 3: log likelihood = -9918.0037
Iteration 4: log likelihood = -9883.6368
Iteration 5: log likelihood = -9880.0242
Iteration 6: log likelihood = -9879.9961
Iteration 7: log likelihood = -9879.9961
```

```

Structural equation model           Number of obs   =       500
Estimation method   = ml
Log likelihood      = -9879.9961
( 1) [par_i]Par = 1
( 2) [szt_i]Szt = 1
( 3) [szd_i]Szd = 1

```

Standardized	OIM			P> z	[95% Conf. Interval]	
	Coef.	Std. Err.	z			
Measurement						
par_i <- Par	.7119709	.0261858	27.19	0.000	.6606476	.7632941
par_c <- Par	.8410183	.0242205	34.72	0.000	.7935469	.8884897
par_o <- Par	.7876062	.0237685	33.14	0.000	.7410209	.8341916
szt_i <- Szt	.7880887	.0202704	38.88	0.000	.7483594	.8278179
szt_c <- Szt	.7675732	.0244004	31.46	0.000	.7197493	.8153972
szt_o <- Szt	.8431662	.0181632	46.42	0.000	.807567	.8787653
szd_i <- Szd	.7692321	.0196626	39.12	0.000	.7306942	.80777
szd_c <- Szd	.8604596	.0179455	47.95	0.000	.8252871	.8956321
szd_o <- Szd	.8715597	.0155875	55.91	0.000	.8410086	.9021107
var(e.par_i)	.4930975	.0372871			.4251739	.5718722
var(e.par_c)	.2926882	.0407398			.2228049	.3844905
var(e.par_o)	.3796764	.0374404			.3129503	.4606295
var(e.szt_i)	.3789163	.0319498			.3211966	.4470082
var(e.szt_c)	.4108313	.0374582			.3436006	.4912169
var(e.szt_o)	.2890708	.0306291			.2348623	.3557912
var(e.szd_i)	.408282	.0302501			.3530966	.4720922
var(e.szd_c)	.2596093	.0308827			.2056187	.3277766
var(e.szd_o)	.2403837	.027171			.192616	.2999976
var(Par)	1	.			.	.
var(Szt)	1	.			.	.
var(Szd)	1	.			.	.

cov(e.par_i, e.szt_i)	.2166732	.0535966	4.04	0.000	.1116258	.3217207
cov(e.par_i, e.szd_i)	.4411039	.0451782	9.76	0.000	.3525563	.5296515
cov(e.par_c, e.szt_c)	-.1074802	.0691107	-1.56	0.120	-.2429348	.0279743
cov(e.par_c, e.szd_c)	-.2646125	.0836965	-3.16	0.002	-.4286546	-.1005705
cov(e.par_o, e.szt_o)	.4132457	.0571588	7.23	0.000	.3012165	.5252749
cov(e.par_o, e.szd_o)	.3684402	.0587572	6.27	0.000	.2532781	.4836022
cov(e.szt_i, e.szt_i)	.7456394	.0351079	21.24	0.000	.6768292	.8144496
cov(e.szt_c, e.szd_c)	-.3296552	.0720069	-4.58	0.000	-.4707861	-.1885244
cov(e.szt_o, e.szd_o)	.4781276	.0588923	8.12	0.000	.3627009	.5935544
cov(Par,Szt)	.3806759	.045698	8.33	0.000	.2911095	.4702422
cov(Par,Szd)	.3590146	.0456235	7.87	0.000	.2695941	.4484351
cov(Szt,Szd)	.3103837	.0466126	6.66	0.000	.2190246	.4017428

LR test of model vs. saturated: $\chi^2(15) = 14.37$, Prob > $\chi^2 = 0.4976$

Notes:

1. We use the correlated uniqueness model fit above to analyze a multitrait–multimethod (MTMM) matrix. The MTMM matrix was developed by [Campbell and Fiske \(1959\)](#) to evaluate construct validity of measures. Each trait is measured using different methods, and the correlation matrix produced is used to evaluate whether measures that are related in theory are related in fact (convergent validity) and whether measures that are not intended to be related are not related in fact (discriminant validity).

In this example, the traits are the latent variables Par, Szt, and Szd.

The observed variables are the method–trait combinations.

The observed traits are the personality disorders paranoid (par), schotypal (szt), and schizoid (szd). The methods used to measure them are self-report (_i), clinical interview (_c), and observer rating (_o). Thus variable par_i is paranoid (par) measured by self-report (_i).

2. Note our use of the `covstructure()` option, which we abbreviated to `covstr()`. We used this option instead of `cov()` to save typing; see [Correlated uniqueness model](#) in [\[SEM\] intro 5](#).
3. Large values of the factor loadings (path coefficients) indicate convergent validity.
4. Small correlations between latent variables indicate discriminant validity.

Fitting the model with the Builder

Use the diagram above for reference.

There are many ways to draw this diagram. This one produces the cleanest diagram most easily.

1. Open the dataset.


In the Command window, type

