

Description

The multiple-factor measurement model is demonstrated using summary statistics dataset (SSD) `sem_2fmm.dta`:

```
. use https://www.stata-press.com/data/r19/sem_2fmm
(Affective and cognitive arousal)
. ssd describe
Summary statistics data from
https://www.stata-press.com/data/r19/sem_2fmm.dta
Observations:      216      Affective and cognitive arousal
Variables:         10      25 May 2024 10:11
                        (_dta has notes)
```

Variable name	Variable label
a1	Affective arousal 1
a2	Affective arousal 2
a3	Affective arousal 3
a4	Affective arousal 4
a5	Affective arousal 5
c1	Cognitive arousal 1
c2	Cognitive arousal 2
c3	Cognitive arousal 3
c4	Cognitive arousal 4
c5	Cognitive arousal 5

```
. notes
_dta:
1. Source: Summary statistics data containing published covariances from
Williams, Jr., T. O., R. C. Eaves, and Cynthia Cox. 2002. Confirmatory
factor analysis of an instrument designed to measure affective and
cognitive arousal. Educational and Psychological Measurement 62: 264-283.
https://doi.org/10.1177/0013164402062002005.
2. a1-a5 report scores from 5 miniscales designed to measure affective
arousal.
3. c1-c5 report scores from 5 miniscales designed to measure cognitive
arousal.
4. The series of tests, known as the VST II (Visual Similes Test II) were
administered to 216 children ages 10 to 12. The miniscales are sums of
scores of 5 to 6 items in VST II.
```

See [\[SEM\] Example 2](#) to learn how we created this SSD.

Remarks and examples

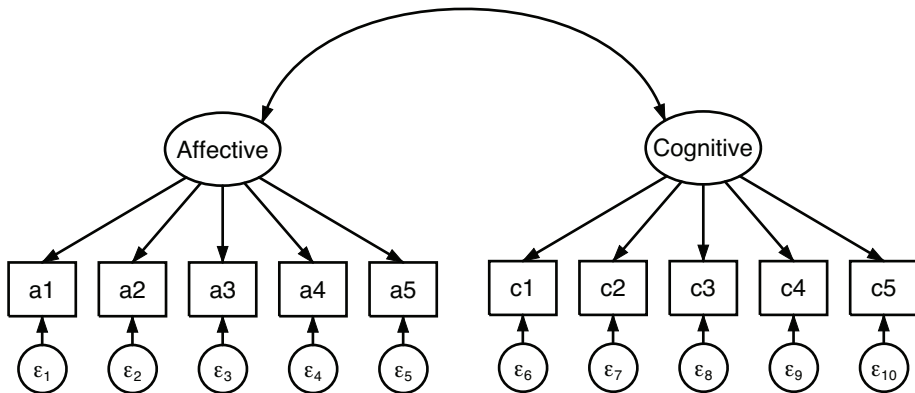
Remarks are presented under the following headings:

Fitting multiple-factor measurement models
Displaying standardized results
Fitting the model with the Builder
Obtaining equation-level goodness of fit by using estat eqgof

See *Multiple-factor measurement models* in [SEM] **Intro 5** for background.

Fitting multiple-factor measurement models

Below we fit the model shown by Kline (2005, 70–74, 184), namely,



```
. sem (Affective -> a1 a2 a3 a4 a5) (Cognitive -> c1 c2 c3 c4 c5)
```

Endogenous variables

Measurement: a1 a2 a3 a4 a5 c1 c2 c3 c4 c5

Exogenous variables

Latent: Affective Cognitive

Fitting target model:

Iteration 0: Log likelihood = -9542.8803

Iteration 1: Log likelihood = -9539.5505

Iteration 2: Log likelihood = -9539.3856

Iteration 3: Log likelihood = -9539.3851

Structural equation model
 Estimation method: ml
 Log likelihood = -9539.3851
 (1) [a1]Affective = 1
 (2) [c1]Cognitive = 1

