

2014

Improving Multiple-Group confirmatory factor analysis in R – A tutorial in measurement invariance with continuous and ordinal indicators

Gerrit Hirschfeld

Ruth von Brachel

Follow this and additional works at: <https://scholarworks.umass.edu/pare>

Recommended Citation

Hirschfeld, Gerrit and von Brachel, Ruth (2014) "Improving Multiple-Group confirmatory factor analysis in R – A tutorial in measurement invariance with continuous and ordinal indicators," *Practical Assessment, Research, and Evaluation*: Vol. 19 , Article 7.

DOI: <https://doi.org/10.7275/qazy-2946>

Available at: <https://scholarworks.umass.edu/pare/vol19/iss1/7>

This Article is brought to you for free and open access by ScholarWorks@UMass Amherst. It has been accepted for inclusion in Practical Assessment, Research, and Evaluation by an authorized editor of ScholarWorks@UMass Amherst. For more information, please contact scholarworks@library.umass.edu.

Practical Assessment, Research & Evaluation

A peer-reviewed electronic journal.

Copyright is retained by the first or sole author, who grants right of first publication to *Practical Assessment, Research & Evaluation*. Permission is granted to distribute this article for nonprofit, educational purposes if it is copied in its entirety and the journal is credited. PARE has the right to authorize third party reproduction of this article in print, electronic and database forms.

Volume 19, Number 7, July 2014

ISSN 1531-7714

Multiple-Group confirmatory factor analysis in R – A tutorial in measurement invariance with continuous and ordinal indicators

Gerrit Hirschfeld, *Childrens' Hospital Datteln, Germany*;
Ruth von Brachel, *Ruhr-University Bochum, Germany*

Multiple-group confirmatory factor analysis (MG-CFA) is among the most productive extensions of structural equation modeling. Many researchers conducting cross-cultural or longitudinal studies are interested in testing for measurement and structural invariance. The aim of the present paper is to provide a tutorial in MG-CFA using the freely available R-packages lavaan, semTools, and semPlot. The combination of these packages enable a highly efficient analysis of the measurement models both for normally distributed as well as ordinal data. Data from two freely available datasets – the first with continuous the second with ordered indicators - will be used to provide a walk-through the individual steps.

Many researchers in psychology and social science are faced with the problem to compare latent constructs (i.e. mathematic ability, extraversion) that are not directly observable between different groups (languages, ethnic-groups), or points in time. Usually these latent constructs are measured by questionnaires, comprised of different scales that reflect different underlying latent variables. Typically differences between groups with regard to these underlying constructs are tested via scale means. Any comparison of means presuppose that the measures function similar in these different groups, i.e. that the response to individual items can be explained by the same latent factors (Byrne, Shavelson, & Muthén, 1989; Cheung & Rensvold, 1999; Vandenberg & Lance, 2000). Multiple-Group Confirmatory Factor Analysis (MG-CFA) has become the de-facto standard to investigate the degree to which measures are invariant across groups (Chen, 2008). Practical applications in educational psychology entail the cross-cultural validation of tests testing for equation of international test (Wu, Li, & Zumbo, 2007) and assessing the invariance of test results across different subgroups, e.g. the validity of somatic complaints in White and African American samples (Kline, 2013). These techniques are also widely-used in medicine where measurement invariance is seen as an

important precursor for interpreting patient reported outcomes (Gregorich, 2006).

Although there are several introductions to MG-CFA to test for invariance that are based on commercial programs, e.g. AMOS (Byrne, 2004), several recent additions to the open source software R (R Core Team, 2012) enable researchers to perform such analysis with unprecedented efficiency. In this paper we will describe how the three packages lavaan (Rosseel, 2012), semPlot (Epskamp, 2013) and semTools can be combined to conduct MG-CFA analysis. Before providing a walk-through the analysis a short conceptual introduction is given.

A conceptual introduction to measurement invariance

A scale is said to have measurement invariance (also known as measurement equivalence) across groups if subjects with identical levels of the latent construct have the same expected raw-score on the measure (Drasgow & Kanfer, 1985). As such, the level of measurement invariance a scale exhibits has very important implication for the interpretation of differences. If measurement invariance has been established for a measure, observed mean differences can be attributed to differences in underlying constructs between the groups. If however, one cannot

assume a stable relation between underlying construct and scale score, observed mean differences may be either due to differences in underlying constructs, or due to the different relations between latent constructs and scores. There are currently two approaches to test for invariance; structural equation modeling, and item response theory (Raju, Laffitte, & Byrne, 2002; Reise, Widaman, & Pugh, 1993).

Structural equation modeling (SEM) lends itself naturally to investigate the invariance of the relations between underlying constructs (latent variables) and observed responses (manifest variables), since these relations are explicitly modeled. For example figure 1 is a graphical representation of a measurement model for the classic dataset by Holzinger and Swineford (1939) comprising scores of 300 school children on nine different tests. In this measurement model the performance on the nine different tests is explained by three interrelated latent constructs; speed, textual, and visual. Following usual conventions observed variables

are represented by rectangles and latent variables are represented by ovals. The paths indicate which item loads on which factor. The fact that loadings are represented by directed arrows highlights the fact that the measurement model presupposes that the latent variables affect the individual items. In regression terms fitting this model to the data entails estimating six parameters; (1) a regression coefficient (e.g. the loading of test “x1” on factor visual “visual”), (2) a regression intercept, (3) a regression residual variance, (4) the means of the factors, (5) the variances of the underlying factors, and (6) the covariances of the underlying

framework by allowing researchers to tests whether these different regression parameters are equal in two or more groups.

Within the SEM framework different levels of measurement invariance may be defined; configural, weak, strong, and strict invariance that correspond to the above-mentioned regression parameters. Configural invariance implies that the number of latent variables and the pattern of loadings of latent variables on indicators are similar across the groups. In the above example this implies that in all groups the first three tests “x1”, “x2”, and “x3” are influenced by the same latent variable “visual ability”. Weak invariance (also known as metric invariance) implies that the magnitude of the loadings is similar across the groups. This type of measurement invariance is required in order to meaningfully compare the relationships between latent variables across different groups. Strong invariance (also known as scalar invariance) implies that not only the item loadings but also the item intercepts are similar across the groups. This form of measurement invariance implies that there are no systematic response biases and is required in order to meaningfully compare the means of latent variables across different groups (Chen, 2008). Last, some authors require strict invariance before means can be compared (Wu et al., 2007). Strict invariance implies that in addition to loadings and intercepts, the residual variances are similar across groups. After having established measurement invariance, researchers may go on to test substantial hypotheses about the means and interrelations between latent constructs. For example after having established that the measurement model is invariant across groups one might want to test whether the two groups differ in mean visual ability or whether these latent variables are related to academic achievement as measured by grades in different subjects.

