Description

Constraints are imposed on the estimated parameters of a model. irt allows you to constrain a parameter to a fixed value or to constrain two or more parameters to be equal.

Quick start

2PL model for binary items b1 to b5, with the discrimination parameters for items b1 and b2 constrained to be equal using symbolic constraints

\begin{verbatim}
irt ///
  (2pl b1, cns(a@k)) ///
  (2pl b2, cns(a@k)) ///
  (2pl b3-b5)
\end{verbatim}

As above, but with the discrimination and difficulty parameters for items b1 and b2 constrained to fixed values

\begin{verbatim}
irt ///
  (2pl b1, cns(a@0.9 b@-1)) ///
  (2pl b2, cns(a@1.2 b@1.5)) ///
  (2pl b3-b5)
\end{verbatim}

2PL model for binary items b1 to b5 and GRM for ordinal items o1 to o5 with discrimination parameters constrained to be equal for all items

\begin{verbatim}
irt ///
  (2pl b1-b5, cns(a@k)) ///
  (grm o1-o5, cns(a@k))
\end{verbatim}

GRM for ordinal items o1 to o5 with the parameters of item o1 constrained to fixed values

\begin{verbatim}
irt ///
  (grm o1, cns(a@1 b1@-1 b2@0 b3@1)) ///
  (grm o2-05)
\end{verbatim}

1PL model for two groups with group-common items b3-b7 and group-specific items b1, b2, b8, b9 with the discrimination parameter constrained to be the same for all items

\begin{verbatim}
irt ///
  (0: 1pl b1 b2, cns(a@k)) ///
  (   1pl b3-b7, cns(a@k)) ///
  (1: 1pl b8 b9, cns(a@k)) ///
  , group(female)
\end{verbatim}
Syntax

irt ... [, cns(spec [ spec ... ] ) ... ]

where spec is parm@# or parm@symbol.

In 1PL and 2PL models, parm is one of a or b, which corresponds to the discrimination or difficulty parameter in the IRT parameterization, or parm is one of alpha or beta, which corresponds to the slope or intercept in the slope-intercept parameterization.

In 3PL models, parm is one of a, b, or c, which corresponds to the discrimination, difficulty, or guessing parameter in the IRT parameterization, or parm is one of alpha or beta, which corresponds to the slope or intercept in the slope-intercept parameterization.

In nominal response models, parm is one of a1, a2, ... for the multiple discrimination parameters per item, or parm is one of b1, b2, ... for the multiple difficulty parameters per item.

In graded response, partial credit, and rating scale models, parm is a for the discrimination parameter, or parm is one of b1, b2, ... for the multiple difficulty parameters per item.

a is a synonym for a1, and b is a synonym for b1.

Remarks and examples

Remarks are presented under the following headings:

Overview

Constraints in 1PL, 2PL, and 3PL models
Constraints in graded response models
Constraints in nominal response models
Constraints in partial credit models
Constraints in rating scale models

Overview

Two types of constraints can be specified in IRT models:

1. Fixed-value constraints set a parameter to a specific value. These constraints are specified by using @ and the value of the constraint, for example, a@1.5.

2. Symbolic constraints set parameters to be equal to each other. Symbolic constraints are specified by using @ and a name, for example, a@k1. Symbolic names are just names from 1 to 32 characters in length.

Constraints in 1PL, 2PL, and 3PL models

IRT models can be written using the IRT or the slope-intercept parameterization. Constraints in 1PL, 2PL, and 3PL models are applied to a, b, and c of the IRT parameterization. For instance, in Methods and formulas in [IRT] irt 2pl, we show that the 2PL model can be written in the IRT parameterization as

\[ \Pr(Y_{ij} = 1|a_i, b_i, \theta_j) = \frac{\exp\{a_i(\theta_j - b_i)\}}{1 + \exp\{a_i(\theta_j - b_i)\}} \]
where $a_i$ represents discrimination of item $i$ and $b_i$ represents the difficulty of item $i$. For 2PL models, we can specify constraints on these $a_i$ and $b_i$ parameters. Similarly, constraints on 1PL models can be applied to $a$ and $b_i$ parameters. The 3PL model also allows constraints on the $c$ parameter; see Methods and formulas in [IRT] irt 3pl for information on the IRT parameterization of this model.

