

CHAPTER 38

Bayesian Structural Equation Modeling

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The history of structural equation modeling (SEM) can be roughly divided into two generations. The *first generation* of structural equation modeling began with the initial merging of confirmatory factor analysis (CFA) and simultaneous equation modeling (see, e.g., Jöreskog, 1973). In addition to these founding concepts, the first generation of SEM witnessed important methodological developments in handling nonstandard conditions of the data. These developments included methods for dealing with non-normal data, missing data, and sample size sensitivity problems (see, e.g., Kaplan, 2009). The *second generation* of SEM could be broadly characterized by another merger; this time, combining models for continuous latent variables developed in the first generation with models for categorical latent variables (see Muthén, 2001). The integration of continuous and categorical latent variables into a general modeling framework was due to the extension of finite mixture modeling to the SEM framework. This extension has provided an elegant theory, resulting in a marked increase in important applications. These applications include, but are not limited to, methods for handling the evaluation of interventions with noncompliance (Jo & Muthén, 2001), discrete-time mixture survival models (Muthén & Masyn, 2005), and models for examining unique trajectories of growth in academic outcomes (Kaplan, 2003). A more comprehensive review of the

history of SEM can be found in Matsueda (Chapter 2, this volume).

A parallel development to first- and second-generation SEM has been the expansion of Bayesian methods for complex statistical models, including structural equation models. Early papers include Lee (1981), Martin and McDonald (1975), and Scheines, Hoijtink, and Boomsma (1999). A recent book by Lee (2007) provides an up-to-date review and extensions of Bayesian SEM. Most recently, B. Muthén and Asparouhov (in press) demonstrate the wide range of modeling flexibility within Bayesian SEM. The increased use of Bayesian tools for statistical modeling has come about primarily as a result of progress in computational algorithms based on Markov chain Monte Carlo (MCMC) sampling. The MCMC algorithm is implemented in software programs such as WinBUGS (Lunn, Thomas, Best, & Spiegelhalter, 2000), various packages within the R archive (R Development Core Team, 2008), and most recently Mplus (Muthén & Muthén, 2010).

The purpose of this chapter is to provide an accessible introduction to Bayesian SEM as an important alternative to conventional frequentist approaches to SEM. However, to fully realize the utility of the Bayesian approach to SEM, it is necessary to demonstrate not only its applicability to first-generation SEM but also how Bayesian methodology can be applied to models char-

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