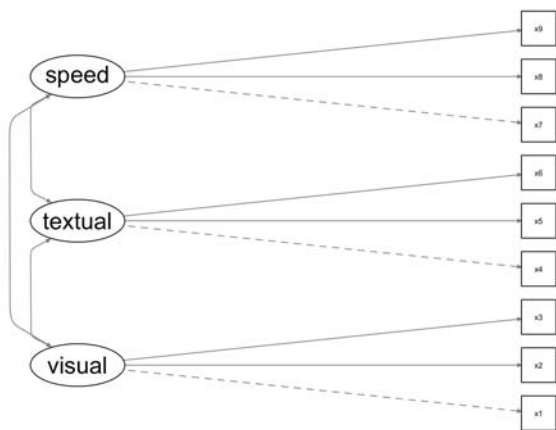


Figure 1. Measurement model for the Holzinger and Swinford Data.

are represented by rectangles and latent variables are represented by ovals. The paths indicate which item loads on which factor. The fact that loadings are represented by directed arrows highlights the fact that the measurement model presupposes that the latent variables affect the individual items. In regression terms fitting this model to the data entails estimating six parameters; (1) a regression coefficient (e.g. the loading of test “x1” on factor visual “visual”), (2) a regression intercept, (3) a regression residual variance, (4) the means of the factors, (5) the variances of the underlying factors, and (6) the covariances of the underlying

Testing for measurement invariance

Testing for measurement invariance consists of a series of model comparisons that define more and more stringent equality constraints (Byrne, 2009; Cheung & Rensvold, 1999; Raju et al., 2002; Vandenberg & Lance, 2000). First, a baseline model is fit in which the loading pattern is similar in all groups but the magnitude of all parameters – loadings, intercepts, variances, etc. – may vary. Configural invariance exists if this baseline model has a good fit and the same loadings are significant in all groups.

Second, a weak-invariance model in which the factor loadings are constrained to be equal is fit to the data and the fit of this model is compared to the baseline model. Weak invariance exists if the fit of the metric invariance model is not substantially worse than the fit of the baseline model. As described below there exist several statistical alternatives to decide whether the fit is substantially worse. Third, a strong-invariance model in which factor loadings and item intercepts are constrained to be equal is fit to the data and compared against the weak measurement invariance model. Again strong invariance exists if the fit of the scalar invariance model is not substantially worse than the fit of the weak invariance model. Fourth, a strict invariance model in which factor loadings, intercepts, and residual variances are constrained to be equal is fit to the data and compared to the strong measurement invariance model.

A special case pertains to the testing of multiple-group models with ordinal indicators (Millsap & Yun-Tein, 2004; Muthén & Asparouhov, 2002; Temme, 2006). Even though there is some debate about the exact number of categories a likert-scale needs to have in order to be treated as continuous, it is clear that likert-scales with few (probably four) categories are best handled using alternative estimation methods that take into account the ordinal nature of the data (Rhemtulla, Brosseau-Liard, & Savalei, 2012). The approach to dealing with ordered indicators most often employed is modeling thresholds for each indicator that describe at which level of the latent variable a specific category is chosen and using the weighted least squares means and variance adjusted (WLSMV) estimator to estimate parameters. Within the framework of MG-CFA these thresholds are roughly equivalent to the item loadings. That makes testing for weak and strong measurement invariance relatively easy. However, testing for strict invariance, i.e. testing the equality of residual variances, is only possible when theta-parameterization is used to identify model parameters (Muthén & Asparouhov, 2002). Since lavaan currently uses delta-parameterization the residuals are not estimated and one cannot test the equality of these parameters across groups.

Importantly, the decision whether or not a measurement model exhibits measurement invariance is not an all-or-none decision. Partial measurement invariance describes scenarios in which only some indicators exhibit a certain level of measurement invariance while the others do not. For example three

out of four indicators may exhibit strong invariance while the fourth only exhibits weak invariance (Byrne et al., 1989). This indicator is identified by constraining only those parameters (loadings, intercepts) pertaining to one specific indicator (Cheung & Rensvold, 1999). Whenever indicators show evidence of invariance researchers may drop these indicators from the model, use partial measurement invariance, or omit any interpretation of the scales across the groups. Some authors have argued that only two indicators are needed to be invariant to make meaningful comparisons between groups (Steenkamp & Baumgartner, 1998).

Decision rules for invariance tests

An open issue pertains the use of different decision rules for invariance (Wu et al., 2007). The problem is that imposing equality constraints will always result in a decrease in fit because less degrees of freedom are available. Consider testing for weak invariance by comparing the baseline model with the weak-invariance model. In the baseline model the loadings of the items on the factors are allowed to be different between the group. In the weak-invariance model these loadings are constrained to be equal. Since the baseline-model has more free parameters than the weak-invariance model the baseline-model's overall model fit will be better. This raises the question whether a specific decrease in fit observed during the model comparisons is substantial or not. Initial studies used chi-square tests to decide whether or not the increase in fit is substantial (Byrne et al., 1989). Following studies have however identified several problems with this approach and proposed using a difference in fit indices to define invariance (Cheung & Rensvold, 2002). Other authors have adopted a hybrid approach arguing that chi-square should be used to determine invariance at the measurement level (i.e. configural, weak, strong, and strict invariance), and fit-indices should be used at the structural level (Little, 1997). At present the inspection of changes in fit-indices, specifically the difference in comparative fit index (CFI) (ΔCFI), seems the most widely used and empirically best supported criterion to define invariance (Chen, 2007; Cheung & Rensvold, 2002). Most often a cutpoint of $\Delta CFI < .01$ is chosen to decide whether a more constrained model, e.g. the weak-invariance model, shows a substantial decrease in model fit compared to a less constrained model, e.g. the baseline model. Some authors have however shown that the optimal cutpoints for differences in chi-square or CFI