```
. use http://www.stata-press.com/data/r14/sem_cu1
```

2. Open a new Builder diagram.

Select menu item **Statistics > SEM (structural equation modeling) > Model building and estimation**.

3. Change the size of the observed variables' rectangles.
 - a. In the SEM Builder menu, select **Settings > Variables > All Observed...**
 - b. In the resulting dialog box, change the first size to .44 and click on **OK**.
4. Create the nine measurement variables.

Select the Add Observed Variables Set tool, , and then click in the far left of the diagram, about one-third of the way up from the bottom.


In the resulting dialog box,

- a. select the *Select variables* radio button (it may already be selected);
- b. use the *Variables* control to select the nine variables in this order: `par_i`, `szt_i`, `szd_i`, `par_c`, `szt_c`, `szd_c`, `par_o`, `szt_o`, and `szd_o`;
- c. select **Horizontal** in the *Orientation* control;
- d. click on **OK**.

If you wish, move the set of variables by clicking on any variable and dragging it.

Be sure you select the observed variables in the order indicated above; otherwise, the instructions below for creating covariances among the errors will not be correct.

5. Create the set of three latent variables.

Select the Add Latent Variables Set tool, , and then click above the `szt_i` rectangle, about one-third of the way down from the top of the diagram.


In the resulting dialog box,


- a. select the *Select variables* radio button (it may already be selected);
- b. type the three latent variable names `Par`, `Szt`, and `Szd` into the *Variables* control;
- c. select **Horizontal** in the *Orientation* control;
- d. select the *Distances* tab;
- e. select 1 (inch) from the *Distance between variables* control;
- f. click on **OK**.

If you wish, move the set of variables by clicking on any variable and dragging it.

We could have forgone specifying the distances between variables and simply dragged each variable where we wished after it was created.

6. Create the factor-loading paths.



- a. Select the Add Path tool, .
- b. Click in the bottom of the `Par` oval (it will highlight when you hover over it), and drag a path to the top of the `par_i` rectangle (it will highlight when you can release to connect the path).

- c. Continuing with the  tool, create the following paths by clicking first in the bottom of the latent variable and dragging it to the top of the observed (measurement) variable:

```
Szt -> szt_i
Szd -> szd_i
Par -> par_c
Szt -> szt_c
Szd -> szd_c
Par -> par_o
Szt -> szt_o
Szd -> szd_o
```



7. Clean up the direction of the errors.

We want all the errors to be below the measurement variables.

- Choose the Select tool, .
- Click on the rectangle of any measurement variable whose associated error is not below it.
- Click on one of the **Error Rotation** buttons, , in the Contextual Toolbar until the error is below the measurement variable.

Repeat this for all errors that are not below the measurement variables.


8. Correlate the errors within the self-report, clinical interview, and observer rating groups.

- Select the Add Covariance tool, .
- Click in the ϵ_2 circle (it will highlight when you hover over it), and drag a covariance to the ϵ_1 circle (it will highlight when you can release to connect the covariance).
- Continue with the Add Covariance tool, , to create eight more covariances by clicking the first-listed error and dragging it to the second-listed error.


```
 $\epsilon_3$  ->  $\epsilon_2$ 
 $\epsilon_3$  ->  $\epsilon_1$ 
 $\epsilon_5$  ->  $\epsilon_4$ 
 $\epsilon_6$  ->  $\epsilon_5$ 
 $\epsilon_6$  ->  $\epsilon_4$ 
 $\epsilon_8$  ->  $\epsilon_7$ 
 $\epsilon_9$  ->  $\epsilon_8$ 
 $\epsilon_9$  ->  $\epsilon_7$ 
```

The order in which we create the covariances is unimportant. We dragged each covariance from right to left because the bow of the covariance is outward when we drag in a clockwise direction and inward when we drag in a counterclockwise direction. Had we connected the opposite way, we would have needed to use the Contextual Toolbar to mirror the bow of the covariances.


9. Correlate the latent factors.

- Select the Add Covariance tool, .
- Click in the Par oval and drag a covariance to the Szt oval.
- Click in the Szt oval and drag a covariance to the Szd oval.
- Click in the Par oval and drag a covariance to the Szd oval.

10. Clean up.

If you do not like where a covariance has been connected to its variable, use the Select tool, , to click on the covariance, and then simply click on where it connects to an oval and drag the endpoint. You can also change the bow of the covariance by dragging the control point that extends from one end of the selected covariance.

11. Estimate.

Click on the **Estimate** button, , in the Standard Toolbar, and then click on **OK** in the resulting *SEM estimation options* dialog box.

12. Show standardized estimates.

From the SEM Builder menu, select **View > Standardized Estimates**.

Reference

Campbell, D. T., and D. W. Fiske. 1959. Convergent and discriminant validation by the multitrait-multimethod matrix. *Psychological Bulletin* 56: 81–105.

Also see

[SEM] [sem](#) — Structural equation model estimation command

[SEM] [sem and gsem option covstructure\(\)](#) — Specifying covariance restrictions