

Package ‘lvnet’

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Type Package

Title Latent Variable Network Modeling

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Description Estimate, fit and compare Structural Equation Models (SEM) and network models (Gaussian Graphical Models; GGM) using OpenMx. Allows for two possible generalizations to include GGMs in SEM: GGMs can be used between latent variables (latent network modeling; LNM) or between residuals (residual network modeling; RNM). For details, see Epskamp, Rhemtulla and Borsboom (2017) <doi:10.1007/s11336-017-9557-x>.

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EBIClvglasso	<i>Latent variable graphical LASSO using EBIC to select optimal tuning parameter</i>
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Description

This function minimizes the Extended Bayesian Information Criterion (EBIC; Chen and Chen, 2008) to choose the lvglasso tuning parameter. See [lvglasso](#)

Usage

```
EBIClvglasso(S, n, nLatents, gamma = 0.5, nRho = 100, lambda, ...)
```

Arguments

S	Sample variance-covariance matrix
n	Sample Size
nLatents	Number of latent variables
gamma	EBIC hyper-parameter
nRho	Number of tuning parameters to test
lambda	The lambda argument containing factor loadings, only used for starting values!
...	Arguments sent to lvglasso

Value

The optimal result of [lvglasso](#), with two more elements:

rho	The selected tuning parameter
ebic	The optimal EBIC

Author(s)

Sacha Epskamp <mail@sachaepskamp.com>

References

Chen, J., & Chen, Z. (2008). Extended Bayesian information criteria for model selection with large model spaces. *Biometrika*, 95(3), 759-771.

See Also

[lvglasso](#)

`lassoSelect`*Update lvnetLasso results to select a different model*

Description

This function can be used to select a model using any fit index

Usage

```
lassoSelect(object, select, minimize = TRUE, refit = TRUE, lassoTol = 1e-04)
```

Arguments

<code>object</code>	An <code>lvnetLasso</code> object
<code>select</code>	A raw R expression using names used in the <code>object\$fitMeasures</code> part of the output of <code>lvnet</code>
<code>minimize</code>	Logical. Minimize or maximize?
<code>refit</code>	Logical. Should the new best model be refitted.
<code>lassoTol</code>	Tolerance for absolute values to be treated as zero in counting parameters.

Author(s)

Sacha Epskamp <mail@sachaepskamp.com>

Examples

```
## Not run:
# Load dataset:
library("lavaan")
data(HolzingerSwineford1939)
Data <- HolzingerSwineford1939[,7:15]

# Measurement model:
Lambda <- matrix(0, 9, 3)
Lambda[1:3,1] <- NA
Lambda[4:6,2] <- NA
Lambda[7:9,3] <- NA

# Search best fitting omega_theta:
res <- lvnetLasso(Data, "omega_theta", lambda = Lambda)
res$best
summary(res)

# Update to use EBIC:
resEBIC <- lassoSelect(res, ebic)
summary(resEBIC)

# Update to use minimal fitting model with RMSEA < 0.05:
```

```
resMinimal <- lassoSelect(res, df * (rmsea < 0.05), minimize = FALSE)
summary(resMinimal)

## End(Not run)
```

lav2lvnet

Convert lavaan model to lvnet model matrices

Description

This function can be used to easily generate input matrices for lvnet based on a lavaan model.

Usage

```
lav2lvnet(model, data, std.lv = TRUE, lavaanifyOps = list(auto = TRUE, std.lv = std.lv))
```

Arguments

model	Lavaan model syntax
data	The dataset. Only used to extract order of variables names from the column-names.
std.lv	Should the model be identified by constraining latent variable variance to 1. Defaults to TRUE unlike lavaan! This is because the starting values work better for this identification.
lavaanifyOps	A list with other options sent to lavaanify

Value

A list with the model matrices for lambda, psi, theta and beta

Author(s)