strongly depend on model complexity and have provided tables for cutpoints that result in have higher power and sensitivity to detect invariance than global decision rules (Meade, Johnson, & Braddy, 2008). Unfortunately previous systematic simulation studies into the performance of cut-off values have used maximum likelihood estimation (Chen, 2007; Cheung & Rensvold, 2002; Meade et al., 2008). As a result it is unknown whether or not the standard cutoff points for differences in CFI are also applicable to models estimated with WLSMV. As a result very few studies into measurement invariance have (Chungkham, Ingre, Karasek, Westerlund, & Theorell, 2013) taken into account ordinal indicators and instead have used ML estimation to fit the data. A recent simulation study (Koh & Zumbo, 2008) has shown that this practice does not lead to inflated type-I error rates, i.e. claiming non-invariance when models are in fact invariant. We compare the outcome of the analysis in the second example presented below.

Example I: Continuous indicators

Our first example will analyze a dataset that only included continuous indicators. The packages lavaan, semTools and semPlot contain all functions needed to efficiently run MG-CFA analysis in R. Running a MG-CFA analysis comprises six steps; (1) Install/load

Table 1. Important functions and parameters

Function	What it does
<i>cfa()</i>	Fits a model to data. The parameters <u>group.equal</u> and <u>group.partial</u> allow defining and relaxing constraints.
<i>moreFitIndices()</i>	Gives several additional fit indices.
<i>semPaths()</i>	Plots structural models and estimates.
<i>Measurement Invariance()</i>	Performs a series of model comparisons for which chi-square and Δ CFI are reported. Allows relaxing constraints via the parameter <u>group.partial</u> .
<i>ggplot()</i>	Visualizes data.
<i>inspect()</i>	Gives only part of the model summary so that these can be stored.
<i>mgcfa.perm()</i>	Performs a permutation test to estimate the distribution of Δ CFI for random groups.

packages; (2) Loading data; (3) specifying a baseline model; (4) defining equality constraints; (5) comparing the models; (6) visualizing results. Table 1 gives an overview of the functions used and their most important parameters. The first three steps have already been described in more detail in a previous article in this journal (Beaujean, 2013) so that they are only summarized here.

Install/load Packages

Before the functions can be used they have to be installed once and loaded at the beginning of the script. In the following lines beginning with ">" denote code that has to be entered by the user and the output that is generated by R is printed in bold, "[...]" is used to denote that the output was truncated. The following commands install and load the packages:

```
> install.packages(c('lavaan',
  'semTools', 'semPlot'))
> library(lavaan)
> library(semPlot)
> library(semTools)
```

Loading data

R has many functions to load data in various formats, ranging from simple tabular data such as comma-separated files to more specialized data files such as SPSS or SAS-data files (Beaujean, 2013). Also some packages already include datasets. In our first example we will use the Holzinger-Swineford data that is part of the lavaan package. As such it can be loaded into memory using the function `data()`, after the package is installed and the package loaded, as described in the previous section.

```
> data(HolzingerSwineford1939)
> str(HolzingerSwineford1939)

'data.frame':   301 obs. of  15 variables:
 $ id      : int  1 2 3 4 5 6 7 8 9 11 ...
 $ sex     : int  1 2 2 1 2 2 1 2 2 2 ...
 $ ageyr   : int  13 13 13 13 12 14 12 12 13 12
 ...
 $ agemo   : int  1 7 1 2 2 1 1 2 0 5 ...
 $ school  : Factor w/ 2 levels "Grant-
   White",...: 2 2 2 2 2 2 2 2 2 2 ...
 $ grade   : int  7 7 7 7 7 7 7 7 7 7 ...
 $ x1      : num  3.33 5.33 4.5 5.33 4.83 ...
 $ x2      : num  7.75 5.25 5.25 7.75 4.75 5 6
   6.25 5.75 5.25 ...
 $ x3      : num  0.375 2.125 1.875 3 0.875 ...
 $ x4      : num  2.33 1.67 1 2.67 2.67 ...
 $ x5      : num  5.75 3 1.75 4.5 4 3 6 4.25
   5.75 5 ...
 $ x6      : num  1.286 1.286 0.429 2.429 2.571
   ...
 $ x7      : num  3.39 3.78 3.26 3 3.7 ...
 $ x8      : num  5.75 6.25 3.9 5.3 6.3 6.65
   6.2 5.15 4.65 4.55 ...
 $ x9      : num  6.36 7.92 4.42 4.86 5.92 ...
```

The output of the function `str()` describes the variables in the dataset “HolzingerSwineford1939”. Each line represents one variable, in which the name (e.g. `sex`), format (`int` = integer, or `num` = numeric, or `Factor`) and first few datapoints are given.

Specifying and inspecting the baseline model

We will fit a simple three-factor model to the data. This entails specifying the model using lavaan’s model-syntax, fitting the model to the data using the function `cfa()`, and inspecting the model with the functions `summary()`, `moreFitIndices()` and `semPaths()`.

```
> model <- ' visual =~ x1 + x2 + x3;
  textual =~ x4 + x5 + x6; speed =~ x7
  + x8 + x9 '
```

Lavaan’s model-syntax was designed to enable researchers to quickly set up models with useful default parameters in mind. As such covariances between all latent variables (“visual” and “textual”) are added automatically. All defaults can be overridden as described by Rosseel (2012).

```
> fit <- cfa(model,
  data=HolzingerSwineford1939)
> summary(fit, standardized = TRUE,
  fit.measures = TRUE)
```

lavaan (0.5-16) converged normally after 35 iterations

Number of observations	301
Estimator	ML
Minimum Function Test Statistic	85.306
Degrees of freedom	24
P-value (Chi-square)	0.000
Model test baseline model:	
Minimum Function Test Statistic	918.852
Degrees of freedom	36
P-value	0.000
User model versus baseline model:	
Comparative Fit Index (CFI)	0.931
Tucker-Lewis Index (TLI)	0.896
Loglikelihood and Information Criteria:	
Loglikelihood user model (H0)	-3737.745
Loglikelihood unrestricted model (H1)	-3695.092
Number of free parameters	21
Akaike (AIC)	7517.490
Bayesian (BIC)	7595.339
Sample-size adjusted Bayesian (BIC)	7528.739
Root Mean Square Error of Approximation:	
RMSEA	0.092
90 Percent Confidence Interval	0.071 0.114
P-value RMSEA <= 0.05	0.001

Standardized Root Mean Square Residual:

SRMR	0.065
Parameter estimates:	
[...]	