The rules for specifying constraints in the IRT parameterization are the following:

1. Both fixed-value and symbolic constraints are allowed on the discrimination parameter, $a$.

   For instance, to constrain the discrimination parameter to 0.8 in a 1PL model, we could type
   
   `. irt 1pl q1-q10, cns(a@0.8)`
   
   To constrain all discrimination parameters in a 2PL model to be equal, reducing it to a 1PL model, we type
   
   `. irt 2pl q1-q10, cns(a@k1)`

2. Fixed-value constraints are allowed on the difficulty parameter $b$ when a fixed-value constraint is also set on the corresponding $a$.

   For instance, in a 2PL model, to constrain the discrimination parameter to 0.8 and the difficulty parameter to $-2$ for item q1, we could type
   
   `. irt ///
   (2pl q1, cns(a@0.8 b@-2)) ///
   (2pl q2-q10)`

   Notice that we use the hybrid syntax to separate the item on which we are placing constraints from items that have no parameter constraints; see [IRT] irt hybrid.

3. Both fixed-value and symbolic constraints are allowed on the guessing parameter, $c$, in the 3PL model.

   To constrain the guessing parameter for all items to 0.1, we could type
   
   `. irt 3pl q1-q10, cns(c@0.1)`
   
   To constrain the guessing parameter for q1 and q2 to be equal (and different from the common guessing parameter for q3-q10), we could type
   
   `. irt ///
   (3pl q1, cns(c@k1)) ///
   (3pl q2, cns(c@k1)) ///
   (3pl q3-q10)`

We can also set constraints on the $\alpha$ and $\beta$ parameters in the slope-intercept parameterization. For instance, in Methods and formulas in [IRT] irt 2pl, we show that the slope-intercept parameterization of the 2PL model is

$$
\Pr(Y_{ij} = 1 | \alpha_i, \beta_i, \theta_j) = \frac{\exp(\alpha_i \theta_j + \beta_i)}{1 + \exp(\alpha_i \theta_j + \beta_i)}
$$

where $\alpha_i$ is the slope for item $i$ and $\beta_i$ is the intercept for item $i$. 1PL and 3PL models have corresponding slope-intercept parameterizations.

Constraints on $\alpha$ and $\beta$ are most often used in group IRT models to test for differential item functioning.
The rules for specifying constraints in the slope-intercept parameterization are the following:

1. Symbolic constraints are allowed on the slope parameter, $\alpha$.

To constrain the slope of item $q1$ to be equal across groups and let the intercepts vary across groups, we could type

```
. irt ///
   (0: 2pl q1, cns(alpha@k1)) ///
   (1: 2pl q1, cns(alpha@k1)) ///
   (2pl q2-q10)
```

2. Symbolic constraints are allowed on the intercept parameter, $\beta$.

To constrain the intercept of item $q1$ to be equal across groups and let the slopes vary across groups, we could type

```
. irt ///
   (0: 2pl q1, cns(beta@k1)) ///
   (1: 2pl q1, cns(beta@k1)) ///
   (2pl q2-q10)
```

Example 1: Fixed-value constraints in a 2PL model

Using `masc1.dta`, we could fit a 2PL model by typing

```
. use https://www.stata-press.com/data/r16/masc1
   (Data from De Boeck & Wilson (2004))
. irt (2pl q1) (2pl q2 q3 q4)
```

Notice that we used a hybrid specification of our 2PL model with $q1$ separated from the other items. They hybrid syntax is commonly used when fitting models with constraints because it allows us to apply constraints to a chosen item or set of items; see [IRT] irt hybrid for information on this syntax.
We now constrain the discrimination to 1.5 and the difficulty to −0.5 for q1 by adding the cns(a@1.5 b@−.5) option.

```
. irt (2pl q1, cns(a@1.5 b@-.5)) (2pl q2 q3 q4)
```

Fitting fixed-effects model:

| Iteration 0 | log likelihood = -2042.1777 |
| Iteration 1 | log likelihood = -2041.492  |
| Iteration 2 | log likelihood = -2041.4917 |
| Iteration 3 | log likelihood = -2041.4917 |

Fitting full model:

| Iteration 0 | log likelihood = -2000.6715 |
| Iteration 1 | log likelihood = -1995.1431 |
| Iteration 2 | log likelihood = -1995.0644 |
| Iteration 3 | log likelihood = -1995.0643 |

