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Version 2.0.0-3756

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```markdown
## cvectorize

### Vectorize By Column

**Description**

This function returns the vectorization of an input matrix in a column by column traversal of the matrix. The output is returned as a column vector.

**Usage**

\[ \text{cvectorize}(x) \]

**Arguments**

- **x**: an input matrix.

**See Also**

- `rvectorize`, `vech`, `vechs`

**Examples**

\[
\begin{align*}
\text{cvectorize(matrix(1:9, 3, 3))} \\
\text{cvectorize(matrix(1:12, 3, 4))}
\end{align*}
\]

## diag2vec

### Extract Diagonal of a Matrix

**Description**

Given an input matrix, diag2vec returns a column vector of the elements along the diagonal.

**Usage**

\[ \text{diag2vec}(x) \]

**Arguments**

- **x**: an input matrix.
```
Details
Similar to the function `diag`, except that the input argument is always treated as a matrix (i.e., it doesn’t have `diag()`’s functions of returning an Identity matrix from an nrow specification, nor to return a matrix wrapped around a diagonal if provided with a vector). To get vector2matrix functionality, call `vec2diag`.

See Also

`vec2diag`

Examples

diag2vec(matrix(1:9, nrow=3))
# [,1]
# [1,] 1
# [2,] 5
# [3,] 9
diag2vec(matrix(1:12, nrow=3, ncol=4))
# [,1]
# [1,] 1
# [2,] 5
# [3,] 9

eigenvec

Eigenvec/Eigenvalue Decomposition

Description

eigenval computes the real parts of the eigenvalues of a square matrix. eigenvec computes the real parts of the eigenvectors of a square matrix. ieigenval computes the imaginary parts of the eigenvalues of a square matrix. ieigenvec computes the imaginary parts of the eigenvectors of a square matrix. eigenval and ieigenval return nx1 matrices containing the real or imaginary parts of the eigenvalues, sorted in decreasing order of the modulus of the complex eigenvalue. For eigenvalues without an imaginary part, this is equivalent to sorting in decreasing order of the absolute value of the eigenvalue. (See Mod for more info.) eigenvec and ieigenvec return nxn matrices, where each column corresponds to an eigenvector. These are sorted in decreasing order of the modulus of their associated complex eigenvalue.

Usage

eigenval(x)
eigenvec(x)
ieigenval(x)
ieigenvec(x)
Arguments

x the square matrix whose eigenvalues/vectors are to be calculated.

Details

Eigenvalues returned by eigenvec and ieigenvec are normalized to unit length.

See Also

eigen

Examples

A <- mxMatrix(values = runif(25), nrow = 5, ncol = 5, name = 'A')
G <- mxMatrix(values = c(0, -1, 1, -1), nrow=2, ncol=2, name='G')

model <- mxModel(A, G, name = 'model')

mxEval(eigenvec(A), model)
mxEval(eigenvec(G), model)
mxEval(eigenval(A), model)
mxEval(eigenval(G), model)
mxEval(ieigenvec(A), model)
mxEval(ieigenvec(G), model)
mxEval(ieigenval(A), model)
mxEval(ieigenval(G), model)

genericFitDependencies,MxBaseFitFunction-method

Add dependencies

Description

If there is an expectation, then the fitfunction should always depend on it. Hence, subclasses that implement this method must ignore the passed-in dependencies and use "dependencies <- callNextMethod()" instead.

Usage

## S4 method for signature 'MxBaseFitFunction'
genericFitDependencies(.Object, flatModel, dependencies)
Arguments

- Object
- flatModel
dependencies accumulated dependency relationships

Add a dependency

Description

The dependency tracking system ensures that algebra and fit functions are not recomputed if their inputs have not changed. Dependency information is computed prior to handing the model off to the optimizer to reduce overhead during optimization.

Usage

imxAddDependency(source, sink, dependencies)

Arguments

- source a character vector of the names of the computation sources (inputs)
- sink the name of the computation sink (output)
dependencies the dependency graph

Details

Each free parameter keeps track of all the objects that store that free parameter and the transitive closure of all algebras and fit functions that depend on that free parameter. Similarly, each definition variable keeps track of all the objects that store that free parameter and the transitive closure of all the algebras and fit functions that depend on that free parameter. At each iteration of the optimization, when the free parameter values are updated, all of the dependencies of that free parameter are marked as dirty (see omxFitFunction.repopulateFun). After an algebra or fit function is computed, omxMarkClean() is called to to indicate that the algebra or fit function is updated. Similarly, when definition variables are populated in FIML, all of the dependencies of the definition variables are marked as dirty. Particularly for FIML, the fact that non-definition-variable dependencies remain clean is a big performance gain.
imxCheckMatrices

Description
This is an internal function exported for those people who know what they are doing.

Usage
imxCheckMatrices(model)

Arguments
model model

imxCheckVariables

Description
This is an internal function exported for those people who know what they are doing.

Usage
imxCheckVariables(flatModel, namespace)

Arguments
flatModel flatModel
namespace namespace

imxConstraintRelations

Description
A string vector of valid constraint binary relations.

Usage
imxConstraintRelations

Format
chr [1:3] "<" "=" ">"
imxConvertIdentifier

Description
This is an internal function exported for those people who know what they are doing.

Usage
imxConvertIdentifier(identifiers, modelname, namespace)

Arguments
- identifiers
- modelname
- namespace

imxConvertLabel

Description
This is an internal function exported for those people who know what they are doing.

Usage
imxConvertLabel(label, modelname, dataname, namespace)

Arguments
- label
- modelname
- dataname
- namespace
imxConvertSubstitution

Description

This is an internal function exported for those people who know what they are doing.

Usage

imxConvertSubstitution(substitution, modelname, namespace)

Arguments

substitution substitution
modelname modelname
namespace namespace

imxCreateMatrix

Create a matrix

Description

This is an internal function exported for those people who know what they are doing.

Usage

imxCreateMatrix(.Object, labels, values, free, lbound, ubound, nrow, ncol,
byrow, name, ...)

Arguments

,Object the matrix
labels labels
values values
free free
lbound lbound
ubound ubound
nrow nrow
ncol ncol
byrow byrow
name name
... Not used.
**imxDataTypes**

**Valid types of data that can be contained by MxData**

**Description**
Valid types of data that can be contained by MxData

**Usage**
imxDataTypes

**Format**
chr [1:5] "raw" "cov" "cor" "sscp" "acov"

**imxdeparse**

**Deparse for MxObjects**

**Description**
Deparse for MxObjects

**Usage**
imxdeparse(object, indent = "   ")

**Arguments**
object object
indent indent

**imxdependentmodels**

**Are submodels dependence?**

**Description**
Are submodels dependence?

**Usage**
imxdependentmodels(model)

**Arguments**
model model
**imxDiff**  
*Set difference on regular types or S4 objects*

**Description**
Set difference on regular types or S4 objects

**Usage**
```r
imxDiff(a, b, slots = c("setequal", "intersect"))
```

**Arguments**
- `a`
- `b`
- `slots`

---

**imxDmvnorm**  
*A C implementation of dmvnorm*

**Description**
This API is visible to permit testing. Please do not use.

**Usage**
```r
imxDmvnorm(loc, mean, sigma)
```

**Arguments**
- `loc`
- `mean`
- `sigma`
**imxEvalByName**

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

```
imxEvalByName(name, model, compute = FALSE, show = FALSE)
```

**Arguments**

- `name`: name
- `model`: model
- `compute`: compute
- `show`: show

**Details**

This function should not be used in MxSummary. All summary information should be extracted from runstate.

---

**imxExtractMethod**

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

```
imxExtractMethod(model, index)
```

**Arguments**

- `model`: model
- `index`: index
imxExtractNames

Description
This is an internal function exported for those people who know what they are doing.

Usage
imxExtractNames(lst)

Arguments
<table>
<thead>
<tr>
<th>lst</th>
</tr>
</thead>
</table>

imxExtractReferences

Description
This is an internal function exported for those people who know what they are doing.

Usage
imxExtractReferences(lst)

Arguments
<table>
<thead>
<tr>
<th>lst</th>
</tr>
</thead>
</table>

imxExtractSlot

Description
Checks for and extracts a slot from the object This is an internal function exported for those people who know what they are doing.

Usage
imxExtractSlot(x, name)

Arguments
<table>
<thead>
<tr>
<th>x</th>
<th>The object</th>
</tr>
</thead>
<tbody>
<tr>
<td>name</td>
<td>the name of the slot</td>
</tr>
</tbody>
</table>
**imxFilterDefinitionVariables**

**Description**
This is an internal function exported for those people who know what they are doing.

**Usage**

```r
imxFilterDefinitionVariables(defVars, dataName)
```

**Arguments**
- `defVars` : defVars
- `dataName` : dataName

---

**imxFlattenModel**  
*Remove hierarchical structure from model*

**Description**
Remove hierarchical structure from model

**Usage**

```r
imxFlattenModel(model, namespace)
```

**Arguments**
- `model` : model
- `namespace` : namespace

---

**imxFreezeModel**  
*Freeze model*

**Description**
Remove free parameters and fit function from model.

**Usage**

```r
imxFreezeModel(model)
```

**Arguments**
- `model` : model
imxGenerateLabels

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

`imxGenerateLabels(model)`

**Arguments**

- `model` model

imxGenerateNamespace

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

`imxGenerateNamespace(model)`

**Arguments**

- `model` model

imxGenericModelBuilder

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

`imxGenericModelBuilder(model, lst, name, manifestVars, latentVars, submodels, remove, independent)`
**Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>model</td>
<td></td>
</tr>
<tr>
<td>lst</td>
<td></td>
</tr>
<tr>
<td>name</td>
<td></td>
</tr>
<tr>
<td>manifestVars</td>
<td></td>
</tr>
<tr>
<td>latentVars</td>
<td></td>
</tr>
<tr>
<td>submodels</td>
<td></td>
</tr>
<tr>
<td>remove</td>
<td></td>
</tr>
<tr>
<td>independent</td>
<td></td>
</tr>
</tbody>
</table>

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

```
imxGenSwift(tc, sites, sfile)
```

**Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>tc</td>
<td></td>
</tr>
<tr>
<td>sites</td>
<td></td>
</tr>
<tr>
<td>sfile</td>
<td></td>
</tr>
</tbody>
</table>

**Description**

**imxHasNPSOL**

**Usage**

```
imxHasNPSOL()
```

**Value**

Returns TRUE if the NPSOL proprietary optimizer is compiled and linked with OpenMx. Otherwise FALSE.
imxIdentifier

**Description**
This is an internal function exported for those people who know what they are doing.

**Usage**
imxIdentifier(namespace, name)

**Arguments**
- namespace
- name

imxIndependentModels

**Description**
Are submodels independent?

**Usage**
imxIndependentModels(model)

**Arguments**
- model

imxInitModel

**Description**
This is an internal function exported for those people who know what they are doing.

**Usage**
imxInitModel(model)

**Arguments**
- model
Description
This is an internal function exported for those people who know what they are doing.

Usage
imxIsDefinitionVariable(name)

Arguments
name

Description
This is an internal function exported for those people who know what they are doing.

Usage
imxIsPath(value)

Arguments
value

Description
This is an internal function exported for those people who know what they are doing.

Usage
imxLocateFunction(function_name)

Arguments
function_name
### imxLocateIndex

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

```r
imxLocateIndex(model, name, referant)
```

**Arguments**

- `model`  
- `name`  
- `referant`

### imxLocateLabel

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

```r
imxLocateLabel(label, model, parameter)
```

**Arguments**

- `label`  
- `model`  
- `parameter`
**imxLookupSymbolTable**

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

```
imxLookupSymbolTable(name)
```

**Arguments**

- `name`

**imxModelBuilder**

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

```
imxModelBuilder(model, lst, name, manifestVars, latentVars, submodels, remove, independent)
```

**Arguments**

- `model`
- `lst`
- `name`
- `manifestVars`
- `latentVars`
- `submodels`
- `remove`
- `independent`

**Details**

TODO: It probably makes sense to split this into separate methods. For example, `modelAddVariables` and `modelRemoveVariables` could be their own methods. This would reduce some cut & paste duplication.
### imxModelTypes

**Description**
A list of supported model types

**Usage**
imxModelTypes

**Format**
list()

### imxMpiWrap

**Description**
This is an internal function exported for those people who know what they are doing.

**Usage**
imxMpiWrap(fun)

**Arguments**

<table>
<thead>
<tr>
<th>Name</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>fun</td>
<td>fun</td>
</tr>
</tbody>
</table>

### imxOriginalMx

**Description**
This is an internal function exported for those people who know what they are doing.

**Usage**
imxOriginalMx(mx.filename, output.directory)

**Arguments**

<table>
<thead>
<tr>
<th>Name</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>mx.filename</td>
<td>mx.filename</td>
</tr>
<tr>
<td>output.directory</td>
<td>output.directory</td>
</tr>
</tbody>
</table>
**Description**

Potentially enable the PPML optimization for the given model.

**Usage**

```r
imxPPML(model, flag = TRUE)
```

**Arguments**

- `model` - the MxModel to evaluate
- `flag` - whether to potentially enable PPML

---

**Description**

PPML can be applied to a number of special cases. This function will test the given model for all of these special cases.

**Usage**

```r
imxPPML.Test.Battery(model, verbose = FALSE, testMissingness = TRUE, 
                      testPermutations = TRUE, testEstimates = TRUE, testFakeLatents = TRUE, 
                      tolerances = c(0.001, 0.001, 0.001))
```

**Arguments**

- `model` - the model to test
- `verbose` - whether to print diagnostics
- `testMissingness` - try with missingness
- `testPermutations` - try with permutations
- `testEstimates` - examine estimates
- `testFakeLatents` - try with fake latents
- `tolerances` - a vector of tolerances
Details

Requirements for model passed to this function:
- Path-specified
- Means vector must be present
- Covariance data (with data means vector)
- (Recommended) All error variances should be specified on the diagonal of the S matrix, and not as a latent with a loading only on to that manifest

Function will test across all permutations of:
- Covariance vs Raw data
- Means vector present vs Means vector absent
- Path versus Matrix specification
- All orders of permutations of latents with manifests

Description

This is an internal function exported for those people who know what they are doing.

Usage

imxPreprocessModel(model)

Arguments

model

Description

This is an internal function exported for those people who know what they are doing.

Usage

imxReplaceMethod(x, name, value)

Arguments

x
name
value

the thing
name
value
imxReplaceModels  Replace parts of a model

Description
Replace parts of a model

Usage
imxReplaceModels(model, replacements)

Arguments
model  model
replacements  replacements

imxReplaceSlot  imxReplaceSlot

Description
Checks for and replaces a slot from the object This is an internal function exported for those people who know what they are doing.

Usage
imxReplaceSlot(x, name, value, check = TRUE)

Arguments
x  object
name  the name of the slot
value  replacement value
check  Check replacement value for validity (default TRUE)
### imxReservedNames

**Description**

Vector of reserved names

**Usage**

`imxReservedNames`

**Format**