The output of the function `summary()` already provides the user with data pertaining to the model fit, e.g. RMSEA. Two additional functions provide more fit indices and a graphical representation of the model.

```
> moreFitIndices(fit)

gammaHat      adjGammaHat    baseline.rmsea
0.9565611     0.9185521     0.2854364
aic.smallN    bic.priorN     hqc
7476.5731866 7544.0149775 7517.2909607
sic
3794.0917641
> semPaths(fit, "std")
```

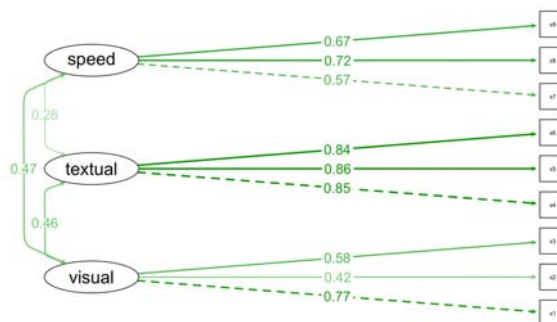


Figure 2. Measurement model for the Holzinger and Swinford Data including parameter estimates

Overall, inspection of the output shows that this model only has a very weak fit to the data ($\chi^2 = 85.306$; $DF = 24$; $CFI = .93$; $\gamma \hat{=} .96$; $RMSEA = .092$; $SRMR = 0.065$). Normally, researchers would have to improve the model fit, as this is also important to assess configural invariance. Since our main aim is to describe the analysis, we continue to work with this model and focus on testing hypotheses about weak, strong, and strict invariance.

Running multiple-group tests

Multiple-group CFAs are implemented in lavaan by calling the function `cfa()` with additional parameters (`group`, `group.equal`, and `group.partial`) that specify equality constraints between the different groups. One can specify these different models manually and compare them using the function `anova()`.

```
> config <- cfa(model,
  data=HolzingerSwineford1939,
  group="school")
```

```
> weak <- cfa(model,
  data=HolzingerSwineford1939,
  group="school",
  group.equal="loadings")
> strong<- cfa(model,
  data=HolzingerSwineford1939,
  group="school", group.equal =
  c("loadings", "intercepts"))
> strict<- cfa(model,
  data=HolzingerSwineford1939,
  group="school", group.equal =
  c("loadings", "intercepts",
  "residuals"))
> anova(config, weak, strong, strict)
```

Chi Square Difference Test

config	Df	AIC	BIC	Chisq	Chisq diff
config	48	7484	7707	116	
weak	54	7481	7681	124	8.2
strong	60	7509	7687	164	40.1
strict	69	7508	7653	182	17.4
	Df diff			Pr(>Chisq)	
config					
weak	6		0.224		
strong	6	4.4e-07	***		
strict	9	0.043	*		

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

What is missing from the output of the function `anova()` is the CFI value for the individual models. One could either inspect the individual models to perform the series of model comparisons or use the function `measurementInvariance()` as a convenient wrapper that automatically performs the series of model comparisons (configural, weak, strong, strict).

```
> measurementInvariance(model,
  data=HolzingerSwineford1939,
  group='school')

Measurement invariance tests:

Model 1: configural invariance:
  chisq    df    pvalue    cfi    rmsea    bic
115.851  48.000  0.000    0.923  0.097  7706.822

Model 2: weak invariance (equal loadings):
  chisq    df    pvalue    cfi    rmsea    bic
124.044  54.000  0.000    0.921  0.093  7680.771

[Model 1 versus model 2]
  delta.chisq  delta.df  delta.p.value  delta.cfi
      8.192      6.000      0.224      0.002

Model 3: strong invariance (equal loadings + intercepts):
  chisq    df    pvalue    cfi    rmsea    bic
164.103  60.000  0.000    0.882  0.107  7686.588

[Model 1 versus model 3]
  delta.chisq  delta.df  delta.p.value  delta.cfi
      48.251     12.000      0.000      0.041

[Model 2 versus model 3]
  delta.chisq  delta.df  delta.p.value  delta.cfi
      40.059      6.000      0.000      0.038

Model 4: strict invariance (equal loadings + intercepts +
residuals):
  chisq    df    pvalue    cfi    rmsea    bic
181.511  69.000  0.000    0.873  0.104  7652.632

[Model 1 versus model 4]
  delta.chisq  delta.df  delta.p.value  delta.cfi
      65.66     21.00      0.00      0.05

[Model 2 versus model 4]
  delta.chisq  delta.df  delta.p.value  delta.cfi
      57.47     15.00      0.00      0.04
```

	17.409	9.000	0.043	0.009
Model 5: equal loadings + intercepts + residuals + means:	chisq	df	pvalue	cfi
	221.335	72.000	0.000	0.831
			0.117	7675.335
[Model 1 versus model 5]	delta.chisq	delta.df	delta.p.value	delta.cfi
	105.484	24.000	0.000	0.092
[Model 4 versus model 5]	delta.chisq	delta.df	delta.p.value	delta.cfi
	39.824	3.000	0.000	0.042

The model comparisons to test for weak, strong and strict invariance are found under the headings [Model 1 versus model 2], [Model 2 versus model 3], [Model 3 versus model 4], respectively. The first three entries give the difference in chi-square, the corresponding degrees of freedom and significance test. The last entry gives the difference in CFI between the two models. The output of this function prints all data needed including CFI needed to construct a typical table (tab. 2).