Sacha Epskamp <mail@sachaepskamp.com>

Examples

```
## Not run:
library("lavaan")

# Load dataset:
data(HolzingerSwineford1939)
Data <- HolzingerSwineford1939[,7:15]

# lavaan model
HS.model <- '
visual =~ x1 + x2 + x3
textual =~ x4 + x5 + x6
speed =~ x7 + x8 + x9'
```

```

# fit via lavaan:
lavFit <- cfa(HS.model, HolzingerSwineford1939[7:15],std.lv=TRUE)

# Fit via lvnet:
mod <- lav2lvnet(HS.model, HolzingerSwineford1939[7:15])
lvnetFit <- lvnet(Data, lambda = mod$lambda, psi = mod$psi)

# Compare:
Compare <- data.frame(
  lvnet = round(unlist(lvnetFit$fitMeasures)[c("npar", "df", "chisq", "fmin", "aic", "bic",
                                             "rmsea", "cfi", "tli", "nfi", "logl")],3),
  lavaan = round(fitMeasures(lavFit)[c("npar", "df", "chisq", "fmin", "aic", "bic", "rmsea",
                                       "cfi", "tli", "nfi", "logl")],3))

Compare

## End(Not run)

```

 lvglasso

Latent variable graphical LASSO

Description

The lvglasso algorithm to estimate network structures containing latent variables, as proposed by Yuan (2012). Uses the glasso package (Friedman, Hastie and Tibshirani, 2014) and mimics input and output of the [glasso](#) function.

Usage

```
lvglasso(S, nLatents, rho = 0, thr = 1e-04, maxit = 10000, lambda)
```

Arguments

S	Sample variance-covariance matrix
nLatents	Number of latent variables.
rho	The LASSO tuning parameter
thr	The threshold to use for convergence
maxit	Maximum number of iterations
lambda	The lambda argument containing factor loadings, only used for starting values!

Value

A list of class lvglasso containing the following elements:

w	The estimated variance-covariance matrix of both observed and latent variables
wi	The estimated inverse variance-covariance matrix of both observed and latent variables

pcor	Estimated partial correlation matrix of both observed and latent variables
observed	Logical vector indicating which elements of w, wi and pcor are observed
niter	The number of iterations used
lambda	The estimated lambda matrix, when result is transformed to EFA model
theta	The estimated theta matrix
omega_theta	The estimated omega_theta matrix
psi	The estimated psi matrix

Author(s)

Sacha Epskamp <mail@sachaepskamp.com>

References

- Yuan, M. (2012). Discussion: Latent variable graphical model selection via convex optimization. *The Annals of Statistics*, 40, 1968-1972.
- Jerome Friedman, Trevor Hastie and Rob Tibshirani (2014). *glasso*: Graphical lasso-estimation of Gaussian graphical models. R package version 1.8. <http://CRAN.R-project.org/package=glasso>

lvnet

Confirmatory Latent Variable Network Models

Description

This function utilizes OpenMx (Boker et al., 2011, 2014) to confirmatory test latent variable network models between P manifests and M latents. See the details section for information about the modeling framework used. All the input matrices can be assigned R matrices with numbers indicating fixed values and NA indicating a value is free to estimate.

Usage

```
lvnet(data, lambda, beta, omega_theta, delta_theta, omega_psi, delta_psi, psi, theta,
      sampleSize, fitInd, fitSat, startValues = list(), scale = FALSE, nLatents,
      lasso = 0, lassoMatrix, lassoTol = 1e-4, ebicTuning = 0.5,
      mimic = c("lavaan", "lvnet"), fitFunction = c("penalizedML", "ML"), exogenous)
```

Arguments

data	An N (sample size) x P matrix or data frame containing the raw data, or a P x P variance-covariance matrix.
lambda	A P x M matrix indicating factor loadings. Defaults to a full NA P x M matrix if psi or omega_psi is not missing, or a P x 0 dummy matrix.
beta	An M x M matrix indicating linear effects between latent variables. Defaults to an M x M matrix containing only zeroes.