```r
chr [1:6] "data" "objective" "likelihood" "fitfunction" ...
```

### imxReverseIdentifier

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

`imxReverseIdentifier(model, name)`

**Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>model</td>
<td>model</td>
</tr>
<tr>
<td>name</td>
<td>name</td>
</tr>
</tbody>
</table>

### imxSameType

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

`imxSameType(a, b)`

**Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>a</td>
</tr>
<tr>
<td>b</td>
<td>b</td>
</tr>
</tbody>
</table>
**Description**

The character between the model name and the named entity inside the model.

**Usage**

```
imxSeparatorChar
```

**Format**

```
chr "."
```

---

**Description**

As of snowfall 1.84, the snowfall supervisor process stores an internal state information in a variable named ".sfOption" that is located in the "snowfall" namespace. The snowfall client processes store internal state information in a variable named ".sfOption" that is located in the global namespace.

**Usage**

```
imxSfClient()
```

**Details**

As long as the previous statement is true, then the current process is a snowfall client if-and-only-if exists(".sfOption").

---

**Description**

This is an internal function exported for those people who know what they are doing.

**Usage**

```
imxSimpleRAMPredicate(model)
```

**Arguments**

```
model    model
```
**imxSparseInvert**  
*Sparse symmetric matrix invert*

**Description**  
This API is visible to permit testing. Please do not use.

**Usage**  
imxSparseInvert(mat)

**Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>mat</td>
<td>the matrix to invert</td>
</tr>
</tbody>
</table>

**imxSquareMatrix**  
*imxSquareMatrix*

**Description**  
This is an internal function exported for those people who know what they are doing.

**Usage**  
imxSquareMatrix(.Object)

**Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>.Object</td>
<td>.Object</td>
</tr>
</tbody>
</table>

**imxSymmetricMatrix**  
*imxSymmetricMatrix*

**Description**  
This is an internal function exported for those people who know what they are doing.

**Usage**  
imxSymmetricMatrix(.Object)

**Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>.Object</td>
<td>.Object</td>
</tr>
</tbody>
</table>
**imxTypeName**

### Description
This is an internal function exported for those people who know what they are doing.

### Usage
```r
imxTypeName(model)
```

### Arguments
- `model` model

**imxVerifyMatrix**

### Description
This is an internal function exported for those people who know what they are doing.

### Usage
```r
imxVerifyMatrix(.Object)
```

### Arguments
- `.Object` .Object

**imxVerifyModel**

### Description
This is an internal function exported for those people who know what they are doing.

### Usage
```r
imxVerifyModel(model)
```

### Arguments
- `model` model
\begin{verbatim}
logm

imxVerifyName

Description
This is an internal function exported for those people who know what they are doing.

Usage
imxVerifyName(name, stackNumber)

Arguments
name   name
stackNumber   stackNumber

imxVerifyReference

Description
This is an internal function exported for those people who know what they are doing.

Usage
imxVerifyReference(reference, stackNumber)

Arguments
reference   reference
stackNumber   stackNumber

logm

Description
Matrix logarithm

Usage
logm(x, tol = .Machine$double.eps)
\end{verbatim}
mxAlgebra

Create MxAlgebra Object

Description

This function creates a new MxAlgebra object.

Usage

mxAlgebra(expression, name = NA, dimnames = NA, ..., fixed = FALSE)

Arguments

expression
An R expression of OpenMx-supported matrix operators and matrix functions.

name
An optional character string indicating the name of the object.

dimnames
list. The dimnames attribute for the algebra: a list of length 2 giving the row and column names respectively. An empty list is treated as NULL, and a list of length one as row names. The list can be named, and the list names will be used as names for the dimensions.

... Not used. Forces argument 'fixed' to be specified by name.

fixed
If TRUE, this algebra will not be recomputed automatically when things it depends on change. mxComputeOnce can be used to force it to recompute.

Details

The mxAlgebra function is used to create algebraic expressions that operate on one or more MxMatrix objects. To evaluate an MxAlgebra object, it must be placed in an MxModel object, along with all referenced MxMatrix objects and the mxFitFunctionAlgebra function. The mxFitFunctionAlgebra function must reference by name the MxAlgebra object to be evaluated.

The following operators and functions are supported in mxAlgebra:

Operators

\texttt{solve()} Inversion
\texttt{t()} Transposition
\texttt{^} Elementwise powering
\texttt{\%\%} Kronecker powering
\texttt{+} Addition
\texttt{-} Subtraction
\texttt{\%\%} Matrix Multiplication
\texttt{*} Elementwise product
\texttt{/} Elementwise division
\texttt{\%\%} Kronecker product
% Quadratic product

Functions

cov2cor  Convert covariance matrix to correlation matrix
chol    Cholesky Decomposition
cbind   Horizontal adhesion
rbind   Vertical adhesion
det     Determinant
tr      Trace
sum     Sum
prod    Product
max     Maximum
min     Min
abs     Absolute value
sin     Sine
sinh    Hyperbolic sine
cos     Cosine
cosh    Hyperbolic cosine	an     Tangent
tanh    Hyperbolic tangent
exp     Exponent
log     Natural Logarithm
sqrt    Square root
eigenval Eigenvalues of a square matrix. Usage: eigenval(x); eigenv(x); ieigenval(x); ieigenvec(x)

rvectorize Vectorize by row
cvectorize Vectorize by column
vech    Half-vectorization
vechs   Strict half-vectorization
vech2full Inverse half-vectorization
vechs2full Inverse strict half-vectorization
vec2diag Create matrix from a diagonal vector (similar to diag)
diag2vec Extract diagonal from matrix (similar to diag)
omxMnor  Multivariate Normal Integration
omxAllInt  All cells Multivariate Normal Integration
omxNegate Perform unary negation on a matrix
omxAnd    Perform binary and on two matrices
omxOr     Perform binary or on two matrices
omxGreaterThan Perform binary greater on two matrices
omxLessThan Perform binary less than on two matrices
omxApproxEquals Perform binary equals to (within a specified epsilon) on two matrices
omxExponential  Matrix Exponential

Value

Returns a new MxAlgebra object.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

MxAlgebra for the S4 class created by mxAlgebra. mxFitFunctionAlgebra for an objective function which takes an MxAlgebra or MxMatrix object as the function to be minimized. MxMatrix and mxMatrix for objects which may be entered in the 'expression' argument and the function that creates them. More information about the OpenMx package may be found here.

Examples

A <- mxMatrix("Full", nrow = 3, ncol = 3, values=2, name = "A")

# Simple example: algebra B simply evaluates to the matrix A
B <- mxAlgebra(A, name = "B")

# Compute A + B
C <- mxAlgebra(A + B, name = "C")

# Compute sin(C)
D <- mxAlgebra(sin(C), name = "D")

# Make a model and evaluate the mxAlgebra object 'D'
A <- mxMatrix("Full", nrow = 3, ncol = 3, values=2, name = "A")
model <- mxModel(model="AlgebraExample", A, B, C, D )
fit <- mxRun(model)
mxEval(D, fit)

# Numbers in mxAlgebras are upgraded to 1x1 matrices
# Example of Kronecker powering (%*%) and multiplication (%*%)
A <- mxMatrix(type="Full", nrow=3, ncol=3, value=c(1:9), name="A")
m1 <- mxModel(model="kron", A, mxAlgebra(A %*% 2, name="KroneckerPower"))
mxRun(m1)$KroneckerPower

# Running kron
# mxAlgebra 'KroneckerPower'
# $formula: A %*% 2
# $result:
#    [,1] [,2] [,3]
# [1,]  1 16 49
# [2,]  4 25 64
# [3,]  9 36 81
MxAlgebra is an S4 class. An MxAlgebra object is a named entity. New instances of this class can be created using the function mxAlgebra.

Details

The MxAlgebra class has the following slots:

- name: The name of the object
- formula: The R expression to be evaluated
- result: a matrix with the computation result

The ‘name’ slot is the name of the MxAlgebra object. Use of MxAlgebra objects in the mxConstraint function or an objective function requires reference by name.

The ‘formula’ slot is an expression containing the expression to be evaluated. These objects are operated on or related to one another using one or more operations detailed in the mxAlgebra help file.

The ‘result’ slot is used to hold the results of computing the expression in the ‘formula’ slot. If the containing model has not been executed, then the ‘result’ slot will hold a 0 x 0 matrix. Otherwise the slot will store the computed value of the algebra using the final estimates of the free parameters.

Slots may be referenced with the $ symbol. See the documentation for Classes and the examples in the mxAlgebra document for more information.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

mxAlgebra, mxMatrix, MxMatrix

MxAlgebraFunction

Description

There are two ways to implement algebra functions. One way is to implement the function only in C and use omxCallAlgebra. The other way is to implement the same function in both R and C. The advantage of having an R implementation is that users can easily see it by typing the function name.
Usage

\[ \text{tr}(x) \]

Details

Some OpenMx algebra functions are available in vanilla R and some are not. If there is already an existing R function then the C implementation for OpenMx must match the R version with respect to arguments and output.

mxAlgebraObjective  DEPRECATED: Create MxAlgebraObjective Object

Description

WARNING: Objective functions have been deprecated as of OpenMx 2.0.
Please use MxFitFunctionAlgebra() instead. As a temporary workaround, MxAlgebraObjective returns a list containing a NULL MxExpectation object and an MxFitFunctionAlgebra object.
All occurrences of
mxAlgebraObjective(algebra, numObs = NA, numStats = NA)
Should be changed to
mxFitFunctionAlgebra(algebra, numObs = NA, numStats = NA)

Arguments

<table>
<thead>
<tr>
<th>Name</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>algebra</td>
<td>A character string indicating the name of an MxAlgebra or MxMatrix object to use for optimization.</td>
</tr>
<tr>
<td>numObs</td>
<td>(optional) An adjustment to the total number of observations in the model.</td>
</tr>
<tr>
<td>numStats</td>
<td>(optional) An adjustment to the total number of observed statistics in the model.</td>
</tr>
</tbody>
</table>

Details

NOTE: THIS DESCRIPTION IS DEPRECATED. Please change to using mxFitFunctionAlgebra as shown in the example below.

Fit functions are functions for which free parameter values are chosen such that the value of the objective function is minimized. While the other fit functions in OpenMx require an expectation function for the model, the mxAlgebraObjective function uses the referenced MxAlgebra or MxMatrix object as the function to be minimized.

If a model's primary objective function is a mxAlgebraObjective objective function, then the referenced algebra in the objective function must return a 1 x 1 matrix (when using OpenMx’s default optimizer). There is no restriction on the dimensions of an objective function that is not the primary, or 'topmost', objective function.

To evaluate an algebra objective function, place the following objects in a MxModel object: a MxAlgebraObjective, MxAlgebra and MxMatrix entities referenced by the MxAlgebraObjective, and optional MxBounds and MxConstraint entities. This model may then be evaluated using the mxRun function. The results of the optimization may be obtained using the mxEval function on the name of the MxAlgebra, after the model has been run.
Returns a list containing a NULL MxExpectation object and an MxFitFunctionAlgebra object. MxFitFunctionAlgebra objects should be included with models with referenced MxAlgebra and MxMatrix objects.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

mxAlgebra to create an algebra suitable as a reference function to be minimized. More information about the OpenMx package may be found here.

Examples

# Create and fit a very simple model that adds two numbers using mxFitFunctionAlgebra

library(OpenMx)

# Create a matrix 'A' with no free parameters
A <- mxMatrix('Full', nrow = 1, ncol = 1, values = 1, name = 'A')

# Create an algebra 'B', which defines the expression A + A
B <- mxAlgebra(A + A, name = 'B')

# Define the objective function for algebra 'B'
optimal <- mxFitFunctionAlgebra('B')

# Place the algebra, its associated matrix and its objective function in a model
tmpModel <- mxModel(model="Addition", A, B, objective)

# Evaluate the algebra
tmpModelOut <- mxRun(tmpModel)

# View the results
.tmpModelOut$output$minimum
Arguments

- **parameters** A character vector indicating the names of the parameters on which to apply bounds.
- **min** A numeric value for the lower bound. NA means use default value.
- **max** A numeric value for the upper bound. NA means use default value.

Details

Creates a set of boundaries or limits for a parameter or set of parameters. Parameters may be any free parameter or parameters from an **MxMatrix** object. Parameters may be referenced either by name or by referring to their position in the 'spec' matrix of an **MxMatrix** object. Minima and maxima may be specified as scalar numeric values.

Value

Returns a new **MxBounds** object. If used as an argument in an **MxModel** object, the parameters referenced in the 'parameters' argument must also be included prior to optimization.

References

The OpenMx User's guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

- **MxBounds** for the S4 class created by mxBounds. **MxMatrix** and **mxMatrix** for free parameter specification. More information about the OpenMx package may be found [here](http://openmx.psyc.virginia.edu/documentation).

Examples

```r
#Create lower and upper bounds for parameters 'A' and 'B'
bounds <- mxBounds(c('A', 'B'), 3, 5)

#Create a lower bound of zero for a set of variance parameters
varianceBounds <- mxBounds(c('Var1', 'Var2', 'Var3'), 0)
```

**MxBounds-class**

MxBounds is an S4 class. New instances of this class can be created using the function **mxBounds**.
Details

The MxBounds class has the following slots:

- `min`: The lower bound
- `max`: The upper bound
- `parameters`: The vector of parameter names

The `min` and `max` slots hold scalar numeric values for the lower and upper bounds on the list of parameters, respectively.

Parameters may be any free parameter or parameters from an MxMatrix object. Parameters may be referenced either by name or by referring to their position in the `spec` matrix of an MxMatrix object. To affect an estimation or optimization, an MxBounds object must be included in an MxModel object with all referenced MxAlgebra and MxMatrix objects.

Slots may be referenced with the `$` symbol. See the documentation for Classes and the examples in the mxBounds document for more information.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

mxBounds for the function that creates MxBounds objects. MxMatrix and mxMatrix for free parameter specification. More information about the OpenMx package may be found here.
**Create mxCI Object**

**Description**

This function creates a new MxCI object, which are used to estimate likelihood-based confidence intervals.

**Usage**