Table 2. Series of model comparisons

Model	χ^2 ($\Delta\chi^2$)	Df (ΔDf)	p (Δp)	CFI (ΔCFI)
M1 Configural	115.851	48	<.001	.923
M2 Weak invariance (loadings)	(8.192)	(6)	(0.224)	(.002)
M3 Strong invariance (loadings, and intercepts)	(40.059)	(6)	(<.001)	(.038)
M3b. Partial strong invariance (except item #x3)	(32.322)	(5)	(<.001)	(0.031)
M3c. Partial strong invariance (except items #x3 and #7)	(5.379)	(4)	(.251)	(.002)
M4 Partial strict (M3c plus residual variances)	(11.585)	(7)	(0.115)	(0.005)

Note. According to Cheung and Rensvold (2002) $\Delta CFI < 0.01$ implies that the invariance assumption still holds.

The series of model comparisons indicate that the factor loadings can be assumed to be equal, since the chi-square test is not significant and ΔCFI is smaller than the proposed cutpoint of .01 (Cheung & Rensvold, 2002). When constraining the intercepts to be equal across groups a significant increase in chi-square and a large increase in CFI highlights that the strong invariance assumption cannot be met. In order to test for partial invariance we will inspect the modification indices for individual parameters in the

more constrained model – here the strong-invariance model. Specifically, we will first use the function `modificationIndices()` to extract the modification indices and inspect modification indices that pertain to intercepts.

```
> mod strong<-modificationIndices(strong)
> mod strong[mod strong$op == "~1",]

      lhs op rhs group mi      epc      sepc.lv sepc.all sepc.nox
1      x1 ~1  1  4.485 -0.133 -0.133 -0.114 -0.114
2      x2 ~1  1  6.634 -0.165 -0.165 -0.132 -0.132
3      x3 ~1  1 17.717  0.248  0.248  0.206  0.206
4      x4 ~1  1  1.816  0.058  0.058  0.050  0.050
5      x5 ~1  1  1.316 -0.054 -0.054 -0.042 -0.042
6      x6 ~1  1  0.028 -0.007 -0.007 -0.007 -0.007
7      x7 ~1  1 13.681  0.205  0.205  0.186  0.186
8      x8 ~1  1  3.864 -0.099 -0.099 -0.102 -0.102
9      x9 ~1  1  1.322 -0.058 -0.058 -0.059 -0.059
10     visual ~1  1  0.000  0.000  0.000  0.000  0.000
11     textual ~1  1  0.000  0.000  0.000  0.000  0.000
12     speed ~1  1  0.000  0.000  0.000  0.000  0.000
13     x1 ~1  2  4.485  0.133  0.133  0.114  0.114
14     x2 ~1  2  6.634  0.165  0.165  0.151  0.151
15     x3 ~1  2 17.717 -0.248 -0.248 -0.238 -0.238
16     x4 ~1  2  1.816 -0.058 -0.058 -0.053 -0.053
17     x5 ~1  2  1.316  0.054  0.054  0.044  0.044
18     x6 ~1  2  0.028  0.007  0.007  0.006  0.006
19     x7 ~1  2 13.681 -0.205 -0.205 -0.193 -0.193
20     x8 ~1  2  3.864  0.099  0.099  0.096  0.096
21     x9 ~1  2  1.322  0.058  0.058  0.057  0.057
22     visual ~1  2  0.000  0.000  0.000  0.000  0.000
23     textual ~1  2  0.000  0.000  0.000  0.000  0.000
24     speed ~1  2  0.000  0.000  0.000  0.000  0.000
```

This list shows that the modification indices are largest for the intercept belonging to the item x3. So this will be the first item for which we relax the equality constraint, i.e. we allow the intercept for this item to differ between groups. For this the function `measurementInvariance()` is used together with the parameter `group.partial` to specify the intercepts for which we relax the constraints.

```
> measurementInvariance(model,
  data=HolzingerSwineford1939,
  group="school", group.partial =
  c("x3 ~1"))
[...]
```

[Model 2 versus model 3]			
delta.chisq	delta.df	delta.p.value	delta.cfi
20.535	5.000	0.001	0.018

```
[...]
```

The line corresponding to this partial strong invariance test now shows a smaller difference in chi-square and the correct degrees of freedom (5, was 6). However, both chi-square significance test and Δ CFI still indicate a lack of strong invariance. Revisiting the modification indices (see above) indicated item x7 as a second potential source for invariance. So next we allow the intercept corresponding to this item to differ between the groups.

```
> measurementInvariance(model,
  data=HolzingerSwineford1939,
  group="school", group.partial =
  c("x3 ~1", "x7~1"))
[...]
```

[Model 2 versus model 3]			
delta.chisq	delta.df	delta.p.value	delta.cfi
5.379	4.000	0.251	0.002

[Model 3 versus model 4]			
delta.chisq	delta.df	delta.p.value	delta.cfi
17.838	9.000	0.037	0.010

The line corresponding to the partial strong invariance test now shows a non-significant chi-square test and a Δ CFI that is below the cutpoint of .01. Furthermore, even though the test for strict invariance yields a significant chi-square test, the Δ CFI is not larger than the cutpoint indicating that with the exception of items x3 and x7 the scale exhibits partial strict measurement invariance. Based on these results researchers may thus interpret differences between schools in the means between those two groups as reflecting real differences in the underlying latent trait (i.e. intelligence) rather than the measure.

Example II: Ordinal indicators

Our second example will use data from 3376 participants who took part in an online survey that administered the sexual compulsivity scale (Kalichman & Rompa, 1995). The data is made available on the website <http://personality-testing.info/rawdata/>. This scale consists of ten items consisting of descriptions about sexual behaviour, e.g. “I think about sex more than I would like to”. Participants respond to each item on a four-category likert scale ranging from “not at all like me” to “very much like me”. Even though this issue could be investigated using ML estimation (Koh & Zumbo, 2008), we will also use the “correct” way by declaring these variables as ordinal.