Hybrid IRT model Number of obs = 800
Log likelihood = -1995.0643

<table>
<thead>
<tr>
<th>2pl</th>
<th>Coef. Std. Err. z P&gt;</th>
<th>z</th>
<th>[95% Conf. Interval]</th>
</tr>
</thead>
<tbody>
<tr>
<td>q1</td>
<td>Discrim</td>
<td>1.5 (constrained)</td>
<td></td>
</tr>
<tr>
<td></td>
<td>Diff</td>
<td>−.5 (constrained)</td>
<td></td>
</tr>
<tr>
<td>q2</td>
<td>Discrim</td>
<td>0.70149 .1469275</td>
<td>4.77 0.000 .4135175 .9894626</td>
</tr>
<tr>
<td></td>
<td>Diff</td>
<td>−.1455087 .1131457</td>
<td>−1.29 0.198 −.3672702 .0762528</td>
</tr>
<tr>
<td>q3</td>
<td>Discrim</td>
<td>0.9136072 .1960573</td>
<td>4.66 0.000 .5293419 1.297873</td>
</tr>
<tr>
<td></td>
<td>Diff</td>
<td>−1.726684 .2977765</td>
<td>−5.80 0.000 −2.310316 −1.143053</td>
</tr>
<tr>
<td>q4</td>
<td>Discrim</td>
<td>0.742854 .1556356</td>
<td>4.77 0.000 .4378138 1.047894</td>
</tr>
<tr>
<td></td>
<td>Diff</td>
<td>0.3541431 .1220373</td>
<td>2.90 0.004 .1149543 .5933319</td>
</tr>
</tbody>
</table>

We see that the fixed-value constraints on q1 appear in the first table in the output.

—we—

Example 2: Constraining slopes in a group 2PL model

IRT models are reported using the IRT parameterization where \( b_i = -\beta_i / \alpha_i \) and \( a_i = \alpha_i \). Typically, constraints are set on the \( a \)'s and \( b \)'s as in the previous example. Note, however, that to set a constraint on one of the \( b \)'s, we need to constrain both the underlying \( \alpha \) and \( \beta \) parameters. Therefore, we are required to set a constraint on \( a \) any time we set a constraint on \( b \).

Sometimes, we instead set constraints directly on the \( \beta \) parameters of the slope-intercept metric. Constraints on \( \beta \) do not require constraints on corresponding \( \alpha \) parameters. Constraints specified in this slope-intercept metric are most often used in the context of multiple-group models.
For example, in a group 2PL model, we may want to constrain the intercepts to be the same across groups while allowing the slopes to differ across groups. Using \texttt{masc2.dta}, we can fit a group 2PL model by typing

\begin{verbatim}
. use https://www.stata-press.com/data/r16/masc2
(Data from De Boeck & Wilson (2004))
. irt (0: 2pl q1) (1: 2pl q1) (2pl q2 q3 q4), group(female)
\end{verbatim}

This model allows the slope and intercept for \textit{q1} to differ across groups and constrains the slopes and intercepts for all other items across groups; see \texttt{[IRT] irt, group()} for information on group IRT models.

Now we can constrain the intercept for item \textit{q1} to be equal across the two groups and allow only the slope of \textit{q1} to vary across groups by typing

\begin{verbatim}
. irt (0: 2pl q1, cns(beta@k1)) (1: 2pl q1, cns(beta@k1)) (2pl q2 q3 q4), group(female)
\end{verbatim}

Fitting fixed-effects model:

| Group: male | Group: female |

Fitting full model:

| Group: male |

| Hybrid IRT model |

| Number of obs = 1,500 |

| Log likelihood = -3778.3646 |

| Group: male |

| Coef. Std. Err. z P>|z| [95% Conf. Interval] |
|---|---|---|---|---|
| 2pl |
| q1 | Discrim | 1.756291 | .6093519 | 2.88 | 0.004 | .5619834 2.950599 |
| Diff | -0.3976132 | .0983202 | -4.04 | 0.000 | -.5903172 -.2049092 |
| 2pl |
| q2 | Discrim | .7065962 | .160211 | 4.41 | 0.000 | .3925883 1.020604 |
| Diff | -.0184657 | .1007856 | -.18 | 0.855 | -.2160018 .1790704 |
| q3 | Discrim | .7360524 | .1741027 | 4.23 | 0.000 | .3948173 1.077287 |
| Diff | -2.006872 | .4360328 | -4.60 | 0.000 | -.861481 -.152264 |
| q4 | Discrim | .602399 | .122596 | 4.92 | 0.000 | .3621868 0.8426112 |
| Diff | .5431222 | .1520137 | 3.57 | 0.000 | .2451809 .8410635 |
| mean(Theta) | 0 (omitted) |
| var(Theta) | 1 (constrained) |
We do not see the estimates of $\beta$ in this output, but we can use the `estmetric` option to display the results in the slope-intercept parameterization.
Hybrid IRT model Number of obs = 1,500
Log likelihood = -3778.3646