```r
mxCI(reference, interval = 0.95, type=c("both", "lower", "upper"))
```

**Arguments**

- `reference` A character vector of free parameters, mxMatrices, mxMatrix elements and mx-Algebras on which confidence intervals are to be estimated, listed by name.
- `interval` A scalar numeric value indicating the confidence interval to be estimated. Must be between 0 and 1. Defaults to 0.95.
- `type` A character string indicating whether the upper, lower or both confidence limits are returned. Defaults to "both".

**Details**

The mxCI function creates MxCI objects, which can be used as arguments in MxModel objects. When models containing MxCI objects are optimized using mxRun with the 'intervals' argument set to TRUE, likelihood-based confidence intervals are returned. The likelihood-based confidence intervals calculated by MxCI objects are symmetric with respect to the change in likelihood in either direction, and are not necessarily symmetric around the parameter estimate. Estimation of confidence intervals requires both that an MxCI object be included in the model and that the 'intervals' argument of the mxRun function is set to TRUE. When estimated, confidence intervals can be accessed in the model output at `output$confidenceIntervals` or by using `summary` on a fitted MxModel object.

A typical use case is when a parameter estimate is obtained that is at or near a lower bound. In this case, there is no point in computing the lower part of the CI. Only the upper bound is needed. In all cases, a two-sided hypothesis test is assumed. Therefore, the upper bound will exclude 2.5% (for interval=0.95) even though only one bound is requested. To obtain a one-sided CI for a one-sided hypothesis test, `interval=0.90` will obtain a 95% confidence interval.

The likelihood-based confidence intervals returned using MxCI are obtained by increasing or decreasing the value of each parameter until the -2 log likelihood of the model increases by an amount corresponding to the requested interval. The confidence limit specified by the 'interval' argument is transformed into a corresponding difference in the model -2 log likelihood based on the likelihood ratio test. Thus, a requested confidence interval for a parameter will first determine the corresponding quantile from the chi-squared distribution with one degree of freedom (a value of 3.841459 when a 95 percent confidence interval is requested). That quantile will be populated into either the 'lowerdelta' slot, the 'upperdelta' slot, or both in the output MxCI object.
Estimation of likelihood-based confidence intervals begins after optimization has been completed, with each parameter moved in the direction(s) specified in the ‘type’ argument until the specified increase in -2 log likelihood is reached. All other free parameters are left free for this stage of optimization. This process repeats until all confidence intervals have been calculated. The calculation of likelihood-based confidence intervals can be computationally intensive, and may add a significant amount of time to model estimation when many confidence intervals are requested.

Multiple parameters, **MxMatrices** and **MxAlgebras** may be listed in the ‘reference’ argument. Individual elements of **MxMatrices** and **MxAlgebras** may be listed as well, using the syntax “matrix[row,col]” (see **Extract** for more information). Only scalar numeric values for the ‘interval’ argument are supported. Users requesting different confidence ranges for different parameters must use separate **mxCI** statements. **MxModel** objects can hold multiple **MxCI** objects, but only one confidence interval may be requested per named-entity.

Confidence interval estimation may result in model non-convergence at the confidence limit. Separate optimizer messages may be passed for each confidence limit. This has no impact on the parameter estimates themselves, but may indicate a problem with the referenced confidence limit. Model non-convergence for a particular confidence limit may indicate parameter interdependence or the influence of a parameter boundary.

These error messages and their meanings are listed in the help for **mxSummary**

The validity of a confidence limit can be checked by running a model with the appropriate parameter fixed at the confidence limit in question. If the confidence limit is valid, the -2 log likelihoods of these two models should differ by the specified chi-squared criterion (as set using the ‘lowerdelta’ or ‘upperdelta’ slots in the **MxCI** object (you can choose which of these to set via the type parameter of **mxCI**).

**Value**

Returns a new **MxCI** object. If used as an argument in an **MxModel** object, the parameters, **MxMatrices** and **MxAlgebras** listed in the ‘reference’ argument must also be included prior to optimization.

**References**

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation. Additional support for **mxCI**() can be found on the OpenMx wiki at http://openmx.psyc.virginia.edu/wiki.

**See Also**

**MxCI** for the S4 class created by **mxCI**. **MxMatrix** and **mxMatrix** for free parameter specification. More information about the OpenMx package may be found [here](http://openmx.psyc.virginia.edu/wiki).

**Examples**

```r
library(OpenMx)

# generate data
covariance <- matrix(c(1.0, 0.5, 0.5, 1.0),
nrow=2,
dimnames=list(c("a", "b"), c("a", "b")))
```
MxCI-class

data <- mxData(covariance, "cov", numObs=100)

# create an expected covariance matrix
expect <- mxMatrix("Symm", 2, 2,
                  free=TRUE,
                  values=c(1, .5, 1),
                  labels=c("var1", "cov12", "var2"),
                  name="expectedCov")

# request 95 percent confidence intervals
ci <- mxCI(c("var1", "cov12", "var2"))

# specify the model
model <- mxModel(model="Confidence Interval Example",
                 data, expect, ci,
                 mxMLObjective("expectedCov", dimnames=c("a", "b")))

# run the model
results <- mxRun(model, intervals=TRUE)

# view confidence intervals
print(summary(results)$CI)

# view all results
summary(results)

MxCI-class

MxCI Class

Description

MxCI is an S4 class. An MxCI object is a named entity. New instances of this class can be created using the function mxCI. MxCI objects may be used as arguments in the mxModel function.

Details

The MxCI class has the following slots:

- reference - The name of the object
- lowerdelta - Either a matrix or a data frame
- upperdelta - A vector for means, or NA if missing

The reference slot contains a character vector of named free parameters, MxMatrices and MxAlgebras on which confidence intervals are desired. Individual elements of MxMatrices and MxAlgebras may be listed as well, using the syntax “matrix[row,col]” (see Extract for more information).
The lowerdelta and upperdelta slots give the changes in likelihoods used to define the confidence interval. The upper bound of the likelihood-based confidence interval is estimated by increasing the parameter estimate, leaving all other parameters free, until the model -2 log likelihood increased by ‘upperdelta’. The lower bound of the confidence interval is estimated by decreasing the parameter estimate, leaving all other parameters free, until the model -2 log likelihood increased by ‘lowerdelta’.

Likelihood-based confidence intervals may be specified by including one or more MxCI objects in an MxModel object. Estimation of confidence intervals requires model optimization using the mxRun function with the ‘intervals’ argument set to TRUE. The calculation of likelihood-based confidence intervals can be computationally intensive, and may add a significant amount of time to model estimation when many confidence intervals are requested.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

mxCI for creating MxCI objects. More information about the OpenMx package may be found here.

---

### mxCompare

<table>
<thead>
<tr>
<th>Assign Model Parameters</th>
</tr>
</thead>
</table>

**Description**

Compare the fit of a model or set of models to a reference model or set of reference models. The output is a table with one row per model comparison.

**Usage**

mxCompare(base, comparison, ..., all = FALSE)

**Arguments**

- **base**: A MxModel object or list of MxModel objects.
- **comparison**: A MxModel object or list of MxModel objects.
- **...**: Not used. Forces remaining arguments to be specified by name.
- **all**: A boolean value on whether to compare all bases with all comparisons. Defaults to FALSE.
Details

The `mxCompare` function is used to compare the fit of one or more `MxMatrix` objects with output to one or more comparison models. Fit statistics for the comparison model or models are subtracted from the fit statistics for the base model or models. All models included in the ‘base’ argument are also listed without comparison (compared to a <NA> model) to present their raw fit statistics.

Model comparisons are made by subtracting the fit of the comparison model from the fit of a base model. To make sure that the differences between models are positive and yield p-values for likelihood ratio tests, the model or models listed in the ‘base’ argument should be more saturated (i.e., more estimated parameters and fewer degrees of freedom) than models listed in the ‘comparison’ argument. If a comparison is made where the comparison model has a higher minus 2 log likelihood (-2LL) than the base model, then the difference in their -2LLs will be negative. P-values for likelihood ratio tests will not be reported when either the -2LL or degrees of freedom for the comparison are negative.

When multiple models are included in both the ‘base’ and ‘comparison’ arguments, then comparisons are made between the two lists of models based on the value of the ‘all’ argument. If ‘all’ is set to FALSE (default), then the first model in the ‘base’ list is compared to the first model in the ‘comparison’ list, second with second, and so on. If there are an unequal number of ‘base’ and ‘comparison’ models, then the shorter list of models is repeated to match the length of the longer list. For example, comparing base models ‘B1’ and ‘B2’ with comparison models ‘C1’, ‘C2’ and ‘C3’ will yield three comparisons: ‘B1’ with ‘C1’, ‘B2’ with ‘C2’, and ‘B1’ with ‘C3’. Each of those comparisons are prefaced by a comparison between the base model and a missing comparison model to present the fit of the base model.

If ‘all’ is set to TRUE, all possible comparisons between base and comparison models are made, and one entry is made for each base model. All comparisons involving the first model in ‘base’ are made first, followed by all comparisons with the second ‘base’ model, and so on. When there are multiple models in either the ‘base’ or ‘comparison’ arguments but not both, then the ‘all’ argument does not affect the set of comparisons made.

The following columns appear in the output:

- **base** Name of the base model.
- **comparison** Name of the comparison model. Is <NA> for the first
- **ep** Estimated parameters of the comparison model.
- **minus2LL** Minus 2*log-likelihood of the comparison model. If the comparison model is <NA>, then the minus 2*log-likelihood of the base model is given.
- **df** Degrees in freedom of the comparison model. If the comparison model is <NA>, then the degrees of freedom of the base model is given.
- **AIC** Akaike’s Information Criterion for the comparison model. If the comparison model is <NA>, then the AIC of the base model is given.
- **diffLL** Difference in minus 2*log-likelihoods of the base and comparison models. Will be positive when base model -2LL is higher than comparison model -2LL.
- **diffdf** Difference in degrees of freedoms of the base and comparison models. Will be positive when base model DF is lower than comparison model DF (base model estimated parameters is higher than comparison model estimated parameters)
- **p** P-value for likelihood ratio test based on diffLL and diffdf values.
The mxCompare function will give a p-value for any comparison in which both 'diffLL' and 'difddf' are non-negative. However, this p-value is based on the assumptions of the likelihood ratio test, specifically that the two models being compared are nested. The likelihood ratio test and associated p-values are not valid when the comparison model is not nested in the referenced base model.

Use options('digits' = N) to set the minimum number of significant digits to be printed in values. The mxCompare function does not directly accept a digits argument, and depends on the value of the 'digits' option.

See Also

mxModel; options (use options('mxOptions') to see all the OpenMx-specific options)

Examples

data(demoOneFactor)
manifests <- names(demoOneFactor)
latents <- c("G1")
model1 <- mxModel(model="One Factor", type="RAM",
manifestVars = manifests,
latentVars = latents,
mxPath(from = latents, to=manifests),
mxPath(from = manifests, arrows = 2),
mxPath(from = latents, arrows = 2, free = FALSE, values = 1.0),
mxData(cov(demoOneFactor), type = "cov", numObs = 500)
)

fit1 <- mxRun(model1)

latents <- c("G1", "G2")
model2 <- mxModel(model="Two Factor", type="RAM",
manifestVars = manifests,
latentVars = latents,
mxPath(from = latents[1], to=manifests[1:3]),
mxPath(from = latents[2], to=manifests[4:5]),
mxPath(from = manifests, arrows = 2),
mxPath(from = latents, arrows = 2, free = FALSE, values = 1.0),
mxData(cov(demoOneFactor), type = "cov", numObs=500)
)

fit2 <- mxRun(model2)

mxCompare(fit1, fit2)

# vary precision of the output
oldPrecision = as.numeric(options('digits'))
options('digits' = 1)
mxCompare(fit1, fit2)
options('digits' = oldPrecision)
**mxComputeConfidenceInterval**

*Find likelihood-based confidence intervals*

**Description**

Add some description TODO

**Usage**

```r
mxComputeConfidenceInterval(freeSet = NA_character_, ..., engine = NULL,
    fitfunction = "fitfunction", verbose = 0L, tolerance = NA_real_)
```

**Arguments**

- `freeSet`: names of matrices containing free variables
- `...`: Not used. Forces remaining arguments to be specified by name.
- `engine`: specific NPSOL or CSOLNP
- `fitfunction`: name of the fitfunction (defaults to 'fitfunction')
- `verbose`: level of debugging output
- `tolerance`: how close to the optimum is close enough (also known as the optimality tolerance)

**mxComputeEM**

*Fit a model using DLR's (1977) Expectation-Maximization (EM) algorithm*

**Description**

The EM algorithm constitutes the following steps: Start with an initial parameter vector. Predict the missing data to form a completed data model. Optimize the completed data model to obtain a new parameter vector. Repeat these steps until convergence criteria are met.

**Usage**

```r
mxComputeEM(expectation, predict, mstep, observedFit = "fitfunction", ...,
    maxIter = 500L, tolerance = 1e-09, verbose = 0L,
    freeSet = NA_character_, accel = "ramsay1975",
    information = NA_character_, infoArgs = list())
```
**Arguments**

- **expectation**: a vector of expectation names
- **predict**: what to predict from the observed data (available options depend on the expectation)
- **mstep**: a compute plan to optimize the completed data model
- **observedFit**: the name of the observed data fit function (defaults to "fitfunction")
- **...**: Not used. Forces remaining arguments to be specified by name.
- **maxIter**: maximum number of iterations
- **tolerance**: optimization is considered converged when the maximum relative change in fit is less than tolerance
- **verbose**: level of diagnostic output
- **freeSet**: names of matrices containing free variables
- **accel**: name of acceleration method (defaults to "ramsay1975")
- **information**: name of information matrix approximation method
- **infoArgs**: arguments to control the information matrix method

**Details**

This compute plan does not work with any and all expectations. It requires a special kind of expectation that can predict its missing data to create a completed data model.

The EM algorithm does not produce a parameter covariance matrix for standard errors. S-EM, an implementation of Meng & Rubin (1991), is included.

**References**


**mxComputeGradientDescent**

*Optimize parameters using a gradient descent optimizer*

**Description**

This optimizer does not require analytic derivatives of the fit function. The open-source version of OpenMx only offers 1 choice, CSOLNP (based on Ye, 1988). The proprietary version of OpenMx offers the choice of two optimizers, CSOLNP and NPSOL.
Usage

mxComputeGradientDescent(freeSet = NA_character_, ..., engine = NULL,
fitfunction = "fitfunction", verbose = 0L, tolerance = NA_real_,
useGradient = NULL, warmStart = NULL)

Arguments

dfreeset names of matrices containing free variables
... Not used. Forces remaining arguments to be specified by name.
engine specific NPSOL or CSOLNP
fitfunction name of the fitfunction (defaults to 'fitfunction')
verbose level of debugging output
tolerance how close to the optimum is close enough (also known as the optimality toler-
ance)
useGradient whether to use the analytic gradient (if available)

References

Ye, Y. (1988). Interior algorithms for linear, quadratic, and linearly constrained convex program-
ing. (Unpublished doctoral dissertation.) Stanford University, CA.

Examples

data(demoOneFactor)
factorModel <- mxModel(name = "One Factor",
        mxMatrix(type="Full", nrow=5, ncol=1, free=FALSE, values=0.2, name="A"),
        mxMatrix(type="Symm", nrow=1, ncol=1, free=FALSE, values=1, name="L"),
        mxMatrix(type="Diag", nrow=5, ncol=5, free=TRUE, values=1, name="U"),
        mxAlgebra(expression=A %*% L %*% t(A) + U, name="R"),
        mxExpectationNormal(covariance="R", dimnames=names(demoOneFactor)),
        mxFitFunctionML(),
        mxData(observed= cov(demoOneFactor), type="cov", numObs=500),
        mxComputeSequence(steps=list(
            mxComputeGradientDescent(),
            mxComputeNumericDeriv(),
            mxComputeStandardError(),
            mxComputeHessianQuality()
        )))
factorModelFit <- mxRun(factorModel)
factorModelFit$fit$conditionNumber # 29.5
mxComputeHessianQuality

*Compute the quality of the Hessian*

**Description**

Tests whether the Hessian is positive definite (model$output$infoDefinite) and, if so, computes the condition number (model$output$conditionNumber). See Luenberger & Ye (2008) Second Order Test (p. 190) and Condition Number (p. 239).

**Usage**