Load Packages

As before, we need to load the previously installed packages `lavaan`, `semPlot`, and `semTools` before we can assess the functions.

```
> library(lavaan)
> library(semPlot)
> library(semTools)
```

Loading data

Since we want to use data that is stored as a zip-file on a website, we need to first download this file and unzip it before we can load it into R. You may download and unzip the file (“<http://personality-testing.info/rawdata/SCS.zip>”) manually or use the function `download.file()` and `unzip()` as described below. The file is loaded with `read.csv()`. Since we want to compare men to women, we use the subset of the data in which participants responded either male or female (`subset(tmp, gender == "1" | gender == "2")`).


```
> download.file
("http://personality-
testing.info/rawdata/SCS.zip", "SCS.
zip")
> unzip("SCS.zip")
> tmp <- read.csv("SCS/data.csv")
> scs <- subset(tmp, gender == "1" |
gender == "2")
```

Specifying and inspecting the baseline model

Next we will fit a one-factor model taking into account the ordered nature of the indicators. This is done by declaring the indicators as ordinal using the parameter ordered. By declaring the items q1 to q10 as ordered lavaan automatically switches to a different estimation method. The output of the function summary() provides both parameter estimates and indices for overall model fit.

```
> scs model fit <- cfa(scs model, ordered =
c("Q1", "Q2", "Q3", "Q4", "Q5", "Q6",
"Q7", "Q8", "Q9", "Q10"), data=scs)
> summary(scs model fit, standardized =
TRUE, fit.measures = TRUE)
```

lavaan (0.5-16) converged normally after 23 iterations

Number of observations	3348	
Estimator	DWLS	Robust
Minimum Function Test Statistic	1083.730	2356.933
Degrees of freedom	35	35
P-value (Chi-square)	0.000	0.000
Scaling correction factor	0.461	
Shift parameter for simple second-order correction (Mplus variant)		4.613

Model test baseline model:

Minimum Function Test Statistic	95130.457	35638.844
Degrees of freedom	45	45
P-value	0.000	0.000

User model versus baseline model:

Comparative Fit Index (CFI)	0.989	0.935
Tucker-Lewis Index (TLI)	0.986	0.916

Root Mean Square Error of Approximation:

RMSEA	0.095	0.141
90 Percent Confidence Interval	0.090-0.100	0.136-0.146
P-value RMSEA <= 0.05	0.000	0.000

Weighted Root Mean Square Residual:

WRMR	3.571	3.571
------	-------	-------

Parameter estimates:

[...]

```
> semPaths(scs model fit, "std",
curvePivot = TRUE, thresholds = FALSE)
```

<https://scholarworks.umass.edu/pare/vol19/iss1/7>
DOI: <https://doi.org/10.7275/qazy-2946>

Inspection of the output shows that this model only has a very weak fit to the data ($\chi^2 = 2356.933$; DF = 35; CFI = 0.94; RMSEA = .14). As in the first example, model fit is far from acceptable, but we proceed with the testing hypothesis about weak, strong, and strict invariance.

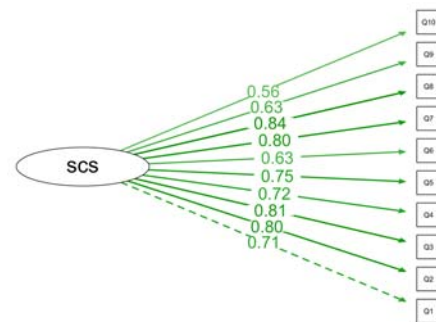


Figure 3. Measurement model for the sexual compulsivity scale including parameter estimates

Running multiple-group tests

Performing the multiple-group CFAs is slightly different because the function measurementInvariance() will try to constrain “loadings”, “intercepts” and “residuals”. Since residuals are not parameters in the delta-parameterization lavaan uses (see section 1.2 above), the function will produce meaningless output, i.e. comparing models that have identical constraints. So the individual models and comparisons to test for configural, weak, and strong invariance have to be specified by hand. In order to compare models the function semTools::diffTest() will be used.

```
> config <- cfa(model,
data=HolzingerSwineford1939,
group="school")
> scs_model_weak <- cfa(scs_model,
ordered = c("Q1", "Q2", "Q3", "Q4",
"Q5", "Q6", "Q7", "Q8", "Q9",
"Q10"), group = "gender",
group.equal = c("loadings"),
data=scs)
> semTools::diffTest(scs_model_config,
scs_model_weak)
```

delta.chisq	delta.df	delta.p.value	delta.cfi
175.840	9.000	0.000	0.002

The test for weak invariance results in a significant scaled chi-square test but a delta CFI that is below the cutpoint of .01. Since chi-square is sensitive to sample size, we assume that the scale still exhibits weak invariance and proceed to testing for strong invariance.

```
> scs model strong <- cfa(scs model,
  ordered = c("Q1", "Q2", "Q3", "Q4",
    "Q5", "Q6", "Q7", "Q8", "Q9",
    "Q10"), group = "gender",
  group.equal = c("loadings",
    "thresholds"), data=scs)
> semTools:::diffptest(scs model weak,
  scs model strong)

delta.chisq  delta.df  delta.p.value  delta.cfi
-31.027      29.000      1.000         -0.001
```

Due to different scaling parameters in the models, the differences in chi-square and CFI may also be negative. These indicate however, that the strong invariance assumption still holds. As a comparison we also repeat the analysis without declaring the variables as ordered.

```
> measurementInvariance(scs model,
  data=scs, group="gender",
  strict=TRUE)
Measurement invariance tests:

[...]
```

[Model 1 versus model 2]			
delta.chisq	delta.df	delta.p.value	delta.cfi
24.317	9.000	0.004	0.001

```
[...]
```

[Model 2 versus model 3]			
delta.chisq	delta.df	delta.p.value	delta.cfi
74.056	9.000	0.000	0.004

```
[...]
```

[Model 3 versus model 4]			
delta.chisq	delta.df	delta.p.value	delta.cfi
11.996	10.000	0.285	0.000

The output of this analysis gives very similar results. Specifically, the tests for weak and strong invariance yield a significant chi-square test but a small Δ CFI. The test for strict invariance yields both an insignificant chi-square test and a negligible Δ CFI. Both methods – WLSMV estimation and ML estimation – suggest that researchers may interpret differences in the means between those two groups as reflecting differences in the underlying latent trait rather than the measure.

Conclusions

Testing for measurement invariance is a central aspect of assessment and evaluation (Byrne et al., 1989; Chen, 2008; Cheung & Rensvold, 1999; Vandenberg & Lance, 2000; Wu et al., 2007). Even though item response theory can also be used to test for invariance (Raju et al., 2002; Reise et al., 1993), multiple group confirmatory factor analysis is the most widely used method to establish invariant measurements across groups.

