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Summary There has been great interest in developing nonlinear structural equation models and associated statistical inference procedures, including estimation and model selection methods. In this paper a general semiparametric structural equation model (SSEM) is developed in which the structural equation is composed of nonparametric functions of exogenous latent variables and fixed covariates on a set of latent endogenous variables.

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Bayesian Lasso for Semiparametric Structural Equation Models

In this paper a general semiparametric structural equation model (SSEM) is developed in which the structural equation is composed of nonparametric functions of exogenous latent variables and fixed covariates on a set of latent endogenous variables.

Bayesian Lasso for Semiparametric Structural Equation Models

We propose a semiparametric Bayesian approach using the truncated Dirichlet process with a stick breaking prior to tackle the non-normality of residuals in the measurement equation. Simulation studies and a real data analysis demonstrate our findings, and reveal the empirical performance of the proposed methodology.

A semiparametric Bayesian approach for structural equation ...

Bayesian Lasso for Semiparametric Structural Equation Models 569 we model $M_j f_j(i_{ij}) = \sum_{m=1}^M P_{jm} h_{jm}(\cdot)$ as a linear basis expansion in \mathcal{X}_j , where $\{h_{jm}(\cdot), m=1, \dots, M_j\}$ are basis functions for \mathcal{X}_j , such as piecewise polynomials and natural cubic splines, among many others (Hastie et al., 2009).

Bayesian Lasso for Semiparametric Structural Equation Models

Structural equation models (SEMs) with latent variables are widely useful for sparse covariance structure modeling and for inferring relationships among latent variables. Bayesian SEMs are appealing in allowing for the incorporation of prior information and in

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providing exact posterior distributions of unknowns, including the latent variables.

Bayesian Semiparametric Structural Equation Models with ...

Bayesian Lasso for Semiparametric Structural Equation Models 569 we model $M_j f_j(i_j) = \sum_{m=1}^M \beta_{jm} \phi_m(x_j)$ as a linear basis expansion in x_j , where $\{\phi_m(\cdot), m=1, \dots, M\}$ are basis functions for \mathcal{X}_j , such as piecewise polynomials and natural cubic

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proposed an alternative semiparametric Bayesian approach, which characterizes the latent variables in a latent factor regression model using an additive model. This approach as-

Bayesian Semiparametric Structural Equation Models with ...

Bayesian lasso for semiparametric structural equation models. Guo R(1), Zhu H, Chow SM, Ibrahim JG. Author information: (1)Department of Biostatistics, University of North Carolina at Chapel Hill, USA. rguo@bios.unc.edu

Bayesian lasso for semiparametric structural equation models.

In this study, we developed a Bayesian local influence procedure in the context of a semiparametric SEM. We introduced a Bayesian perturbation model by perturbing $p(y | x)$, $p(x)$, and $p(\beta | x)$ to characterize perturbations to the data, prior distributions, and the sampling distribution. We use the first- and second-order local influence measures with Bayes factor as the objective function to quantify the degree of various perturbations to the

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interested feature of the analysis.

Bayesian local influence of semiparametric structural ...

derive an empirical Bayesian approach that allows us to estimate the prior smoothing hyperparameters from the data. An advantage of our semiparametric model is that it is written as a seemingly unrelated regressions model with independent NormalWishart prior. Since this model is a common one, textbook results for posterior inference, model comparison, prediction and posterior computation are immediately available.

Bayesian Semiparametric Inference in Multiple Equation Models

the context of multiple equation models, thus generalizing the class of models for which simple Bayesian semiparametric methods are available. In our discussion we focus primarily on the Seemingly Unrelated Regression (SUR) model. This model is of interest in and of itself, but is also of interest as the (possibly restricted) reduced form of a ...

Semiparametric Bayesian Inference in Multiple Equation Models

Basic and Advanced Bayesian Structural Equation Modeling introduces basic and advanced SEMs for analyzing various kinds of complex data, such as ordered and unordered categorical data, multilevel data, mixture data, longitudinal data, highly non-normal data, as well as some of their combinations. In addition, Bayesian semiparametric SEMs to capture the true distribution of explanatory latent variables are introduced, whilst SEM with a nonparametric structural equation to assess unspecified ...

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Basic and Advanced Bayesian Structural Equation Modeling ...

In this paper a general semiparametric structural equation model (SSEM) is developed in which the structural equation is composed of nonparametric functions of exogenous latent variables and fixed...

Bayesian Lasso for Semiparametric Structural Equation Models

Bayesian semiparametric modeling of the residual errors In classical structural equation modeling, it is assumed that x follows a multivariate normal distribution given the latent vectors η and η_0 . This assumption may not be true in substantive research.

A Bayesian semiparametric dynamic two-level structural ...

A structural equation of the proposed SEM is formulated using a series of unspecified smooth functions. The Bayesian P-splines approach and Markov chain Monte Carlo methods are developed to estimate the smooth functions and the unknown parameters.

A Bayesian Modeling Approach for Generalized ...

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Basic and Advanced Bayesian Structural Equation Modeling ...

The Bayesian parametric and semiparametric approaches are compared to recover the polynomial and nonpolynomial relationships among latent factors in the structural equation model (SEM). In earlier studies, the semiparametric approach has been demonstrated to be a more advanced approach to estimate the nonnormally distributed densities. However, its

Comparing Bayesian parametric and semiparametric ...

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Basic and Advanced Bayesian Structural Equation Modeling ...

In this study, robust distributional growth curve models are proposed from a semiparametric Bayesian perspective, in which intraindividual measurement errors follow unknown random distributions with Dirichlet process mixture priors.

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