```r
mxComputeHessianQuality(freeSet = NA_character_)
```

**Arguments**

- **freeSet**
  - names of matrices containing free variables

**References**


---

mxComputeIterate

*Repeatedly invoke a series of compute objects until change is less than tolerance*

**Description**

One step (typically the last) must compute the fit or maxAbsChange.

**Usage**

```r
mxComputeIterate(steps, ..., maxIter = 500L, tolerance = 1e-09,
                 verbose = 0L, freeSet = NA_character_)
```

**Arguments**

- **steps**
  - a list of compute objects
- **...**
  - Not used. Forces remaining arguments to be specified by name.
- **maxIter**
  - the maximum number of iterations
- **tolerance**
  - iterates until maximum relative change is less than tolerance
- **verbose**
  - level of debugging output
- **freeSet**
  - Names of matrices containing free variables.
mxComputeNewtonRaphson

Optimize parameters using the Newton-Raphson algorithm

Description

This optimizer requires analytic 1st and 2nd derivatives of the fit function. Ramsay (1975) is used to speed convergence. Ramsay can be differentially applied to different groups of parameters. Comprehensive diagnostics are available by increasing the verbose level.

Usage

mxComputeNewtonRaphson(freeSet = NA_character_, ..., fitfunction = "fitfunction", maxIter = 100L, tolerance = 1e-12, verbose = 0L)

Arguments

freeSet: names of matrices containing free variables
...: Not used. Forces remaining arguments to be specified by name.
fitfunction: name of the fitfunction (defaults to 'fitfunction')
maxIter: maximum number of iterations
tolerance: optimization is considered converged when the maximum relative change in fit is less than tolerance
verbose: level of debugging output

References


mxComputeNothing

Compute nothing

Description

Note that this compute plan actually does nothing whereas mxComputeOnce("expectation", "nothing") may remove the prediction of an expectation.

Usage

mxComputeNothing()
Description

For N free parameters, Richardson extrapolation requires (iterations * (N^2 + N)) function evaluations.

Usage

```r
mxComputenumericderiv(freeSet = NA_character_, ..., 
  fitfunction = "fitfunction", parallel = TRUE, stepSize = 1e-04, 
  iterations = 4L, verbose = 0L)
```

Arguments

- `freeSet` names of matrices containing free variables
- `...` Not used. Forces remaining arguments to be specified by name.
- `fitfunction` name of the fitfunction (defaults to 'fitfunction')
- `parallel` whether to evaluate the fitfunction in parallel (defaults to TRUE)
- `stepSize` starting set size (defaults to 0.0001)
- `iterations` number of Richardson extrapolation iterations (defaults to 4L)
- `verbose` Level of debugging output.

Details

The implementation is closely based on the numDeriv R package.

Examples

```r
library(OpenMx)
data(demoOneFactor)
factorModel <- mxModel(name = "One Factor", 
  mxMatrix(type = "Full", nrow = 5, ncol = 1, free = FALSE, values = .2, name = "A"), 
  mxMatrix(type = "Symm", nrow = 1, ncol = 1, free = FALSE, values = 1, name = "L"), 
  mxMatrix(type = "Diag", nrow = 5, ncol = 5, free = TRUE, values = 1, name = "U"), 
  mxAlgebra(A *%*% L *%*% t(A) + U, name = "R"), 
  mxExpectationNormal(covariance = "R", dimnames = names(demoOneFactor)), 
  mxFitFunctionML(), 
  mData(cov(demoOneFactor), type = "cov", numObs = 500), 
  mxComputeSequence( 
    list(mxComputenumericderiv(), mxComputeReportDeriv()) 
  )
)
factorModelFit <- mxRun(factorModel)
factorModelFit$output$hessian
mxComputeOnce

Compute something once

Description

Some models are optimized for a sparse Hessian. Therefore, it can be much more efficient to compute the inverse Hessian in comparison to computing the Hessian and then inverting it.

Usage

mxComputeOnce(from, what = "nothing", how = NULL, ..., freeSet = NA_character_, verbose = 0L, .is.bestfit = FALSE)

Arguments

from the object to perform the computation (a vector of expectation or algebra names)
what what to compute (default is "nothing")
how to compute it (optional)
... Not used. Forces remaining arguments to be specified by name.
freeSet names of matrices containing free variables
verbose the level of debugging output
.is.bestfit do not use; for backward compatibility

Details

The information matrix is only valid when parameters are at the maximum likelihood estimate. The information matrix is returned in model$output$hessian. You cannot request both the information matrix and the Hessian. The information matrix is invariant to the sign of the log likelihood scale whereas the Hessian is not. Use the how parameter to specify which approximation to use (one of "default", "hessian", "sandwich", "bread", and "meat").

Examples

data(demoOneFactor)
factorModel <- mxModel(name = "One Factor",
  mxMatrix(type="Full", nrow=5, ncol=1, free=TRUE, values=0.2, name="A"),
  mxMatrix(type="Symm", nrow=1, ncol=1, free=FALSE, values=1, name="L"),
  mxMatrix(type="Diag", nrow=5, ncol=5, free=TRUE, values=1, name="U"),
  mxAlgebra(expression=A %*% L %*% t(A) + U, name="R"),
  mxFitFunctionML(), mxExpectationNormal(covariance="R", dimnames=names(demoOneFactor)),
  mxFitFunctionML(), mxExpectationNormal(covariance="R", dimnames=names(demoOneFactor)),
  mxData( observed= cov(demoOneFactor), type="cov", numObs=500),
  mxComputeOnce( 'fitfunction', 'fit' )
)
factorModelFit <- mxRun(factorModel)
factorModelFit$fit # 972.15
mxComputeReportDeriv  *Report derivatives*

**Description**
Copy the internal gradient and Hessian back to R.

**Usage**

```r
mxComputeReportDeriv(freeSet = NA_character_)
```

**Arguments**

- `freeSet` names of matrices containing free variables

---

mxComputeSequence  *Invoke a series of compute objects in sequence*

**Description**
Invoke a series of compute objects in sequence

**Usage**

```r
mxComputeSequence(steps = list(), ..., freeSet = NA_character_,
                   independent = FALSE)
```

**Arguments**

- `steps` a list of compute objects
- `...` Not used; forces argument 'freeSet' to be specified by name.
- `freeSet` Names of matrices containing free parameters.
mxComputeStandardError

Compute standard errors given the Hessian or inverse Hessian

Description

Compute standard errors given the Hessian or inverse Hessian

Usage

mxComputeStandardError(freeSet = NA_character_)

Arguments

freeSet names of matrices containing free variables

mxConstraint

Create MxConstraint Object

Description

This function creates a new MxConstraint object.

Usage

mxConstraint(expression, name = NA, ...)

Arguments

expression An R expression of matrix operators and matrix functions.
name An optional character string indicating the name of the object.
... Not used. Helps OpenMx catch bad input to argument 'expression'.

Details

The mxConstraint function defines relationships between two MxAlgebra or MxMatrix objects. They are used to affect the estimation of free parameters in the referenced objects. The constraint relation is written identically to how a MxAlgebra expression would be written. The outermost operator in this relation must be either '<', '==' or '>'. To affect an estimation or optimization, an MxConstraint object must be included in an MxModel object with all referenced MxAlgebra and MxMatrix objects.

Usage Note: Use of mxConstraint should be avoided where it is possible to achieve the constraint by equating free parameters by label or position in an MxMatrix or MxAlgebra object. Including mxConstraints in an mxModel will disable standard errors and the calculation of the final Hessian,
and thus should be avoided when standard errors are of importance. Constraints also add computational overhead. If one labels two parameters the same, the optimizer has one fewer parameter to optimize. However, if one uses mxConstraint to do the same thing, both parameters remain estimated and a Lagrangian multiplier is added to maintain the constraint. This constraint also has to have its gradients computed and the order of the Hessian grows as well. So while both approaches should work, the mxConstraint() will take longer to do so.

Alternatives to mxConstraints include using labels, lbound or ubound arguments or algebras. Free parameters in the same MxModel may be constrained to equality by giving them the same name in their respective 'labels' matrices. Similarly, parameters may be fixed to an individual element in a MxModel object or the result of an MxAlgebra object through labeling. For example, assigning a label of “name[1,1]” fixes the value of a parameter at the value in first row and first column of the matrix or algebra “name”. The mxConstraint function should be used to enforce inequalities that cannot be conveyed using other methods.

Value

Returns an MxConstraint object.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

MxConstraint for the S4 class created by mxConstraint.

Examples

library(OpenMx)

#Create a constraint between MxMatrices 'A' and 'B'
constraint <- mxConstraint(A > B, name = 'AdommatesB')

# Constrain matrix 'K' to be equal to matrix 'limit'
model <- mxModel(model="con_test",
    mxMatrix(type="Full", nrow=2, ncol=2, free=TRUE, name="K"),
    mxMatrix(type="Full", nrow=2, ncol=2, free=FALSE, name="limit", values=1:4),
    mxConstraint(K == limit, name = "klimit_equality"),
    mxAlgebra(min(K), name="minK"),
    mxFitFunctionAlgebra("minK")
)

fit <- mxRun(model)
fit$matrices$K$values

#   [,1] [,2]
# [1,]  1  3
# [2,]  2  4
# Constrain both free parameters of a matrix to equality using labels (both are set to "eq")
equal <- mxMatrix("Full", 2, 1, free=TRUE, values=1, labels="eq", name="D")

# Constrain a matrix element in to be equal to the result of an algebra
start <- mxMatrix("Full", 1, 1, free=TRUE, values=1, labels="param", name="F")
alg  <- mxAlgebra(log(start), name="logP")

# Force the fixed parameter in matrix G to be the result of the algebra
end    <- mxMatrix("Full", 1, 1, free=FALSE, values=1, labels="logP[1,1]", name="G")

MxConstraint-class  MxConstraint Class

Description

MxConstraint is an S4 class. An MxConstraint object is a named entity. New instances of this class can be created using the function mxConstraint.

Details

The MxConstraint class has the following slots:

- name - The name of the object
- formula - The R expression to be evaluated

The 'name' slot is the name of the MxConstraint object. Use of MxConstraint objects in other functions in the OpenMx library may require reference by name.

The 'formula' slot is an expression containing the expression to be evaluated. These objects are operated on or related to one another using one or more operations detailed in the mxConstraint help file.

Slots may be referenced with the $ symbol. See the documentation for Classes and the examples in the mxConstraint document for more information.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

mxConstraint for the function that creates MxConstraint objects.
Create MxData Object

Description

This function creates a new MxData object.

Usage

mxData(observed, type, means = NA, numObs = NA, acov=NA, thresholds=NA)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>observed</td>
<td>A matrix or data.frame which provides data to the MxData object.</td>
</tr>
<tr>
<td>type</td>
<td>A character string defining the type of data in the ‘observed’ argument. Must be one of “raw”, “cov”, or “cor”.</td>
</tr>
<tr>
<td>means</td>
<td>An optional vector of means for use when ‘type’ is “cov”, or “cor”.</td>
</tr>
<tr>
<td>numObs</td>
<td>The number of observations in the data supplied in the ‘observed’ argument. Required unless ‘type’ equals “raw”.</td>
</tr>
<tr>
<td>acov</td>
<td>Not Yet Implemented.</td>
</tr>
<tr>
<td>thresholds</td>
<td>Not Yet Implemented.</td>
</tr>
</tbody>
</table>

Details

The mxData function creates MxData objects, which can be used as arguments in MxModel objects. The ‘observed’ argument may take either a data frame or a matrix, which is then described with the ‘type’ argument. Data types describe compatibility and usage with expectation functions in MxModel objects. Four different data types are supported:

- **raw**  The contents of the ‘observed’ argument are treated as raw data. Missing values are permitted and must be designated as the system missing value. The ‘means’ and ‘numObs’ arguments cannot be specified, as the ‘means’ argument is not relevant and the ‘numObs’ argument is automatically populated with the number of rows in the data. Data of this type may use fit functions such as mxFitFunctionML function in MxModel objects, which will automatically use covariance estimation under full-information maximum likelihood for this data type.

- **cov**  The contents of the ‘observed’ argument are treated as a covariance matrix. The ‘means’ argument is not required, but may be included for estimations involving means. The ‘numObs’ argument is required, which should reflect the number of observations or rows in the data described by the covariance matrix. Data of this type may use the fit functions such as mxFitFunctionML, depending on the specified model.

- **cor**  The contents of the ‘observed’ argument are treated as a correlation matrix. The ‘means’ argument is not required, but may be included for estimations involving means. The ‘numObs’ argument is required, which should reflect the number of observations or rows in the data described by the covariance matrix. Data of this type may use the fit functions such as mxFitFunctionML functions, depending on the specified model.
MxData objects may not be included in MxAlgebra objects or use the mxFitFunctionAlgebra function. If these capabilities are desired, data should be appropriately input or transformed using the mxMatrix and mxAlgebra functions.

While column names are stored in the ‘observed’ slot of MxData objects, these names are not recognized as variable names in MxPath objects. Variable names must be specified using the ‘manifestVars’ argument of the mxModel function prior to use in MxPath objects.