Our description made apparent several areas where systematic simulation studies and software

development is necessary. First, systematic simulation studies need to compare the relative utility of different decision rules for invariance tests. Studies using categorical data and WLSMV estimation would be especially useful to close the gap between single-group CFA where these estimation methods are widely used and multiple-group CFA for which most researchers still use ML estimation irrespective of the nature of the data (Koh & Zumbo, 2008). Second, further software development is also needed. We applaud the goal of the developers of the lavaan package to implement techniques available in commercial package. We believe that functions that are missing in the present version (0.5-16), e.g. theta-parameterization, will further increase the utility and adoption of this package.

We hope that the present manuscript showing how measurement invariance studies can be implemented in the open-source software R, will be useful to other researchers working with latent variables who want to performing such analysis.

References

- Beaujean, A. (2013). Factor Analysis using R. *Practical Assessment, Research & Evaluation*, 18. Retrieved from www.pareonline.net/pdf/v18n4.pdf
- Byrne, B. M. (2004). Testing for multigroup invariance using AMOS graphics: A road less traveled. *Structural Equation Modeling*, 11(2), 272–300.
- Byrne, B. M. (2009). *Structural equation modeling with AMOS: Basic concepts, applications, and programming*. CRC Press.
- Byrne, B. M., Shavelson, R. J., & Muthén, B. (1989). Testing for the equivalence of factor covariance and mean structures: The issue of partial measurement invariance. *Psychological Bulletin*, 105(3), 456.
- Chen, F. F. (2007). Sensitivity of goodness of fit indexes to lack of measurement invariance. *Structural Equation Modeling*, 14(3), 464–504.
- Chen, F. F. (2008). What happens if we compare chopsticks with forks? The impact of making inappropriate comparisons in cross-cultural research. *Journal of Personality and Social Psychology*, 95(5), 1005.
- Cheung, G. W., & Rensvold, R. B. (1999). Testing factorial invariance across groups: A reconceptualization and proposed new method. *Journal of Management*, 25(1), 1–27.
- Cheung, G. W., & Rensvold, R. B. (2002). Evaluating goodness-of-fit indexes for testing measurement invariance. *Structural Equation Modeling*, 9(2), 233–255.
- Chungkham, H. S., Ingre, M., Karasek, R., Westerlund, H., & Theorell, T. (2013). Factor Structure and

Hirschfeld & von Brachel, Multiple-group confirmatory factor analysis

- Longitudinal Measurement Invariance of the Demand Control Support Model: An Evidence from the Swedish Longitudinal Occupational Survey of Health (SLOSH). *PLoS One*, 8(8), e70541. Retrieved from <http://dx.plos.org/10.1371/journal.pone.0070541>
- Drasgow, F., & Kanfer, R. (1985). Equivalence of psychological measurement in heterogeneous populations. *Journal of Applied Psychology*, 70(4), 662.
- Epskamp, S. (2013). semPlot: Path diagrams and visual analysis of various SEM packages' output. R package version 0.3. 2.
- Gregorich, S. E. (2006). Do self-report instruments allow meaningful comparisons across diverse population groups? Testing measurement invariance using the confirmatory factor analysis framework. *Medical Care*, 44(11 Suppl 3), S78–94. doi:10.1097/01.mlr.0000245454.12228.8f
- Hirschfeld, G. H. F., & Brown, G. T. L. (2009). Students' Conceptions of Assessment - Factorial and Structural Invariance of the SCoA Across Sex, Age, and Ethnicity. *European Journal of Psychological Assessment*, 25(1), 30–38.
- Holzinger, K. J., & Swineford, F. (1939). A study in factor analysis: The stability of a bi-factor solution. *Supplementary Educational Monographs*.
- Kalichman, S. C., & Rompa, D. (1995). Sexual sensation seeking and Sexual Compulsivity Scales: reliability, validity, and predicting HIV risk behavior. *Journal of Personality Assessment*, 65(3), 586–601.
- Kline, R. B. (2013). Assessing statistical aspects of test fairness with structural equation modelling. *Educational Research and Evaluation*, 19(2-3), 204–222.
- Koh, K. H., & Zumbo, B. D. (2008). Multi-group confirmatory factor analysis for testing measurement invariance in mixed item format data. *Journal of Modern Applied Statistical Methods*, 7(2), 12.
- Little, T. D. (1997). Mean and covariance structures (MACS) analyses of cross-cultural data: Practical and theoretical issues. *Multivariate Behavioral Research*, 32(1), 53–76.
- Meade, A. W., Johnson, E. C., & Braddy, P. W. (2008). Power and sensitivity of alternative fit indices in tests of measurement invariance. *Journal of Applied Psychology*, 93(3), 568.
- Millsap, R. E., & Yun-Tein, J. (2004). Assessing factorial invariance in ordered-categorical measures. *Multivariate Behavioral Research*, 39(3), 479–515.
- Muthén, B., & Asparouhov, T. (2002). Latent variable analysis with categorical outcomes: Multiple-group and growth modeling in Mplus. *Mplus Web Notes*, 4(5), 1–22. Retrieved from <https://www.statmodel.com/download/webnotes/CatMGLong.pdf>
- R Core Team. (2012). R: A Language and Environment for Statistical Computing. R Foundation for Statistical Computing Vienna Austria. Retrieved from <http://www.R-project.org/>
- Raju, N. S., Laffitte, L. J., & Byrne, B. M. (2002). Measurement equivalence: a comparison of methods based on confirmatory factor analysis and item response theory. *Journal of Applied Psychology*, 87(3), 517.
- Reise, S. P., Widaman, K. F., & Pugh, R. H. (1993). Confirmatory factor analysis and item response theory: two approaches for exploring measurement invariance. *Psychological Bulletin*, 114(3), 552.
- Rhemtulla, M., Brosseau-Liard, P. É., & Savalei, V. (2012). When can categorical variables be treated as continuous? A comparison of robust continuous and categorical SEM estimation methods under suboptimal conditions. *Psychological Methods*, 17(3), 354–373. doi:10.1037/a0029315
- Rosseel, Y. (2012). lavaan: An R package for structural equation modeling. *Journal of Statistical Software*. Retrieved from <http://www.doaj.org/doi?func=fulltext&aId=1325391>
- Steenkamp, J.-B. E., & Baumgartner, H. (1998). Assessing measurement invariance in cross-national consumer research. *Journal of Consumer Research*, 25(1), 78–107.
- Temme, D. (2006). Assessing measurement invariance of ordinal indicators in cross-national research. In *International advertising and communication* (pp. 455–472). Springer.
- Vandenberg, R. J., & Lance, C. E. (2000). A review and synthesis of the measurement invariance literature: Suggestions, practices, and recommendations for organizational research. *Organizational Research Methods*, 3(1), 4–70.
- Wu, A. D., Li, Z., & Zumbo, B. D. (2007). Decoding the meaning of factorial invariance and updating the practice of multi-group confirmatory factor analysis: A demonstration with TIMSS data. *Practical Assessment, Research and Evaluation*, 12(3), 1–26. Retrieved from <http://pareonline.net/getvn.asp?v=12&n=3>.