Number of obs = 216

	OIM					
	Coefficient	std. err.	z	P> z	[95% conf. interval]	
Measurement						
a1						
Affective	1 (constrained)					
a2						
Affective	.9758098	.0460752	21.18	0.000	.885504	1.066116
a3						
Affective	.8372599	.0355086	23.58	0.000	.7676643	.9068556
a4						
Affective	.9640461	.0499203	19.31	0.000	.866204	1.061888
a5						
Affective	1.063701	.0435751	24.41	0.000	.9782951	1.149107
c1						
Cognitive	1 (constrained)					
c2						
Cognitive	1.114702	.0655687	17.00	0.000	.9861901	1.243215
c3						
Cognitive	1.329882	.0791968	16.79	0.000	1.174659	1.485105
c4						
Cognitive	1.172792	.0711692	16.48	0.000	1.033303	1.312281
c5						
Cognitive	1.126356	.0644475	17.48	0.000	1.000041	1.252671
var(e.a1)	384.1359	43.79119			307.2194	480.3095
var(e.a2)	357.3524	41.00499			285.3805	447.4755
var(e.a3)	154.9507	20.09026			120.1795	199.7822
var(e.a4)	496.4594	54.16323			400.8838	614.8214
var(e.a5)	191.6857	28.07212			143.8574	255.4154
var(e.c1)	171.6638	19.82327			136.894	215.2649
var(e.c2)	171.8055	20.53479			135.9247	217.1579
var(e.c3)	276.0144	32.33535			219.3879	347.2569
var(e.c4)	224.1994	25.93412			178.7197	281.2527
var(e.c5)	146.8655	18.5756			114.6198	188.1829
var(Affect~e)	1644.463	193.1032			1306.383	2070.034
var(Cognit~e)	455.9349	59.11245			353.6255	587.8439
cov(Affect~e, Cognitive)	702.0736	85.72272	8.19	0.000	534.0601	870.087

LR test of model vs. saturated: chi2(34) = 88.88

Prob > chi2 = 0.0000

Notes:

1. In [SEM] [Example 1](#), we ran `sem` on raw data. In this example, we run `sem` on SSD. There are no special `sem` options that we need to specify because of this.
2. The estimated coefficients reported above are unstandardized coefficients or, if you prefer, factor loadings.
3. The coefficients listed at the bottom of the coefficient table that start with `e .` are the estimated error variances. They represent the variance of the indicated measurement that is not measured by the respective latent variables.
4. The above results do not match exactly ([Kline 2005](#), 184). If we specified `sem` option `nm1`, results are more likely to match to 3 or 4 digits. The `nm1` option says to divide by $N - 1$ rather than by N in producing variances and covariances.

Displaying standardized results

The output will be easier to interpret if we display standardized values for paths rather than path coefficients. A standardized value is in standard deviation units. It is the change in one variable given a change in another, both measured in standard deviation units. We can obtain standardized values by specifying `sem`'s `standardized` option, which we can do when we fit the model or when we replay results:

```

. sem, standardized
Structural equation model                      Number of obs = 216
Estimation method: ml
Log likelihood = -9539.3851
( 1)  [a1]Affective = 1
( 2)  [c1]Cognitive = 1