The mxData function does not currently place restrictions on the size, shape, or symmetry of matrices input into the ‘observed’ argument. While it is possible to specify MxData objects as covariance or correlation matrices that do not have the properties commonly associated with these matrices, failure to correctly specify these matrices will likely lead to problems in model estimation.

OpenMx uses the names of variables to map them onto the expectation functions and other elements associated with your model. For data.frames, ensure you have set the names(). For matrices set names using, for instance, row.names=c("your", "columns"). Covariance and cor matrices need to have both the row and column names set and these must be identical, for instance by using dimnames=list(varNames, varNames).

Value

Returns a new MxData object.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

MxData for the S4 class created by mxData. matrix and data.frame for objects which may be entered as arguments in the ‘observed’ slot. More information about the OpenMx package may be found here.

Examples

library(OpenMx)

#Create a covariance matrix
 covMatrix <- matrix( c(0.77642931, 0.39590663, 0.39590663, 0.49115615),
                      nrow = 2, ncol = 2, byrow = TRUE)
 covNames <- c("x", "y")
 dimnames(covMatrix) <- list(covNames, covNames)

#Create an MxData object including that covariance matrix
testData <- mxData(observed=covMatrix, type="cov", numObs = 100)

testModel <- mxModel(model="testModel",
                       mxMatrix(type="Symm", nrow=2, ncol=2, values=c(.2,.1,.2),
                                 free=TRUE, name="expCov", dimnames=list(covNames, covNames)),
                       mxExpectationNormal(covariance="expCov", dimnames=covNames),
MxData-class

Description
MxData is an S4 class. An MxData object is a named entity. New instances of this class can be created using the function `mxData`. MxData is an S4 class union. An MxData object is either `NULL` or a MxNonNullData object.

Details
The MxNonNullData class has the following slots:

- name - The name of the object
- observed - Either a matrix or a data frame
- vector - A vector for means, or NA if missing
- type - Either 'raw', 'cov', or 'cor'
- numObs - The number of observations

The 'name' slot is the name of the MxData object.

The 'observed' slot is used to contain data, either as a matrix or as a data frame. Use of the data in this slot by other functions depends on the value of the 'type' slot. When 'type' is equal to 'cov' or 'cor', the data input into the 'matrix' slot should be a symmetric matrix or data frame.

The 'vector' slot is used to contain a vector of numeric values, which is used as a vector of means for MxData objects with 'type' equal to 'cov' or 'cor'. This slot may be used in estimation using the `mxFitFunctionML` function.

The 'type' slot may take one of four supported values:

- **raw** The contents of the 'observed' slot are treated as raw data. Missing values are permitted and must be designated as the system missing value. The 'vector' and 'numObs' slots cannot be specified, as the 'vector' argument is not relevant and the 'numObs' argument is automatically populated with the number of rows in the data. Data of this type may use the `mxFitFunctionML` function as its fit function in MxModel objects, which can deal with covariance estimation under full-information maximum likelihood.

- **cov** The contents of the 'observed' slot are treated as a covariance matrix. The 'vector' argument is not required, but may be included for estimations involving means. The 'numObs' slot is
required. Data of this type may use fit functions such as the \texttt{mxFitFunctionML}, depending on
the specified model.

\texttt{cor} The contents of the ‘observed’ slot are treated as a correlation matrix. The ‘vector’ argument
is not required, but may be included for estimations involving means. The ‘numObs’ slot is
required. Data of this type may use fit functions such as the \texttt{mxFitFunctionML}, depending on
the specified model.

The ‘numObs’ slot describes the number of observations in the data. If ‘type’ equals ‘raw’, then
‘numObs’ is automatically populated as the number of rows in the matrix or data frame in the
‘observed’ slot. If ‘type’ equals ‘cov’ or ‘cor’, then this slot must be input using the ‘numObs’
argument in the \texttt{mxDa}ta function when the \texttt{MxData} argument is created.

\texttt{MxData} objects may not be included in \texttt{MxAlgebra} objects or use the \texttt{mxFitFunctionAlgebra}
function. If these capabilities are desired, data should be appropriately input or transformed using the
\texttt{mxMatrix} and \texttt{mxAlgebra} functions.

While column names are stored in the ‘observed’ slot of \texttt{MxData} objects, these names are not
recognized as variable names in \texttt{MxPath} objects. Variable names must be specified using the ‘manifestVars’ argument of the \texttt{mxFitModel} function prior to use in \texttt{MxPath} objects.

The \texttt{mxData} function does not currently place restrictions on the size, shape, or symmetry of matrices
input into the ‘observed’ argument. While it is possible to specify \texttt{MxData} objects as covariance
or correlation matrices that do not have the properties commonly associated with these matrices,
failure to correctly specify these matrices will likely lead to problems in model estimation.

\textbf{References}

The \texttt{OpenMx} User’s guide can be found at \url{http://openmx.psyc.virginia.edu/documentation}.

\textbf{See Also}

\texttt{mxData} for creating \texttt{MxData} objects, \texttt{matrix} and \texttt{data.frame} for objects which may be entered as
arguments in the ‘matrix’ slot. More information about the \texttt{OpenMx} package may be found \texttt{here}.

\begin{verbatim}
mxDataDynamic

Create dynamic data

Description

Create dynamic data

Usage

mxDataDynamic(type, ..., expectation, verbose = \texttt{FALSE})

Arguments

\begin{align*}
\texttt{type} & \quad \text{type of data} \\
\ldots & \quad \text{Not used. Forces remaining arguments to be specified by name.} \\
\texttt{expectation} & \quad \text{the name of the expectation to provide the data}
\end{align*}
\end{verbatim}
mxErrorPool  
*Query the Error Pool*

**Description**

Retrieve models from the pool that did not complete successfully.

**Usage**

```r
mxErrorPool(modelnames = NA, reset = FALSE)
```

**Arguments**

- `modelnames`: Either NA or a character vector of model names.
- `reset`: Either TRUE or FALSE.

**Details**

If `modelnames` is NA, then the list of all error models will be returned. Otherwise a subset of models will be returned, based on the model names passed in as a argument. If `reset` is TRUE, then the error pool is reset to the empty list.

**References**

The OpenMx User’s guide can be found at [http://openmx.psyc.virginia.edu/documentation](http://openmx.psyc.virginia.edu/documentation).

mxEval  
*Evaluate Values in MxModel*

**Description**

This function can be used to evaluate an arbitrary R expression that includes named entities from a MxModel object, or labels from a MxMatrix object.

**Usage**

```r
mxEval(expression, model, compute = FALSE, show = FALSE, defvar.row = 1, cache = new.env(parent = emptyenv()), cacheBack = FALSE)
```
**Arguments**

- **expression**: An arbitrary R expression.
- **model**: The model in which to evaluate the expression.
- **compute**: If TRUE then compute the value of algebra expressions.
- **show**: If TRUE then print the translated expression.
- **defvar.row**: The row number for definition variables when compute=TRUE.
- **cache**: An R environment of matrix values used to speedup computation.
- **cacheBack**: If TRUE then return the list pair (value, cache).

**Details**

The argument ‘expression’ is an arbitrary R expression. Any named entities that are used within the R expression are translated into their current value from the model. Any labels from the matrices within the model are translated into their current value from the model. Finally the expression is evaluated and the result is returned. To enable debugging, the ‘show’ argument has been provided. The most common mistake when using this function is to include named entities in the model that are identical to R function names. For example, if a model contains a named entity named ‘c’, then the following mxEval call will return an error: mxEval(c(A, B, C), model).

If ‘compute’ is FALSE, then MxAlgebra expressions return their current values as they have been computed by the optimization call (using `mxRun`). If the ‘compute’ argument is TRUE, then Mx-Algebra expressions will be calculated in R. Any references to an objective function that has not yet been calculated will return a 1 x 1 matrix with a value of NA.

The ‘cache’ is used to speedup calculation by storing previously computing values. The cache is a list of matrices, such that names(cache) must all be of the form “modelname.entityname”. Setting ‘cacheBack’ to TRUE will return the pair list (value, cache) where value is the result of the mxEval() computation and cache is the updated cache.

**References**

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

**See Also**

- `mxAlgebra` to create algebraic expressions inside your model and `mxModel` for the model object mxEval looks inside when evaluating.

**Examples**

```r
library(OpenMx)

# Set up a 1x1 matrix
matrixA <- mxMatrix("Full", nrow = 1, ncol = 1, values = 1, name = "A")

# Set up an algebra
algebraB <- mxAlgebra(A + A, name = "B")
```
# Put them both in a model
testModel <- mxModel(model="testModel", matrixA, algebraB)

# Even though the model has not been run, we can evaluate the algebra
# given the starting values in matrixA.
mxEval(B, testModel, compute=TRUE)

# If we just print the algebra, we can see it has not been evaluated
testModel$B

---

**mxExpectationBA81**

*Create a Bock & Aitkin (1981) expectation*

**Description**

When a two-tier covariance matrix is recognized, this expectation automatically enables analytic dimension reduction (Cai, 2010).

**Usage**

```r
mxExpectationBA81(ItemSpec, item = "item", ..., qpoints = 49L, qwidth = 6,
mean = "mean", cov = "cov", verbose = 0L, weightColumn = NA_integer_,
EstepItem = NULL, debugInternal = FALSE)
```

**Arguments**

- **ItemSpec**
  - a single item model (to replicate) or a list of item models in the same order as the column of ItemParam
- **item**
  - the name of the mxMatrix holding item parameters with one column for each item model with parameters starting at row 1 and extra rows filled with NA
- **...**
  - Not used. Forces remaining arguments to be specified by name.
- **qpoints**
  - number of points to use for equal interval quadrature integration (default 49L)
- **qwidth**
  - the width of the quadrature as a positive Z score (default 6.0)
- **mean**
  - the name of the mxMatrix holding the mean vector
- **cov**
  - the name of the mxMatrix holding the covariance matrix
- **verbose**
  - the level of runtime diagnostics (default 0L)
- **weightColumn**
  - the name of the column in the data containing the row weights (default NA)
- **EstepItem**
  - a simple matrix of item parameters for the E-step. This option is mainly of use for debugging derivatives.
- **debugInternal**
  - when enabled, some of the internal tables are returned in $debug. This is mainly of use to developers.
**Details**

The standard Normal distribution of the quadrature acts like a prior distribution for difficulty. It is not necessary to impose any additional Bayesian prior on difficulty estimates (Baker & Kim, 2004, p. 196).

**References**


**See Also**

RPF

---

**mxExpectationLISREL**  
Create MxExpectationLISREL Object

**Description**

This function creates a new MxExpectationLISREL object.

**Usage**

```r
mxExpectationLISREL(LX=NA, LY=NA, BE=NA, GA=NA, PH=NA, PS=NA, TD=NA, TE=NA, TH=NA,  
   TX = NA, TY = NA, KA = NA, AL = NA,  
   dimnames = NA, thresholds = NA, threshnames = dimnames)
```

**Arguments**

- **LX**: An optional character string indicating the name of the 'LX' matrix.
- **LY**: An optional character string indicating the name of the 'LY' matrix.
- **BE**: An optional character string indicating the name of the 'BE' matrix.
- **GA**: An optional character string indicating the name of the 'GA' matrix.
- **PH**: An optional character string indicating the name of the 'PH' matrix.
- **PS**: An optional character string indicating the name of the 'PS' matrix.
- **TD**: An optional character string indicating the name of the 'TD' matrix.
- **TE**: An optional character string indicating the name of the 'TE' matrix.
- **TH**: An optional character string indicating the name of the 'TH' matrix.
- **TX**: An optional character string indicating the name of the 'TX' matrix.
**mxExpectationLISREL**

TY | An optional character string indicating the name of the 'TY' matrix.
KA | An optional character string indicating the name of the 'KA' matrix.
AL | An optional character string indicating the name of the 'AL' matrix.
dimnames | An optional character vector that is currently ignored
thresholds | An optional character string indicating the name of the thresholds matrix.
threshnames | An optional character vector to be assigned to the column names of the thresholds matrix.

**Details**

Expectation functions define the way that model expectations are calculated. The mxExpectationLISREL calculates the expected covariance and means of a given MxData object given a LISREL model. This model is defined by LInear Structural RELations (LISREL; Jöreskog & Sörbom, 1982, 1996). Arguments 'LX' through 'AL' must refer to MxMatrix objects with the associated properties of their respective matrices in the LISREL modeling approach.

The full LISREL specification has 13 matrices and is sometimes called the extended LISREL model. It is defined by the following equations.

$$
\eta = \alpha + B\eta + \Gamma \xi + \zeta \\
y = \tau_y + \Lambda_y \eta + \epsilon \\
x = \tau_x + \Lambda_x \xi + \delta
$$

The table below is provided as a quick reference to the numerous matrices in LISREL models. Note that NX is the number of manifest exogenous (independent) variables, the number of Xs. NY is the number of manifest endogenous (dependent) variables, the number of Ys. NK is the number of latent exogenous variables, the number of Ksis or Xis. NE is the number of latent endogenous variables, the number ofetas.