Appendix R Script

```
# 1. Install / load packages
#install.packages(c("lavaan", "semTools", "semPlot", "ggplot2"))

library(lavaan)
library(semPlot)
library(semTools)
options(width = 22)

setwd("/Users/gerrit/Documents/Forschung/31 MG-CFA/1 Intro paper/1 analysis")

data(HolzingerSwineford1939)
str(HolzingerSwineford1939)

model <- '
visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9
'

fit <- cfa(model, data=HolzingerSwineford1939)
summary(fit, standardized = FALSE, fit.measures = TRUE)
moreFitIndices(fit)
semPaths(fit, rotation = 2, layout = "tree2", nCharNodes = 0, sizeLat = 15,
sizeLat2 = 7, label.norm = "O0000", mar=c(2,6,2,4), curvePivot = TRUE,
edge.label.cex=1.2, residuals = F)
dev.print(png, "fig_1_measurement.png", width=6, height=4, res=300,
units="in")

semPaths(fit, "std", rotation = 2, layout = "tree2", nCharNodes = 0, sizeLat
= 15, sizeLat2 = 7, label.norm = "O0000", mar=c(2,6,2,4), curvePivot = TRUE,
edge.label.cex=1.2, residuals = F)

dev.print(png, "fig_2_cfa.png", width=8, height=4, res=300, units="in")

#Multiple Group CFA
config <- cfa(model, data=HolzingerSwineford1939, group="school")
weak <- cfa(model, data=HolzingerSwineford1939, group="school",
group.equal="loadings")
strong<- cfa(model, data=HolzingerSwineford1939, group="school", group.equal
= c("loadings", "intercepts"))
strict<- cfa(model, data=HolzingerSwineford1939, group="school", group.equal
= c("loadings", "intercepts", "residuals"))
anova(config, weak, strong, strict)
measurementInvariance(model, data=HolzingerSwineford1939, group="school",
strict=TRUE)

mod_strong<-modificationIndices(strong)
mod_strong[mod_strong$op == "~1",]

measurementInvariance(model, data=HolzingerSwineford1939, group="school",
group.partial = c("x3 ~1"))
measurementInvariance(model, data=HolzingerSwineford1939, group="school",
```

```

group.partial = c("x3 ~1", "x7 ~1", "x3 ~~ x3", "x7 ~~x7"), strict = TRUE)

# Example 2: Categorical indicators

#download.file("http://personality-testing.info/_rawdata/SCS.zip","SCS.zip")
unzip("SCS.zip")
scs <- read.csv("SCS/data.csv")
scs <- subset(scs, gender == "1" | gender == "2")

scs_model <- '
scs =~ Q1 + Q2 + Q3 + Q4 + Q5 + Q6 + Q7 + Q8 + Q9 + Q10
'

scs_model_fit <- cfa(scs_model, ordered = c("Q1", "Q2", "Q3", "Q4", "Q5",
"Q6", "Q7", "Q8", "Q9", "Q10"), data=scs)
summary(scs_model_fit, fit.measures = TRUE)
semPaths(scs_model_fit, "std", rotation = 2, layout = "tree2", nCharNodes =
0, sizeLat = 15, sizeLat2 = 7, label.norm = "00000", mar=c(2,-4,2,4),
curvePivot = TRUE, edge.label.cex=1.2, residuals = FALSE, thresholds = FALSE)

dev.print(png, "fig 3 scs.png", width=8, height=4, res=300, units="in")

scs_model_config <- cfa(scs_model, ordered = c("Q1", "Q2", "Q3", "Q4", "Q5",
"Q6", "Q7", "Q8", "Q9", "Q10"), group = "gender", data=scs)
scs_model_weak <- cfa(scs_model, ordered = c("Q1", "Q2", "Q3", "Q4", "Q5",
"Q6", "Q7", "Q8", "Q9", "Q10"), group = "gender", group.equal =
c("loadings"), data=scs)
semTools:::diffptest(scs_model_config, scs_model_weak)

scs_model_strong <- cfa(scs_model, ordered = c("Q1", "Q2", "Q3", "Q4", "Q5",
"Q6", "Q7", "Q8", "Q9", "Q10"), group = "gender", group.equal = c("loadings",
"thresholds"), data=scs)
semTools:::diffptest(scs_model_weak, scs_model_strong)

measurementInvariance(scs_model, data=scs, group="gender", strict=TRUE)

```

Citation:

Hirschfeld, Gerrit & von Brachel, Ruth (2014). Improving Multiple-Group confirmatory factor analysis in R – A tutorial in measurement invariance with continuous and ordinal indicators. *Practical Assessment, Research & Evaluation*, 19(7). Available online: <http://paronline.net/getvn.asp?v=19&n=7>

Authors:

Gerrit Hirschfeld (corresponding author)
German Paediatric Pain Centre
Children's Hospital Datteln
Dr.-Friedrich-Steiner Str. 5
45711 Datteln, Germany
eMail: g.hirschfeld [at] deutsches-
kinderschmerzszentrum.de

Ruth von Brachel
Department of Clinical Psychology and
Psychotherapy
Ruhr-University Bochum,
Bochum, Germany