( 1) [q1]0bn.female - [q1]1.female = 0
( 2) [q2]0bn.female - [q2]1.female = 0
( 3) [q2]0bn.female#c.Theta - [q2]1.female#c.Theta = 0
( 4) [q3]0bn.female - [q3]1.female = 0
( 5) [q3]0bn.female#c.Theta - [q3]1.female#c.Theta = 0
( 6) [q4]0bn.female - [q4]1.female = 0
( 7) [q4]0bn.female#c.Theta - [q4]1.female#c.Theta = 0
( 8) [/]mean(Theta)#0bn.female = 0
( 9) [/]var(Theta)#0bn.female = 1

Group: male Number of obs = 761

|      | Coef.  | Std. Err. | z     | P>|z|  | [95% Conf. Interval] |
|------|--------|-----------|-------|------|----------------------|
| q1   | |       |       |   | |
| Theta | 1.756291 | .6093519 | 2.88  | 0.004 | 0.5619834 2.950599 |
| _cons| .6983246 | .1370853 | 5.09  | 0.000 | 0.4296424 .9670067 |
| q2   | |       |       |   | |
| Theta | .7065962 | .160211 | 4.41  | 0.000 | .3925883 1.020604 |
| _cons| .0130478 | .0709493 | 0.18  | 0.854 | -.1260102 .1521058 |
| q3   | |       |       |   | |
| Theta | .7360524 | .1741027 | 4.23  | 0.000 | .3948173 1.077287 |
| _cons| 1.477163 | .0933292 | 15.83 | 0.000 | 1.294241 1.660085 |
| q4   | |       |       |   | |
| Theta | .602399  | .1225595 | 4.92  | 0.000 | .3621868 .8426112 |
| _cons| -.3271763| .0668258 | -4.90 | 0.000 | -.4581524 -.1962002 |
| mean(Theta) | 0 (omitted) | | | | |
| var(Theta) | 1 (constrained) | | | | |

Group: female Number of obs = 739

|      | Coef.  | Std. Err. | z     | P>|z|  | [95% Conf. Interval] |
|------|--------|-----------|-------|------|----------------------|
| q1   | |       |       |   | |
| Theta | 1.000017 | .2965882 | 3.37  | 0.001 | .4187151 1.581319 |
| _cons| .6983246 | .1370853 | 5.09  | 0.000 | 0.4296424 .9670067 |
| q2   | |       |       |   | |
| Theta | .7065962 | .160211 | 4.41  | 0.000 | .3925883 1.020604 |
| _cons| .0130478 | .0709493 | 0.18  | 0.854 | -.1260102 .1521058 |
| q3   | |       |       |   | |
| Theta | .7360524 | .1741027 | 4.23  | 0.000 | .3948173 1.077287 |
| _cons| 1.477163 | .0933292 | 15.83 | 0.000 | 1.294241 1.660085 |
| q4   | |       |       |   | |
| Theta | .602399  | .1225595 | 4.92  | 0.000 | .3621868 .8426112 |
| _cons| -.3271763| .0668258 | -4.90 | 0.000 | -.4581524 -.1962002 |
| mean(Theta) | -.0903098 | .1215655 | -0.74 | 0.458 | -.3285738 .1479542 |
| var(Theta) | 1.295406 | .4927367 |       | .6146562 2.730106 |
Now we see that the equality constraints on the $\beta$ parameters for $q1$ were imposed across groups. The $\beta$'s are the intercepts labeled \_cons with a value of 0.698.

Constraints in graded response models

Constraints for the GRM differ from the 1PL, 2PL, and 3PL models because each item in a GRM has multiple $b$ parameters. In the cns() option, we refer to these parameters as $b1$, $b2$, $b3$, ... .

The rules for constraints in the IRT parameterization of the GRM are the following:
1. Both fixed-value and symbolic constraints are allowed on the discrimination parameter, $a$.
   
   For instance, to constrain the discrimination parameters for all items to 0.8, we could type
   
   . irt grm q1-q5, cns(a@0.8)
   
   To constrain all discrimination parameters to be equal, we type
   
   . irt grm q1-q5, cns(a@k1)

2. Fixed-value constraints are allowed on the difficulty parameters, $b1$, $b2$, ..., when a fixed-value constraint is also set on the corresponding $a$.
   