<table>
<thead>
<tr>
<th>Matrix</th>
<th>Word</th>
<th>Abbreviation</th>
<th>Dimensions</th>
<th>Expression</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\Lambda_x$</td>
<td>Lambda x</td>
<td>LX</td>
<td>NX x NK</td>
<td></td>
<td>Exogenous Factor Loading Matrix</td>
</tr>
<tr>
<td>$\Lambda_y$</td>
<td>Lambda y</td>
<td>LY</td>
<td>NY x NE</td>
<td></td>
<td>Endogenous Factor Loading Matrix</td>
</tr>
<tr>
<td>$B$</td>
<td>Beta</td>
<td>BE</td>
<td>NE x NE</td>
<td></td>
<td>Regressions of Latent Endogenous Variables Predicted</td>
</tr>
<tr>
<td>$\Gamma$</td>
<td>Gamma</td>
<td>GA</td>
<td>NE x NK</td>
<td></td>
<td>Regressions of Latent Exogenous Variables Predicted</td>
</tr>
<tr>
<td>$\Phi$</td>
<td>Phi</td>
<td>PH</td>
<td>NK x NK</td>
<td>cov(\xi)</td>
<td>Covariance Matrix of Latent Exogenous Variables</td>
</tr>
<tr>
<td>$\Psi$</td>
<td>Psi</td>
<td>PS</td>
<td>NE x NE</td>
<td>cov(\zeta)</td>
<td>Covariance Matrix of Latent Endogenous Variables</td>
</tr>
<tr>
<td>$\Theta_\delta$</td>
<td>Theta delta</td>
<td>TD</td>
<td>NX x NX</td>
<td>cov(\delta)</td>
<td>Residual Covariance Matrix of Manifest Exogenous Variables</td>
</tr>
<tr>
<td>$\Theta_\varepsilon$</td>
<td>Theta epsilon</td>
<td>TE</td>
<td>NY x NY</td>
<td>cov(\epsilon)</td>
<td>Residual Covariance Matrix of Manifest Endogenous Variables</td>
</tr>
<tr>
<td>$\Theta_{\delta\varepsilon}$</td>
<td>Theta delta epsilon</td>
<td>TH</td>
<td>NX x NY</td>
<td>cov(\delta, \epsilon)</td>
<td>Residual Covariance Matrix of Manifest Exogenous and Endogenous Variables</td>
</tr>
<tr>
<td>$\tau_x$</td>
<td>tau x</td>
<td>TX</td>
<td>NX x 1</td>
<td></td>
<td>Residual Means of Manifest Exogenous Variables</td>
</tr>
<tr>
<td>$\tau_y$</td>
<td>tau y</td>
<td>TY</td>
<td>NY x 1</td>
<td></td>
<td>Residual Means of Manifest Endogenous Variables</td>
</tr>
<tr>
<td>$\kappa$</td>
<td>kappa</td>
<td>KA</td>
<td>NK x 1</td>
<td>mean(\xi)</td>
<td>Means of Latent Exogenous Variables</td>
</tr>
<tr>
<td>$\alpha$</td>
<td>alpha</td>
<td>AL</td>
<td>NE x 1</td>
<td></td>
<td>Residual Means of Latent Endogenous Variables</td>
</tr>
</tbody>
</table>

From the extended LISREL model, several submodels can be defined. Subtypes of the LISREL...
model are defined by setting some of the arguments of the LISREL expectation function to NA. Note that because the default values of each LISREL matrix is NA, setting a matrix to NA can be accomplished by simply not giving it any other value.

The first submodel is the LISREL model without means.

\[ \eta = B\eta + \Gamma \xi + \zeta \]
\[ y = \Lambda_y\eta + \epsilon \]
\[ x = \Lambda_x\xi + \delta \]

The LISREL model without means requires 9 matrices: LX, LY, BE, GA, PH, PS, TD, TE, and TH. Hence this LISREL model has TX, TY, KA, and AL as NA. This can be accomplished by leaving these matrices at their default values.

The TX, TY, KA, and AL matrices must be specified if either the mxData type is “cov” or “cor” and a means vector is provided, or if the mxData type is “raw”. Otherwise the TX, TY, KA, and AL matrices are ignored and the model without means is estimated.

A second submodel involves only endogenous variables.

\[ \eta = B\eta + \zeta \]
\[ y = \Lambda_y\eta + \epsilon \]

The endogenous-only LISREL model requires 4 matrices: LY, BE, PS, and TE. The LX, GA, PH, TD, and TH must be NA in this case. However, means can also be specified, allowing TY and AL if the data are raw or if observed means are provided.

Another submodel involves only exogenous variables.

\[ x = \Lambda_x\xi + \delta \]

The exogenous-model model requires 3 matrices: LX, PH, and TD. The LY, BE, GA, PS, TE, and TH matrices must be NA. However, means can also be specified, allowing TX and KA if the data are raw or if observed means are provided.

The model that is run depends on the matrices that are not NA. If all 9 matrices are not NA, then the full model is run. If only the 4 endogenous matrices are not NA, then the endogenous-only model is run. If only the 3 exogenous matrices are not NA, then the exogenous-only model is run. If some endogenous and exogenous matrices are not NA, but not all of them, then appropriate errors are thrown. Means are included in the model whenever their matrices are provided.

The MxMatrix objects included as arguments may be of any type, but should have the properties described above. The mxExpectationLISREL will not return an error for incorrect specification, but incorrect specification will likely lead to estimation problems or errors in the mxRun function.

Like the mxExpectationRAM, the mxExpectationLISREL evaluates with respect to an MxData object. The MxData object need not be referenced in the mxExpectationLISREL function, but must be included in the MxModel object. mxExpectationLISREL requires that the ‘type’ argument in the associated MxData object be equal to ‘cov’, ‘cor’, or ‘raw’.

To evaluate, place mxExpectationLISREL objects, the mxData object for which the expected covariance approximates, referenced MxAlgebra and MxMatrix objects, and optional MxBounds and MxConstraint objects in an MxModel object. This model may then be evaluated using the mxRun function. The results of the optimization can be found in the ‘output’ slot of the resulting model, and may be obtained using the mxEval function.
**Value**

Returns a new MxExpectationLISREL object. One and only one MxExpectationLISREL object can be included with models using one and only one fit function object (e.g., MxFitFunctionML) and with referenced MxAlgebra, MxData and MxMatrix objects.

**References**


The OpenMx User’s guide can be found at [http://openmx.psyc.virginia.edu/documentation](http://openmx.psyc.virginia.edu/documentation).

**Examples**

```r
# Create and fit a model using mxexpectationLISREL, and mxFitFunctionML

library(OpenMx)

covData <- matrix(c(0.9223099, 0.1862938, 0.4374359, 0.8959973, 0.9928430, 0.5320662,
                    0.1862938, 0.2889364, 0.3927790, 0.3321639, 0.3371594, 0.4476898,
                    0.4374359, 0.3927790, 1.0069552, 0.6918755, 0.7482155, 0.9013952,
                    0.8959973, 0.3321639, 0.6918755, 1.8059956, 1.6142005, 0.8040448,
                    0.9928430, 0.3371594, 0.7482155, 1.6142005, 1.9223567, 0.8777786,
                    0.5320662, 0.4476898, 0.9013952, 0.8040448, 0.8777786, 1.3997558
                  ), nrow=6, ncol=6, byrow=TRUE,
                  dimnames=list(paste("v",as.character(1:6),sep=""),paste("v",as.character(1:6),sep="")))

# Create LISREL matrices

mLX <- mxMatrix("Full", values=rep(c(5,6,8,0,6), c(1,6), 6),
                  name="LX", nrow=6, ncol=2, free=rep(c(TRUE,TRUE,TRUE,TRUE,TRUE,TRUE),
                  dimnames=list(paste("v",as.character(1:6),sep=""),c("x1","x2")))

mTD <- mxMatrix("Diag", values=rep(2,6),
                  name="TD", nrow=6, ncol=6, free=TRUE,
                  dimnames=list(paste("v",as.character(1:6),sep=""),paste("v",as.character(1:6),sep="")))

mPH <- mxMatrix("Symm", values=c(1,.3,1),
                  name="PH", nrow=2, ncol=2, free=c(FALSE,TRUE,TRUE),
                  dimnames=list(c("x1","x2"),c("x1","x2")))

# Create a LISREL objective with LX, TD, and PH matrix names

expFunction <- mxExpectationLISREL(LX="LX", TD="TD", PH="PH")

# Create fit function and data

tmpData <- mxData( observed=covData, type="cov", numObs=100)

fitFunction <- mxFitFunctionML()

# Create the model, fit it, and print a summary.
```
tmpModel <- mxModel(model="exampleModel", mLX, mTD, mPH, expFunction, fitFunction, tmpData)
tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)

#-----------------------------------------------
# Fit factor model with means

require(OpenMx)
data(demoOneFactor)
nvar <- ncol(demoOneFactor)
varnames <- colnames(demoOneFactor)

factorMeans <- mxMatrix("Zero", 1, 1, name="Kappa", dimnames=list("F1", NA))
xIntercepts <- mxMatrix("Zero", nvar, 1, name="TauX", dimnames=list(varnames, NA))
factorLoadings <- mxMatrix("Full", nvar, 1, TRUE, .6, name="LambdaX", labels=paste("lambda", 1:nvar, sep=""), dimnames=list(varnames, "factor"))
factorCovariance <- mxMatrix("Diag", 1, 1, FALSE, 1, name="Phi")
xResidualVariance <- mxMatrix("Diag", nvar, nvar, TRUE, .2, name="ThetaDelta", labels=paste("theta", 1:nvar, sep=""), dimnames=list(varnames, varnames))

liModel <- mxModel(model="LISREL Factor Model", factorMeans, xIntercepts, factorLoadings, factorCovariance, xResidualVariance, mxExpectationLISREL(lx="LambdaX", PH="Phi", TD="ThetaDelta", TX="TauX", KA="Kappa"), mxFitFunctionML(), mxData(demoOneFactor, "raw"))
liRun <- mxRun(liModel)
summary(liRun)

#-----------------------------------------------
# Fit joint ordinal/continuous factor model

require(OpenMx)
data(jointdata)

# specify ordinal columns as ordered factors
jointData[,c(2,4,5)] <- mxFactor(jointData[,c(2,4,5)], levels=list(c(0,1), c(0, 1, 2, 3), c(0, 1, 2)))

loadings <- mxMatrix("Full", 5, 1,
free=TRUE, values=1, name="L", dimnames=list(names(jointdata), "Factor1"))

resid <- mxMatrix("Diag", 5, 5,
free=c(TRUE, FALSE, TRUE, FALSE, FALSE), values=.5, name="U")

means <- mxMatrix("Full", 5, 1,
free=c(TRUE, FALSE, TRUE, FALSE, FALSE), values=0, name="M", dimnames=list(names(jointdata), NA))
ident <- mxMatrix("Diag", 1, 1, FALSE, 1, name="I")
zerom <- mxMatrix("Zero", 1, 1, name="Z", dimnames=list("Factor1", NA))

thrFre <- c(TRUE, FALSE, FALSE, rep(TRUE, 5), FALSE)
thrVal <- c(0, NA, NA, -1, 0, 1, -1, 1, NA)
thrLab <- c("z2t1", NA, NA, "z4t1", "z4t2", "z4t3", "z5t1", "z5t2", NA)
thresh <- mxMatrix("Full", 3, 3, free=thrFre, values=thrVal, labels=thrLab, name="T", dimnames=list(c(NA, NA, NA), c(NA, NA, NA)))

# run factor model
jointModel1 <- mxModel("ContinuousOrdinalData",
mxData(jointdata, "raw"),
loadings, resid, means, ident, zerom, thresh,
mxFitFunctionML(),
mxExpectationLISREL(LX="L", TX="M", PH="I", KA="Z", TD="U",
dimnames=names(jointdata),
thresholds="T",
threshnames=c("z2", "z4", "z5")))

# Heads up, running this model could take up to 30 seconds.
jointResults1 <- mxRun(jointModel1, suppressWarnings=TRUE)

---

**mxExpectationNormal**  
*Create MxExpectationNormal Object*

**Description**

This function creates an MxExpectationNormal object.

**Usage**

mxExpectationNormal(covariance, means, dimnames = NA, thresholds = NA, threshnames = dimnames)

**Arguments**

- **covariance**: A character string indicating the name of the expected covariance algebra.
- **means**: A character string indicating the name of the expected means algebra.
- **dimnames**: An optional character vector to be assigned to the dimnames of the covariance and means algebras.
- **thresholds**: An optional character string indicating the name of the thresholds matrix.
- **threshnames**: An optional character vector to be assigned to the column names of the thresholds matrix.
Details

Expectation functions define the way that model expectations are calculated. The `mxExpectationNormal` function uses the algebra defined by the 'covariance' and 'means' arguments to define the expected covariance and means under the assumption of multivariate normality. The 'covariance' argument takes an `MxAlgebra` object, which defines the expected covariance of an associated `MxData` object. The 'means' argument takes an `MxAlgebra` object, which defines the expected means of an associated `MxData` object. The 'dimnames' arguments takes an optional character vector. If this argument is not a single NA, then this vector is used to assign the dimnames of the means vector as well as the row and columns dimnames of the covariance matrix.

thresholds: The name of the thresholds matrix. When needed (for modelling ordinal data), this matrix should be created using `mxMatrix()`. The thresholds matrix must have as many columns as there are ordinal variables in the model, and number of rows equal to one fewer than the maximum number of levels found in the ordinal variables. The starting values of this matrix must also be set to reasonable values. Fill each column with a set of ordered start thresholds, one for each level of this column’s factor levels minus 1. These thresholds may be free if you wish them to be estimated, or fixed. The unused rows in each column, if any, can be set to any value including NA.

threshnames: A character vector consisting of the variables in the thresholds matrix, i.e., the names of ordinal variables in a model. This is necessary for OpenMx to map the thresholds matrix columns onto the variables in your data. If you set the `dimnames` of the columns in the thresholds matrix then threshnames is not needed.

Usage Notes: `dimnames` must be supplied where the matrices referenced by the covariance and means algebras are not themselves labeled. Failure to do so leads to an error noting that the covariance or means matrix associated with the FIML objective does not contain dimnames.

`mxExpectationNormal` evaluates with respect to an `MxData` object. The `MxData` object need not be referenced in the `mxExpectationNormal` function, but must be included in the `MxModel` object. When the 'type' argument in the associated `MxData` object is equal to 'raw', missing values are permitted in the associated `MxData` object.

To evaluate, place an `mxExpectationNormal` object, the `mxData` object for which the expected covariance approximates, referenced `MxAlgebra` and `MxMatrix` objects, optional `MxBounds` or `MxConstraint` objects, and an `mxFitFunction` such as `mxFitFunctionML` in an `MxModel` object. This model may then be evaluated using the `mxRun` function.

The results of the optimization can be reported using the `summary` function, or accessed directly in the 'output' slot of the resulting model (i.e., modelName$output). Components of the output may be referenced using the `Extract` functionality.

Value

Returns an `MxExpectationNormal` object.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

# Create and fit a model using mxMatrix, mxAlgebra, mxExpectationNormal, and mxFitFunctionML
library(OpenMx)

# Simulate some data

x = rnorm(1000, mean = 0, sd = 1)
y = 0.5 * x + rnorm(1000, mean = 0, sd = 1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)

# Define the matrices

M <- mxMatrix(type = "Full", nrow = 1, ncol = 2, values = c(0, 0),
              free = c(TRUE, TRUE), labels = c("Mx", "My"), name = "M")
S <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values = c(1, 0, 0, 1),
              free = c(TRUE, FALSE, FALSE, TRUE), labels = c("Vx", NA, NA, "Vy"), name = "S")
A <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values = c(0, 1, 0, 0),
              free = c(FALSE, TRUE, FALSE, FALSE), labels = c(NA, "b", NA, NA), name = "A")
I <- mxMatrix(type = "Iden", nrow = 2, ncol = 2, name = "I")

# Define the expectation

expCov <- mxAlgebra(solve(I - A) %*% S %*% t(solve(I - A)), name = "expCov")
expFunction <- mxExpectationNormal(covariance = "expCov", means = "M", dimnames = tmpNames)

# Choose a fit function

fitFunction <- mxFitFunctionML()

# Define the model

tmpModel <- mxModel(model = "exampleModel", M, S, A, I, expCov, expFunction, fitFunction,
                    mxData(observed = tmpFrame, type = "raw"))

# Fit the model and print a summary

tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)

---

mxExpectationRAM Create an MxExpectationRAM Object

Description

This function creates an MxExpectationRAM object.