omega_theta	A P x P matrix encoding the residual network structure. By default, theta is modeled instead.
delta_theta	A P x P diagonal scaling matrix. Defaults to NA on all diagonal elements. Only used if omega_theta is modeled.
omega_psi	An M x M matrix containing the latent network structure. By default, psi is modeled instead.
delta_psi	A diagonal M x M scaling matrix. Defaults to an identity matrix. Only used if omega_psi is modeled.
psi	An M x M variance-covariance matrix between latents and latent residuals. Defaults to a full NA matrix.
theta	A P x P variance-covariance matrix of residuals of the observed variables. Defaults to a diagonal matrix containing NAs
sampleSize	The sample size, only used if data is assigned a variance-covariance matrix.
fitInd	The fit of the independence model. Used to speed up estimation fitting multiple models.
fitSat	The fit of the saturated model. Used to speed up estimation fitting multiple models.
startValues	An optional named list containing starting values of each model. e.g., <code>list(lambda = matrix(1,9,3))</code> would set the starting values of a 10 x 3 lambda matrix to ones.
scale	Logical, should data be standardized before running Ivnet?
nLatents	The number of latents. Allows for quick specification when lambda is missing. Not needed if lambda is assigned.
lasso	The LASSO tuning parameter.
lassoMatrix	Character vector indicating the names of matrices to apply LASSO regularization on. e.g., "omega_psi" or "omega_theta".
lassoTol	Tolerance for absolute values to be treated as zero in counting parameters.
ebicTuning	Tuning parameter used in extended Bayesian Information Criterion.
mimic	If set to "lavaan" (default), covariance matrix is rescaled and N is used rather than N - 1 in likelihood computation.
fitFunction	The fit function to be used. penalizedML will fit the penalized fit function and ML the maximum likelihood function.
exogenous	Numeric vector indicating which variables are exogenous.

Details

The modeling framework follows the all-y LISREL framework for Structural Equation Models (SEM; Hayduk, 1987) to model relationships between P observed variables and M latent variables:

$$\sigma = \lambda * (I - \beta)^{-1} \psi (I - \beta)^{-1 T} * \lambda^T + \theta$$

Where Sigma is the P x P model-implied covariance matrix, lambda a P x M matrix of factor loadings, B an M x M matrix containing regression effects between latent variables, Psi a M x M covariance matrix of the latent variables/residuals and Theta a P x P covariance matrix of residuals of the observed indicators.

The `lvnet` function allows for two extensions of this modeling framework. First, `psi` can be chosen to be modeled as follows:

$$\text{psi} = \text{delta_psi} (\text{I} - \text{omega_psi})^{-1} \text{delta_psi}$$

In which `delta_psi` is a $M \times M$ diagonal scaling matrix and `omega_psi` a $M \times M$ matrix containing zeroes on the diagonal and partial correlation coefficients on the offdiagonal values of two latent variables conditioned on all other latent variables. `omega_psi` therefore corresponds to a Gaussian Graphical Model, or a network structure.

Similarly, `theta` can be chosen to be modeled as follows:

$$\text{theta} = \text{delta_theta} (\text{I} - \text{omega_theta})^{-1} \text{delta_theta}$$

In which `delta_theta` is a $P \times P$ diagonal scaling matrix and `omega_theta` a $P \times P$ matrix containing zeroes on the diagonal and partial correlation coefficients on the offdiagonal values of two residuals conditioned on all other residuals.

Modeling `omega_psi` is termed Latent Network Modeling (LNM) and modeling `omega_theta` is termed Residual Network Modeling (RNM). `lvnet` automatically chooses the appropriate modeling framework based on the input.

Value

An `lvnet` object, which is a list containing the following elements:

<code>matrices</code>	A list containing the estimated model matrices
<code>sampleStats</code>	A list containing the covariance matrix (<code>covMat</code>) and sample size <code>sampleSize</code>
<code>mxResults</code>	The <code>OpenMx</code> object of the fitted model
<code>fitMeasures</code>	A named list containing the fit measures of the fitted model

Author(s)

Sacha Epskamp <mail@sachaepskamp.com>

References

- Boker, S. M., Neale, M., Maes, H., Wilde, M., Spiegel, M., Brick, T., ... Fox, J. (2011). `OpenMx`: an open source extended structural equation modeling framework. *Psychometrika*, 76(2), 306-317
- Boker, S. M., Neale, M. C., Maes, H. H., Wilde, M. J., Spiegel, M., Brick, T. R., ..., Team `OpenMx`. (2014). `Openmx 2.0 user guide` [Computer software manual].
- Hayduk, L. A. (1987). *Structural equation modeling with LISREL: Essentials advances*. Baltimore, MD, USA: Johns Hopkins University Press.