   For instance, to constrain the discrimination parameter to 0.8 and the difficulty parameters to $-2$, $-1$, and 0 for item $q1$, we could type
   
   . irt ///
   (grm q1, cns(a@0.8 b1@-2 b2@-1 b3@0)) ///
   (grm q2-q5)

Constraints in nominal response models

Constraints for the NRM differ from the GRM models because each item in an NRM has multiple $a$ parameters in addition to multiple $b$ parameters. In the cns() option, we refer to these $a$ parameters as $a1$, $a2$, $a3$, ... .

The rules for constraints in the IRT parameterization of the NRM are the following:
1. Both fixed-value and symbolic constraints are allowed on the discrimination parameters, $a1$, $a2$, $a3$, ...
   
   For instance, to constrain the discrimination parameters for item $q1$ to 1 and 1.1, we could type
   
   . irt ///
   (nrm q1, cns(a1@1 a2@1.1)) ///
   (nrm q2-q5)

   To constrain discrimination parameters for $q1$ and $q2$ to be equal, we type
   
   . irt ///
   (nrm q1 q2, cns(a1@k1 a2@k2)) ///
   (nrm q3-q5)
2. Fixed-value constraints are allowed on the difficulty parameters, $b_1, b_2, \ldots$, when a fixed-value constraint is also set on the corresponding discrimination parameters $a_1, a_2, \ldots$.

For instance, to constrain the discrimination parameters to 1 and 1.1 and constrain the difficulty parameters to $-1$ and 1 for item q1, we could type

```
. irt
    ///
    (nrm q1, cns(a1@1 a2@1.1 b1@-1 b2@1)) ///
    (nrm q2-q5)
```

### Constraints in partial credit models

The PCM and GPCM have multiple difficulty parameters for each item. In the `cns()` option, we refer to these parameters as $b_1, b_2, b_3, \ldots$.

The rules for constraints in the IRT parameterization of the PCM and GPCM are the following:

1. Both fixed-value and symbolic constraints are allowed on the discrimination parameter, $a$.

   For instance, to constrain the discrimination parameter in a PCM to 0.8, we could type
   
   ```
   . irt pcm q1-q5, cns(a@0.8)
   ```

   To constrain discrimination parameters on q1 and q2 to be equal in a GPCM, we type
   
   ```
   . irt
      ///
      (gpcm q1 q2, cns(a@k1)) ///
      (gpcm q3-q5)
   ```

2. Fixed-value constraints are allowed on the difficulty parameters, $b_1, b_2, \ldots$, when a fixed-value constraint is also set on the corresponding $a$.

   For instance, to constrain the discrimination parameter to 0.8 and the difficulty parameters to $-2$, $-1$, and 0 for item q1 in a GPCM, we could type
   
   ```
   . irt
      ///
      (gpcm q1, cns(a@0.8 b1@-2 b2@-1 b3@0)) ///
      (gpcm q2-q5)
   ```

### Constraints in rating scale models

The RSM has multiple difficulty parameters for each item. In the `cns()` option, we refer to these parameters as $b_1, b_2, b_3, \ldots$.

The rules for constraints in the IRT parameterization of the PCM are the following:

1. Both fixed-value and symbolic constraints are allowed on the discrimination parameter, $a$.

   For instance, to constrain the discrimination parameter to 0.8, we could type
   
   ```
   . irt rsm q1-q5, cns(a@0.8)
   ```
2. Fixed-value constraints are allowed on the difficulty parameters, $b_1$, $b_2$, ..., when a fixed-value constraint is also set on the corresponding $a$ and on all $b$'s for the item.

For instance, to constrain the discrimination parameter to 0.8 and the difficulty parameters to $-2$, $-1$, and 0 for item $q_1$, we could type

```
. irt  ///
   (rsm q1, cns(a@0.8 b1@-2 b2@-1 b3@0)) ///
   (rsm q2-q5)
```

Also see

[IRT] irt — Introduction to IRT models
[IRT] irt 1pl — One-parameter logistic model
[IRT] irt 2pl — Two-parameter logistic model
[IRT] irt 3pl — Three-parameter logistic model
[IRT] irt grm — Graded response model
[IRT] irt, group() — IRT models for multiple groups
[IRT] irt hybrid — Hybrid IRT models
[IRT] irt nrm — Nominal response model
[IRT] irt pcm — Partial credit model
[IRT] irt rsm — Rating scale model