Usage

mxExpectationRAM

Arguments

A A character string indicating the name of the 'A' matrix.
S A character string indicating the name of the 'S' matrix.
F A character string indicating the name of the 'F' matrix.
M An optional character string indicating the name of the 'M' matrix.
dimnames An optional character vector to be assigned to the column names of the 'F' and 'M' matrices.
thresholds An optional character string indicating the name of the thresholds matrix.
threshnames An optional character vector to be assigned to the column names of the thresholds matrix.

Details

Expectation functions define the way that model expectations are calculated. The mxExpectationRAM calculates the expected covariance and means of a given MxData object given a RAM model. This model is defined by reticular action modeling (McArdle and McDonald, 1984). The 'A', 'S', and 'F' arguments must refer to MxMatrix objects with the associated properties of the A, S, and F matrices in the RAM modeling approach.

The 'dimnames' arguments takes an optional character vector. If this argument is not a single NA, then this vector be assigned to be the column names of the 'F' matrix and optionally to the 'M' matrix, if the 'M' matrix exists.

The 'A' argument refers to the A or asymmetric matrix in the RAM approach. This matrix consists of all of the asymmetric paths (one-headed arrows) in the model. A free parameter in any row and column describes a regression of the variable represented by that row regressed on the variable represented in that column.

The 'S' argument refers to the S or symmetric matrix in the RAM approach, and as such must be square. This matrix consists of all of the symmetric paths (two-headed arrows) in the model. A free parameter in any row and column describes a covariance between the variable represented by that row and the variable represented by that column. Variances are covariances between any variable at itself, which occur on the diagonal of the specified matrix.

The 'F' argument refers to the F or filter matrix in the RAM approach. If no latent variables are included in the model (i.e., the A and S matrices are of both of the same dimension as the data matrix), then the 'F' should refer to an identity matrix. If latent variables are included (i.e., the A and S matrices are not of the same dimension as the data matrix), then the 'F' argument should consist of a horizontal adhesion of an identity matrix and a matrix of zeros.

The 'M' argument refers to the M or means matrix in the RAM approach. It is a 1 x n matrix, where n is the number of manifest variables + the number of latent variables. The M matrix must be specified if either the mxData type is “cov” or “cor” and a means vector is provided, or if the mxData type is “raw”. Otherwise the M matrix is ignored.

The MxMatrix objects included as arguments may be of any type, but should have the properties described above. The mxExpectationRAM will not return an error for incorrect specification, but incorrect specification will likely lead to estimation problems or errors in the mxRun function.

mxExpectationRAM evaluates with respect to an MxData object. The MxData object need not be referenced in the mxExpectationRAM function, but must be included in the MxModel object.
To evaluate, place mxExpectationRAM objects, the mxData object for which the expected covariance approximates, referenced MxAlgebra and MxMatrix objects, and optional MxBounds and MxConstraint objects in an MxModel object. This model may then be evaluated using the mxRun function. The results of the optimization can be found in the 'output' slot of the resulting model, and may be obtained using the mxEval function.

Value

Returns a new MxExpectationRAM object. mxExpectationRAM objects should be included with models with referenced MxAlgebra, MxData and MxMatrix objects.

References


The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

# Create and fit a model using mxMatrix, mxAlgebra, mxExpectationNormal, and mxFitFunctionML
library(OpenMx)

# Simulate some data
x=rnorm(1000, mean=0, sd=1)
y= 0.5*x + rnorm(1000, mean=0, sd=1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)

# Define the matrices
matrixS <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(1,0,0,1),
                    free=c(TRUE,FALSE,FALSE,TRUE), labels=c("Vx", NA, NA, "Vy"), name = "S")
matrixA <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(0,1,0,0),
                    free=c(FALSE,TRUE,FALSE,FALSE), labels=c(NA, "b", NA, NA), name = "A")
matrixF <- mxMatrix(type="Iden", nrow=2, ncol=2, name="F")
matrixM <- mxMatrix(type = "Full", nrow = 1, ncol = 2, values=c(0,0),
                    free=c(TRUE,TRUE), labels=c("Mx", "My"), name = "M")

# Define the expectation
expFunction <- mxExpectationRAM(M="M", dimnames = tmpNames)

# Choose a fit function
fitFunction <- mxFitFunctionML()

# Define the model
mxExpectationStateSpace

Create an MxExpectationStateSpace Object

Description

This function creates a new MxExpectationStateSpace object.

Usage

mxExpectationStateSpace(A, B, C, D, Q, R, x0, P0, u,
   dimnames = NA, thresholds = NA, threshnames = dimnames)

Arguments

A       A character string indicating the name of the 'A' matrix.
B       A character string indicating the name of the 'B' matrix.
C       A character string indicating the name of the 'C' matrix.
D       A character string indicating the name of the 'D' matrix.
Q       A character string indicating the name of the 'Q' matrix.
R       A character string indicating the name of the 'R' matrix.
x0      A character string indicating the name of the 'x0' matrix.
P0      A character string indicating the name of the 'P0' matrix.
u       A character string indicating the name of the 'u' matrix.
dimnames An optional character vector to be assigned to the row names of the 'C' matrix.
thresholds Not Yet Implemented. An optional character string indicating the name of the thresholds matrix.
threshnames Not Yet Implemented. An optional character vector to be assigned to the column names of the thresholds matrix.
Details

Expectation functions define the way that model expectations are calculated. When used in conjunction with the `mxFitFunctionML`, the `mxExpectationStateSpace` uses maximum likelihood prediction error decomposition (PED) to obtain estimates of free parameters in a model of the raw `MxData` object. State space expectations treat the raw data as a multivariate time series of equally spaced times with each row corresponding to a single occasion. This is not a model of the block Toeplitz lagged autocovariance matrix. State space expectations implement a classical Kalman filter to produce expectations.

The following alternative filters are not yet implemented: square root Kalman filter (in Cholesky or singular value decomposition form), extended Kalman filter for linear approximations to nonlinear state space models, unscented Kalman filter for highly nonlinear state space models, Kalman-Bucy filter for continuous time modeling, hybrid Kalman filter for continuous latent time with discrete observations, and Rauch-Tung-Striebel smoother for updating forecast state estimates after a complete forward pass through the data has been made.

Missing data handling is implemented in the same fashion as full information maximum likelihood for partially missing rows of data. Additionally, completely missing rows of data are handled by only using the prediction step from the Kalman filter and omitting the update step.

This model uses notation for the model matrices commonly found in engineering and control theory. The ‘A’, ‘B’, ‘C’, ‘D’, ‘Q’, ‘R’, ‘x0’, and ‘P0’ arguments must be the names of `MxMatrix` or `MxAlgebra` objects with the associated properties of the A, B, C, D, Q, R, x0, and P0 matrices in the state space modeling approach.

The state space expectation is defined by the following model equations.

\[
x_{t+1} = Ax_t + Bu_t + q_t
\]
\[
y_t = Cx_t + Du_t + r_t
\]

with \( q_t \) and \( r_t \) both independently and identically distributed random Gaussian (normal) variables with mean zero and covariance matrices \( Q \) and \( R \), respectively.

The first equation is called the state equation. It describes how the latent states change over time. Also, the state equation in state space modeling is directly analogous to the structural model in LISREL structural equation modeling.

The second equation is called the output equation. It describes how the latent states relate to the observed states at a single point in time. The output equation shows how the observed output is produced by the latent states. Also, the output equation in state space modeling is directly analogous to the measurement model in LISREL structural equation modeling.

The state and output equations, together with some minimal assumptions and the Kalman filter, imply a new expected covariance matrix and means vector for every row of data. The expected covariance matrix of row \( t + 1 \) is

\[
S_{t+1} = (AP_t A^T + Q)C^T + R
\]

The expected means vector of row \( t + 1 \) is

\[
\hat{y}_{t+1} = Cx_{t+1} + Du_{t+1}
\]
The 'dimnames' argument takes an optional character vector.

The 'A' argument refers to the $A$ matrix in the State Space approach. This matrix consists of time regressive coefficients from the latent variable in column $j$ at time $t$ to the latent variable in row $i$ at time $t + 1$. Entries in the diagonal are autoregressive coefficients. Entries in the off-diagonal are cross-lagged regressive coefficients. If the $A$ and $B$ matrices are zero matrices, then the state space model reduces to a factor analysis. The $A$ matrix is sometimes called the state-transition model.

The 'B' argument refers to the $B$ matrix in the State Space approach. This matrix consists of time regressive coefficients from the input (manifest covariate) variable $j$ at time $t$ to the latent variable in row $i$ at time $t + 1$. The $B$ matrix is sometimes called the control-input model.

The 'C' argument refers to the $C$ matrix in the State Space approach. This matrix consists of contemporaneous regression coefficients from the latent variable in column $j$ to the observed variable in row $i$. This matrix is directly analogous to the factor loadings matrix in LISREL and Mplus models. The $C$ matrix is sometimes called the observation model.

The 'D' argument refers to the $D$ matrix in the State Space approach. This matrix consists of contemporaneous regressive coefficients from the input (manifest covariate) variable $j$ to the observed variable in row $i$. The $D$ matrix is sometimes called the feedthrough or feedforward matrix.

The 'Q' argument refers to the $Q$ matrix in the State Space approach. This matrix consists of residual covariances among the latent variables. This matrix must be symmetric. As a special case, it is often diagonal. The $Q$ matrix is the covariance of the process noise. Just as in factor analysis and general structural equation modeling, the scale of the latent variables is usually set by fixing some factor loadings in the $C$ matrix, or fixing some factor variances in the $Q$ matrix.

The 'R' argument refers to the $R$ matrix in the State Space approach. This matrix consists of residual covariances among the observed (manifest) variables. This matrix must be symmetric. As a special case, it is often diagonal. The $R$ matrix is the covariance of the observation noise.

The 'x0' argument refers to the $x_0$ matrix in the State Space approach. This matrix consists of the column vector of the initial values for the latent variables. The state space expectation uses the $x_0$ matrix as the starting point to recursively estimate the latent variables’ values at each time. These starting values can be difficult to pick, however, for sufficiently long time series they often do not greatly impact the estimation.

The 'P0' argument refers to the $P_0$ matrix in the State Space approach. This matrix consists of the initial values of the covariances of the error in the initial latent variable estimates given in $x_0$. That is, the $P_0$ matrix gives the covariance of $x_0 - x_{true0}$ where $x_{true0}$ is the vector of true initial values. $P_0$ is a measure of the accuracy of the initial latent state estimates. The Kalman filter uses this initial covariance to recursively generate a new covariance for each time point based on the previous time point. The Kalman filter updates this covariance so that it is as small as possible (minimum trace). Similar to the $x_0$ matrix, these starting values are often difficult to choose.

The 'u' argument refers to the $u$ matrix in the State Space approach. This matrix consists of the inputs or manifest covariates of the state space expectation. The $u$ matrix must be a column vector with the same number of rows as the $B$ and $D$ matrices have columns. If no inputs are desired, $u$ can be a zero matrix. If time-varying inputs are desired, then they should be included as columns in the MxData object and referred to in the labels of the $u$ matrix as definition variables. There is an example of this below.

The MxMatrix objects included as arguments may be of any type, but should have the properties described above. The mxExpectationStateSpace will not return an error for incorrect specification, but incorrect specification will likely lead to estimation problems or errors in the mxRun function.
mxExpectationStateSpace evaluates with respect to an MxData object. The MxData object need not be referenced in the mxExpectationStateSpace function, but must be included in the MxModel object. mxExpectationStateSpace requires that the ‘type’ argument in the associated MxData object be equal to ‘raw’. Neighboring rows of the MxData object are treated as adjacent, equidistant time points increasing from the first to the last row.

To evaluate, place mxExpectationStateSpace objects, the mxData object for which the expected covariance approximates, referenced MxAlgebra and MxMatrix objects, and optional MxBounds and MxConstraint objects in an MxModel object. This model may then be evaluated using the mxRun function. The results of the optimization can be found in the ‘output’ slot of the resulting model, and may be obtained using the mxEval function.

Value

Returns a new MxExpectationStateSpace object. mxExpectationStateSpace objects should be included with models with referenced MxAlgebra, MxData and MxMatrix objects.

References


The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

```r
# Create and fit a model using mxMatrix, mxExpectationStateSpace, and mxFitFunctionML
require(OpenMx)
data(demoOneFactor)
nvar <- ncol(demoOneFactor)
varnames <- colnames(demoOneFactor)
ssModel <- mxModel(model="State Space Manual Example",
    mxMatrix("Full", 1, 1, TRUE, .3, name="A"),
    mxMatrix("Zero", 1, 1, name="B"),
    mxMatrix("Full", nvar, 1, TRUE, .6, name="C", dimnames=list(varnames, "F1")),
    mxMatrix("Zero", nvar, 1, name="D"),
    mxMatrix("Diag", 1, 1, FALSE, 1, name="Q"),
    mxMatrix("Diag", nvar, nvar, TRUE, .2, name="R"),
    mxMatrix("Zero", 1, 1, name="x0"),
    mxMatrix("Diag", 1, 1, FALSE, 1, name="P0"),
    mxMatrix("Zero", 1, 1, name="u"),
    mxData( observed=demoOneFactor, type="raw"),
    mxExpectationStateSpace("A", "B", "C", "D", "Q", "R", "x0", "P0", "u"),
    mxFitFunctionML()
```
mxFactor

Fail-safe Factors

Description

This is a wrapper for the R function `factor`.

OpenMx requires ordinal data to be ordered. R’s `factor` function doesn’t enforce this, hence this wrapper exists to throw an error should you accidentally try and run with `ordered = FALSE`.

Also, the ‘levels’ parameter is optional in R’s `factor` function. However, relying on the data to specify the data is foolhardy for the following reasons: The factor function will skip levels missing from the data: Specifying these in levels leaves the list of levels complete. Data will often not explore the min and max level that the user knows are possible. For these reasons this function forces you to write out all possible levels explicitly.
Usage

```
mxFactor(x = character(), levels, labels = levels,
         exclude = NA, ordered = TRUE)
```

Arguments

- **x**: either a vector of data or a data.frame object.
- **levels**: a mandatory vector of the values that ‘x’ might have taken.
- **labels**: _either_ an optional vector of labels for the levels, _or_ a character string of length 1.
- **exclude**: a vector of values to be excluded from the set of levels.
- **ordered**: logical flag to determine if the levels should be regarded as ordered (in the order given). Required to be TRUE.