See Also

[lvnetSearch](#)

Examples

```
# Load dataset:
library("lavaan")
data(HolzingerSwineford1939)
Data <- HolzingerSwineford1939[,7:15]

# Measurement model:
Lambda <- matrix(0, 9, 3)
Lambda[1:3,1] <- NA
Lambda[4:6,2] <- NA
Lambda[7:9,3] <- NA

# Fit CFA model:
CFA <- lvnet(Data, lambda = Lambda)

# Latent network:
Omega_psi <- matrix(c(
  0,NA,NA,
  NA,0,0,
  NA,0,0
),3,3,byrow=TRUE)

# Fit model:
LNM <- lvnet(Data, lambda = Lambda, omega_psi=Omega_psi)

# Compare fit:
lvnetCompare(cfa=CFA,lnm=LNM)

# Summary:
summary(LNM)

# Plot latents:
plot(LNM, "factorStructure")
```

lvnetCompare

Compare lvnet objects

Description

Compares several results of [lvnet](#)

Usage

```
lvnetCompare(...)
## S3 method for class 'lvnet'
anova(object, ...)
```

Arguments

object	An lvnet object
...	Any number of lvnet objects. Arguments can be named to make the resulting table named.

Author(s)

Sacha Epskamp <mail@sachaepskamp.com>

See Also

[lvnet](#)

lvnetLasso

LASSO model selection

Description

This function runs lvnet for a number of different tuning parameters, selects the best model based on some criterion and refits that model to obtain accurate parameter estimates. The [lassoSelect](#) function can afterwards be used to select a different model.

Usage

```
lvnetLasso(data, lassoMatrix, lassoTol = 1e-04, nTuning = 20,
  tuning.min = 0.01, tuning.max = 0.5, criterion = c("bic", "aic",
  "ebic"), verbose = TRUE, refitFinal = TRUE, refitAll = FALSE,
  nCores = 1, ...)
```

Arguments

data	The data argument as used in lvnet
lassoMatrix	Vector indicating the matrix or matrices to use in LASSO optimization
lassoTol	Tolerance for absolute values to be treated as zero in counting parameters.
nTuning	Number of tuning parameters to estimate.
tuning.min	Minimal tuning parameter
tuning.max	Maximal tuning parameter
criterion	Criterion to use in model selection
verbose	Should progress be printed to the console?
refitFinal	Logical, should the best fitting model be refitted without LASSO regularization?
refitAll	Logical, should <i>*all*</i> models be refitted without LASSO regularization (but with zeroes constrained) before evaluating fit criterium?
nCores	Number of cores to use in parallel computing.
...	Arguments sent to lvnet

Author(s)

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Examples

```
# Load dataset:
library("lavaan")
data(HolzingerSwineford1939)
Data <- HolzingerSwineford1939[,7:15]

# Measurement model:
Lambda <- matrix(0, 9, 3)
Lambda[1:3,1] <- NA
Lambda[4:6,2] <- NA
Lambda[7:9,3] <- NA

# Search best fitting omega_theta:
## Not run:
res <- lvnetLasso(Data, "omega_theta", lambda = Lambda)
res$best
summary(res)

## End(Not run)
```

lvnetRefit

Refit lvnet model to new data

Description

Obtain fit indices from the estimated model parameters on a new dataset.

Usage

```
lvnetRefit(lvnetObject, data, sampleSize)
```

Arguments

lvnetObject	Output of lvnet .
data	New dataset or variance-covariance matrix.
sampleSize	Sample size (if data is a variance-covariance matrix).

Author(s)

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lvnetSearch

*Step-wise exploratory search for optimal fitting model***Description**

Performs stepwise search to optimize the structure of omega_theta, omega_psi, theta or psi. Starts at empty or full structure and iteratively adds or removes edges to optimize the criterion.