```

Standardized	OIM		z	P> z	[95% conf. interval]	
Coefficient	std. err.					
Measurement						
a1						
Affective	.9003553	.0143988	62.53	0.000	.8721342	.9285765
a2						
Affective	.9023249	.0141867	63.60	0.000	.8745195	.9301304
a3						
Affective	.9388883	.0097501	96.29	0.000	.9197784	.9579983
a4						
Affective	.8687982	.0181922	47.76	0.000	.8331421	.9044543
a5						
Affective	.9521559	.0083489	114.05	0.000	.9357923	.9685195
c1						
Cognitive	.8523351	.0212439	40.12	0.000	.8106978	.8939725
c2						
Cognitive	.8759601	.0184216	47.55	0.000	.8398544	.9120658
c3						
Cognitive	.863129	.0199624	43.24	0.000	.8240033	.9022547
c4						
Cognitive	.8582786	.0204477	41.97	0.000	.8182018	.8983554
c5						
Cognitive	.8930346	.0166261	53.71	0.000	.8604479	.9256212
var(e.a1)	.1893602	.0259281			.1447899	.2476506
var(e.a2)	.1858097	.0256021			.1418353	.2434179
var(e.a3)	.1184887	.0183086			.0875289	.1603993
var(e.a4)	.2451896	.0316107			.1904417	.3156764
var(e.a5)	.0933991	.015899			.0669031	.1303885
var(e.c1)	.2735248	.0362139			.2110086	.354563
var(e.c2)	.2326939	.0322732			.1773081	.3053806
var(e.c3)	.2550083	.0344603			.1956717	.3323385
var(e.c4)	.2633578	.0350997			.2028151	.3419733
var(e.c5)	.2024893	.0296954			.1519049	.2699183
var(Affect~e)	1	.			.	.
var(Cognit~e)	1	.			.	.
cov(Affect~e, Cognitive)	.8108102	.0268853	30.16	0.000	.758116	.8635045

LR test of model vs. saturated: $\chi^2(34) = 88.88$

Prob > $\chi^2 = 0.0000$

Notes:

1. In addition to obtaining standardized coefficients, the `standardized` option reports estimated error variances as the fraction of the variance that is unexplained. Error variances were previously unintelligible numbers such as 384.136 and 357.352. Now they are 0.189 and 0.186.
2. Also listed in the `sem` output are variances of latent variables. In the [previous output](#), latent variable `Affective` had variance 1,644.46 with standard error 193. In the standardized output, it has variance 1 with standard error missing. The variances of the latent variables are standardized to 1, and obviously, being a normalization, there is no corresponding standard error.
3. We can now see at the bottom of the coefficient table that affective and cognitive arousal are correlated 0.81 because standardized covariances are correlation coefficients.
4. The standardized coefficients for this model can be interpreted as the correlation coefficients between the indicator and the latent variable because each indicator measures only one factor. For instance, the standardized path coefficient `a1<-Affective` is 0.90, meaning the correlation between `a1` and `Affective` is 0.90.

Fitting the model with the Builder

Use the diagram above for reference.

1. Open the dataset.

In the Command window, type

```
. use https://www.stata-press.com/data/r19/sem_2fmm
```

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.

From the SEM Builder menu, select **Settings > Variables > All observed....**

In the resulting dialog box, change the first size to `.38` and click on **OK**.

4. Create the measurement component for affective arousal.

Select the Add measurement component tool, , and then click in the diagram about one-third of the way down from the top and one-fourth of the way in from the left.

In the resulting dialog box,


- a. change the *Latent variable name* to `Affective`;
- b. select `a1`, `a2`, `a3`, `a4`, and `a5` by using the *Measurement variables* control;
- c. select `Down` in the *Measurement direction* control;
- d. click on **OK**.

If you wish, move this component by clicking on any variable and dragging it.


5. Create the measurement component for cognitive arousal.

Repeat the process from item 4, but place the measurement component about one-third of the way down from the top and three-fourths of the way in from the left. Label the latent variable `Cognitive`, and select measurement variables `c1`, `c2`, `c3`, `c4`, and `c5`. Drag to reposition if desired.

6. Correlate the latent factors.

- Select the Add covariance tool, .
- Click in the upper-right quadrant of the Affective oval (it will highlight when you hover over it), and drag a covariance to the upper-left quadrant of the Cognitive oval (it will highlight when you can release to connect the covariance).

7. 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.

8. Estimate.

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

9. Show standardized estimates.

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

You can open a completed diagram in the Builder by typing

```
. webgetsem sem_2fmm
```

Obtaining equation-level goodness of fit by using estat eqgof

That the correlation between a1 and Affective is 0.90 implies that the fraction of the variance of a1 explained by Affective is $0.90^2 = 0.81$, and left unexplained is $1 - 0.81 = 0.19$. Instead of manually calculating the proportion of variance explained by indicators, we can use the estat eqgof command:

```
. estat eqgof
```

Equation-level goodness of fit

Dependent variables	Variance			R-squared	mc	mc2
	Fitted	Predicted	Residual			
Observed						
a1	2028.598	1644.463	384.1359	.8106398	.9003553	.8106398
a2	1923.217	1565.865	357.3524	.8141903	.9023249	.8141903
a3	1307.726	1152.775	154.9507	.8815113	.9388883	.8815113
a4	2024.798	1528.339	496.4594	.7548104	.8687982	.7548104
a5	2052.328	1860.643	191.6857	.9066009	.9521559	.9066009
c1	627.5987	455.9349	171.6638	.7264752	.8523351	.7264752
c2	738.3325	566.527	171.8055	.7673061	.8759601	.7673061
c3	1082.374	806.3598	276.0144	.7449917	.863129	.7449917
c4	851.311	627.1116	224.1994	.7366422	.8582786	.7366422
c5	725.3002	578.4346	146.8655	.7975107	.8930346	.7975107
Overall				.9949997		

mc = Correlation between dependent variable and its prediction.

mc2 = mc² is the Bentler-Raykov squared multiple correlation coefficient.

Notes:

1. `fitted` reports the fitted variance of each of the endogenous variables, whether observed or latent. In this case, we have observed endogenous variables.
2. `predicted` reports the variance of the predicted value of each endogenous variable.
3. `residual` reports the leftover residual variance.
4. `R-squared` reports R^2 , the fraction of variance explained by each indicator. The fraction of the variance of `Affective` explained by `a1` is 0.81, just as we calculated by hand at the beginning of this section. The overall R^2 is also called the coefficient of determination.
5. `mc` stands for multiple correlation, and `mc2` stands for multiple-correlation squared. `R-squared`, `mc`, and `mc2` all report the relatedness of the indicated dependent variable with the model's linear prediction. In recursive models, all three statistics are really the same number. `mc` is equal to the square root of `R-squared`, and `mc2` is equal to `R-squared`.

In nonrecursive models, these three statistics are different and each can have problems. `R-squared` and `mc` can actually become negative! That does not mean the model has negative predictive power or that it might not even have reasonable predictive power. `mc2 = mc2` is recommended by [Bentler and Raykov \(2000\)](#) to be used instead of `R-squared` for nonrecursive systems.

In [\[SEM\] Example 4](#), we examine the goodness-of-fit statistics for this model.

In [\[SEM\] Example 5](#), we examine modification indices for this model.

References

- Acock, A. C. 2013. *Discovering Structural Equation Modeling Using Stata*. Rev. ed. College Station, TX: Stata Press.
- Bentler, P. M., and T. Raykov. 2000. On measures of explained variance in nonrecursive structural equation models. *Journal of Applied Psychology* 85: 125–131. <https://doi.org/10.1037/0021-9010.85.1.125>.
- Kline, R. B. 2005. *Principles and Practice of Structural Equation Modeling*. 2nd ed. New York: Guilford Press.

Also see

- [\[SEM\] Example 1](#) — Single-factor measurement model
- [\[SEM\] Example 2](#) — Creating a dataset from published covariances
- [\[SEM\] Example 20](#) — Two-factor measurement model by group
- [\[SEM\] Example 26](#) — Fitting a model with data missing at random
- [\[SEM\] Example 31g](#) — Two-factor measurement model (generalized response)
- [\[SEM\] sem](#) — Structural equation model estimation command
- [\[SEM\] estat eqgof](#) — Equation-level goodness-of-fit statistics

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