Usage

```
lvnetSearch(data, matrix = c("omega_theta", "omega_psi", "theta", "psi"),
            criterion = c("bic", "ebic", "chisq", "aic"),
            start = c("default", "empty", "full"), alpha = 0.05, lambda, sampleSize,
            maxIter, nCores = 1, maxChange = 1, ..., verbose = TRUE, file,
            startValues = list())
```

Arguments

data	The data argument as used in lvnet
matrix	Character string indicating the matrix to be optimized. Can be "omega_theta", "omega_psi", "theta" and "psi".
criterion	Character string indicating the criterion to be used. "AIC" and "BIC" optimize the AIC or BIC respectively, and "chisq" performs chi-square tests to see if adding an edge significantly improves model fit or removing an edges does not significantly reduce model fit.
start	A character string indicating the structure of the matrix at the start of the algorithm. "empty" starts with a matrix with only zeroes and "full" starts with a matrix in which all elements are free to estimate. "lvglasso" employs the lvglasso algorithm (EBIClvglasso to find a starting structure for omega_theta and "glasso" employs the glasso algorithm to find a starting point for omega_psi (EBICglasso). "default" will lead to a full matrix if omega_psi or psi is optimized, and an empty matrix if omega_theta or theta is optimized.
alpha	The alpha level for chi-square significance testing.
lambda	The lambda argument as used in lvnet
sampleSize	The sample size, only used if data is a covariance matrix.
maxIter	The maximum number of edges to test. Defaults to $M(M-1)/2$
nCores	Number of cores to use in parallel estimation.
maxChange	Set to higher than one to change multiple edges in each run. Each iteration, maxChange is reset to $\max(\text{number of changed edges} - 1, 1)$. Can result in instable results when searching "omega_theta".
...	Arguments sent to lvnet
verbose	Logical if progress should be printed to the console.
file	An optional character string containing a file name to store temporary results in.
startValues	A list containing start values as used in lvnet

Value

An object of class lvnetSearch, which is a list containing:

best	The lvnet object of the best fitting model
modList	A list containing the chain of fitted models
niter	The number of iterations used

Author(s)

Sacha Epskamp <mail@sachaepskamp.com>

See Also

[lvnet](#)

Examples

```
# Load dataset:
library("lavaan")
data(HolzingerSwineford1939)
Data <- HolzingerSwineford1939[,7:15]

# Measurement model:
Lambda <- matrix(0, 9, 3)
Lambda[1:3,1] <- NA
Lambda[4:6,2] <- NA
Lambda[7:9,3] <- NA

# Search best fitting omega_psi:
## Not run:
res <- lvnetSearch(Data, "omega_psi", lambda = Lambda)
res$best

## End(Not run)
```

plot.lvnet

Plot model matrices

Description

Plot method for lvnet. For lvnetSearch and lvnetLasso objects this is simply defined as `plot(object$best, ...)`

Usage

```
## S3 method for class 'lvnet'
plot(x, what = c("factorStructure", "residual", "latent"), partial,
      layout = "circle", ...)
## S3 method for class 'lvnetLasso'
plot(x, ...)
## S3 method for class 'lvnetSearch'
plot(x, ...)
```

Arguments

x	An lvnet object.
what	What to plot? "factorStructure" plots the factor loadings and latent correlations or network. "residual" the residual correlations or network and "latent" the latent correlations or network.
partial	Plot partial correlations instead of correlations? Defaults to TRUE if omega_psi or omega_theta is estimated.
layout	The layout argument as used in qgraph
...	Arguments sent to qgraph

Author(s)

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summary.lvnet

Summary method for lvnet

Description

Plot method for lvnet. For lvnetSearch and lvnetLasso objects this is simply defined as `summary(object$best, ...)`

Usage

```
## S3 method for class 'lvnet'
summary(object, include = c("input", "chisq", "infcrit", "fitindices",
                             "rmsea", "parests"), digits = 3, ...)
## S3 method for class 'lvnetLasso'
summary(object, ...)
## S3 method for class 'lvnetSearch'
summary(object, ...)
```

Arguments

object	An lvnet object
include	Vector indicating what to include? "input" for the input used, "chisq" for the chi-square fit, "infcrit" for information criteria, "fitindices" for fit indices, "rmsea" for the RMSEA, and "parests" for parameter estimates.
digits	Number of digits to round to.
...	Not used.

Author(s)

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