Details

If ‘x’ is a data.frame, then all of the columns of ‘x’ are converted into ordered factors. If ‘x’ is a data.frame, then ‘levels’ and ‘labels’ may be either a list or a vector. When ‘levels’ is a list, then different levels are assigned to different columns of the constructed data.frame object. When ‘levels’ is a vector, then the same levels are assigned to all the columns of the data.frame object. The function will throw an error if ‘ordered’ is not TRUE or if ‘levels’ is missing. See `factor` for more information on creating ordered factors.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

```r
myVar <- c("s", "t", "a", "z", "i", "s", "t", "i", "c", "s")
ff <- mxFactor(myVar, levels=letters) # letters is a built in list of all lowercase letters of the alphabet
ff
# [1] statistics
# Levels: a < b < c < d < e < f < g < h < i < j < k < l < m < n < o < p < q < r < s < t < u < v < w < x < y < z
as.integer(ff) # the internal codes

factor(ff) # NOTE: drops the levels that do not occur.
# mxFactor prevents you doing this unintentionally.

# This example works on a dataframe
foo <- data.frame(x=c(1:3),y=c(4:6),z=c(7:9))
mxFactor(foo, c(1:9)) # Applies one set of levels to all three columns
mxFactor(foo, list(c(1:3), c(4:6), c(7:9))) # Apply unique sets of levels to each variable
```
mxFIMLObjective

DEPRECATED: Create MxFIMLObjective Object

Description

WARNING: Objective functions have been deprecated as of OpenMx 2.0.

Please use mxExpectationNormal() and mxFitFunctionML() instead. As a temporary workaround, mxFIMLObjective returns a list containing an MxExpectationNormal object and an MxFitFunctionML object.

All occurrences of

mxFIMLObjective(covariance, means, dimnames = NA, thresholds = NA, vector = FALSE, threshnames = dimnames)

Should be changed to

mxExpectationNormal(covariance, means, dimnames = NA, thresholds = NA, threshnames = dimnames) mxFitFunctionML(vector = FALSE)

Arguments

covariance A character string indicating the name of the expected covariance algebra.
means A character string indicating the name of the expected means algebra.
dimnames An optional character vector to be assigned to the dimnames of the covariance and means algebras.
thresholds An optional character string indicating the name of the thresholds matrix.
vector A logical value indicating whether the objective function result is the likelihood vector.
threshnames An optional character vector to be assigned to the column names of the thresholds matrix.

Details

NOTE: THIS DESCRIPTION IS DEPRECATED. Please change to using mxExpectationNormal and mxFitFunctionML as shown in the example below.

Objective functions were functions for which free parameter values are chosen such that the value of the objective function is minimized. The mxFIMLObjective function used full-information maximum likelihood to provide maximum likelihood estimates of free parameters in the algebra defined by the 'covariance' and 'means' arguments. The 'covariance' argument takes an MxAlgebra object, which defines the expected covariance of an associated MxData object. The 'means' argument takes an MxAlgebra object, which defines the expected means of an associated MxData object. The 'dimnames' arguments takes an optional character vector. If this argument is not a single NA, then this vector is used to assign the dimnames of the means vector as well as the row and columns dimnames of the covariance matrix.

The 'vector' argument is either TRUE or FALSE, and determines whether the objective function returns a column vector of the likelihoods, or a single -2*(log likelihood) value.
thresholds: The name of the thresholds matrix. When needed (for modelling ordinal data), this matrix should be created using \texttt{mxMatrix()}. The thresholds matrix must have as many columns as there are ordinal variables in the model, and number of rows equal to one fewer than the maximum number of levels found in the ordinal variables. The starting values of this matrix must also be set to reasonable values. Fill each column with a set of ordered start thresholds, one for each level of this column’s factor levels minus 1. These thresholds may be free if you wish them to be estimated, or fixed. The unused rows in each column, if any, can be set to any value including NA.

threshnames: A character vector consisting of the variables in the thresholds matrix, i.e., the names of ordinal variables in a model. This is necessary for OpenMx to map the thresholds matrix columns onto the variables in your data. If you set the \texttt{dimnames} of the columns in the thresholds matrix then threshnames is not needed.

Usage Notes: \texttt{dimnames} must be supplied where the matrices referenced by the covariance and means algebras are not themselves labeled. Failure to do so leads to an error noting that the covariance or means matrix associated with the FIML objective does not contain \texttt{dimnames}.

\texttt{mxFIMLObjective} evaluates with respect to an \texttt{MxData} object. The \texttt{MxData} object need not be referenced in the \texttt{mxFIMLObjective} function, but must be included in the \texttt{MxModel} object. \texttt{mxFIMLObjective} requires that the 'type' argument in the associated \texttt{MxData} object be equal to 'raw'. Missing values are permitted in the associated \texttt{MxData} object.

To evaluate, place \texttt{MxFIMLObjective} objects, the \texttt{mxData} object for which the expected covariance approximates, referenced \texttt{MxAlgebra} and \texttt{MxMatrix} objects, and optional \texttt{MxBounds} and \texttt{MxConstraint} objects in an \texttt{MxModel} object. This model may then be evaluated using the \texttt{mxRun} function.

The results of the optimization can be reported using the \texttt{summary} function, or accessed directly in the 'output' slot of the resulting model (i.e., model\$output). Components of the output may be referenced using the \texttt{Extract} functionality.

\textbf{Value}

Returns a list containing an \texttt{MxExpectationNormal} object and an \texttt{MxFitFunctionML} object.

\textbf{References}

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

\textbf{Examples}

\begin{verbatim}
# Create and fit a model using mxMatrix, mxAlgebra, mxExpectationNormal, and mxFitFunctionML
library(OpenMx)

# Simulate some data
x=rnorm(1000, mean=0, sd=1)
y= 0.5*x + rnorm(1000, mean=0, sd=1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)

# Define the matrices
\end{verbatim}
Create MxFitFunctionAlgebra Object

Description

mxFitFunctionAlgebra returns an MxFitFunctionAlgebra object.

Usage

mxFitFunctionAlgebra(algebra, numObs = NA, numStats = NA, ..., gradient = NA_character_, hessian = NA_character_, verbose = 0L)

Arguments

- **algebra**: A character string indicating the name of an MxAlgebra or MxMatrix object to use for optimization.
- **numObs**: (optional) An adjustment to the total number of observations in the model.
- **numStats**: (optional) An adjustment to the total number of observed statistics in the model.
- **...**: Not used. Forces remaining arguments to be specified by name.
gradient (optional) A character string indicating the name of an MxAlgebra object.

hessian (optional) A character string indicating the name of an MxAlgebra object.

verbose (optional) An integer to increase the level of runtime log output.

Details

Fit functions are functions for which free parameter values are chosen such that the value of the objective function is minimized. While the other fit functions in OpenMx require an expectation function for the model, the mxAlgebraObjective function uses the referenced MxAlgebra or MxMatrix object as the function to be minimized.

If a model's fit function is an mxFitFunctionAlgebra objective function, then the referenced algebra in the objective function must return a 1 x 1 matrix (when using OpenMx's default optimizer). There is no restriction on the dimensions of an fit function that is not the primary, or 'topmost', objective function.

To evaluate an algebra fit function, place the following objects in a MxModel object: a mxFitFunctionAlgebra, MxAlgebra and MxMatrix entities referenced by the MxAlgebraObjective, and optional MxBounds and MxConstraint objects. This model may then be evaluated using the mxRun function. The results of the optimization may be obtained using the mxEval function on the name of the MxAlgebra, after the model has been run.

First and second derivatives can be provided with the algebra fit function. The dimnames on the gradient and hessian MxAlgebras are matched against names of free variables. Names that do not match are ignored. If you are working in log likelihood units, the customary -2 scaling factor is not applied automatically. You have to take care of multiplying by -2 yourself.

Value

Returns an MxFitFunctionAlgebra object. MxFitFunctionAlgebra objects should be included with models with referenced MxAlgebra and MxMatrix objects.

References

The OpenMx User's guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

mxAlgebra to create an algebra suitable as a reference function to be minimized. More information about the OpenMx package may be found here.

Examples

```r
# Create and fit a very simple model that adds two numbers using mxFitFunctionAlgebra

library(OpenMx)

# Create a matrix 'A' with no free parameters
A <- mxMatrix('Full', nrow = 1, ncol = 1, values = 1, name = 'A')

# Create an algebra 'B', which defines the expression A + A
```

mxFitFunctionML

Create MxFitFunctionML Object

Description

This function creates a new MxFitFunctionML object.

Usage

mxFitFunctionML(vector = FALSE)

Arguments

vector A logical value indicating whether the objective function result is the likelihood vector.

Details

Fit functions are functions for which free parameter values are optimized such that the value of a cost function is minimized. The mxFitFunctionML function computes -2*(log likelihood) of the data given the current values of the free parameters and the expectation function (e.g., mxExpectationNormal or mxExpectationRAM) selected for the model.

The 'vector' argument is either TRUE or FALSE, and determines whether the objective function returns a column vector of the likelihoods, or a single -2*(log likelihood) value.

Usage Notes:

The results of the optimization can be reported using the summary function, or accessed directly in the 'output' slot of the resulting model (i.e., modelName$output). Components of the output may be referenced using the Extract functionality.
Value

Returns a new MxFitFunctionML object. One and only one MxFitFunctionML object should be included in each model along with an associated mxExpectationNormal or mxExpectationRAM object.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

```r
# Create and fit a model using mxMatrix, mxAlgebra, mxExpectationNormal, and mxFitFunctionML
library(OpenMx)
# Simulate some data
x <- rnorm(1000, mean=0, sd=1)
y <- .5*x + rnorm(1000, mean=0, sd=1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)
# Define the matrices
M <- mxMatrix(type = "Full", nrow = 1, ncol = 2, values=c(0,0),
              free=c(TRUE,TRUE), labels=c("Mx", "My"), name = "M")
S <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(1,0,0,1),
              free=c(TRUE,FALSE,FALSE,TRUE), labels=c("Vx", "NA", "NA", "Vy"), name = "S")
A <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(0,1,0,0),
              free=c(FALSE,TRUE,FALSE,FALSE), labels=c("b", NA, NA, NA), name = "A")
I <- mxMatrix(type="Iden", nrow=2, ncol=2, name="I")
# Define the expectation
expCov <- mxAlgebra(solve(I-A) %*% S %*% t(solve(I-A)), name="expCov")
expFunction <- mxExpectationNormal(covariance="expCov", means="M", dimnames=tmpNames)
# Choose a fit function
fitFunction <- mxFitFunctionML()
# Define the model
tmpModel <- mxModel(model="exampleModel", M, S, A, I, expCov, expFunction, fitFunction,
                    mxData(observed=tmpFrame, type="raw"))
# Fit the model and print a summary
tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)
```
**mxFitFunctionMultigroup**

Aggregate fit statistics from submodels

**Description**

This is a fit function used to sum the fit statistics from other fit functions, typically in submodels. This call:

```r
mxFitFunctionMultigroup(c("model1", "model2"))
```

is almost equivalent to the following pair of statements:

```r
mxAlgebra(model1.objective + model2.objective, name="alg")
mxFitFunctionAlgebra("alg")
```

However, in addition to the fit statistic, `mxFitFunctionMultigroup` also aggregates analytic derivative calculations. A further advantage is that this allows `mxSaturatedModel` compute saturated models for raw data.

Note: You can refer to the algebra generated by `mxFitFunctionMultigroup` as `modelName.fitfunction`

**Usage**

```r
mxFitFunctionMultigroup(groups, ..., verbose = 0L)
```

**Arguments**

- `groups` vector of fit function names
- `...` Not used. Forces remaining arguments to be specified by name.
- `verbose` the level of debugging output

**Examples**

```r
require("OpenMx")
mxFitFunctionMultigroup(c("model1", "model2")) # names of sub-models to be jointly optimised
```

---

**mxFitFunctionR**

Create MxFitFunctionR Object

**Description**

`mxFitFunctionR` returns an MxFitFunctionR object.

**Usage**

```r
mxFitFunctionR(fitfun, ...)
```
Arguments

- **fitfun**: A function that accepts two arguments.
- **...**: The initial state information to the objective function.

Details

The `mxFitFunctionR` function evaluates a user-defined R function called the 'fitfun'. `mxFitFunctionR` is useful in defining new `mxFitFunctions`, since any calculation that can be performed in R can be treated as an `mxFitFunction`.

The 'fitfun' argument must be a function that accepts two arguments. The first argument is the `mxModel` that should be evaluated, and the second argument is some persistent state information that can be stored between one iteration of optimization to the next iteration. It is valid for the function to simply ignore the second argument.

The function must return either a single numeric value, or a list of exactly two elements. If the function returns a list, the first argument must be a single numeric value and the second element will be the new persistent state information to be passed into this function at the next iteration. The single numeric value will be used by the optimizer to perform optimization.

The initial default value for the persistent state information is `NA`.

Throwing an exception (via `stop`) from inside `fitfun` may result in unpredictable behavior. You may want to wrap your code in `tryCatch` while experimenting.

Value

Returns an `MxFitFunctionR` object.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

```R
# Create and fit a model using mxFitFunctionR

library(OpenMx)

A <- mxMatrix(nrow = 2, ncol = 2, values = c(1:4), free = TRUE, name = 'A')
squared <- function(x) { x ^ 2 }

# Define the objective function in R

objFunction <- function(model, state) {
  values <- model$A$values
  return(squared(values[1,1] - 4) + squared(values[1,2] - 3) +
         squared(values[2,1] - 2) + squared(values[2,2] - 1))
}

# Define the expectation function
```
fitFunction <- mxFitFunctionR(objFunction)

# Define the model
tmpModel <- mxModel(model="exampleModel", A, fitFunction)

# Fit the model and print a summary
tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)

mxFitFunctionRow Mohammad B ...Object

Description

mxFitFunctionRow returns an MxFitFunctionRow object.

Usage

mxFitFunctionRow(rowAlgebra, reduceAlgebra, dimnames,
rowResults = "rowResults", filteredDataRow = "filteredDataRow",
existenceVector = "existenceVector")

Arguments

rowAlgebra A character string indicating the name of the algebra to be evaluated row-wise.
reduceAlgebra A character string indicating the name of the algebra that collapses the row results into a single number which is then optimized.
dimnames A character vector of names corresponding to columns be extracted from the data set.
rowResults The name of the auto-generated "rowResults" matrix. See details.
filteredDataRow The name of the auto-generated "filteredDataRow" matrix. See details.
existenceVector The name of the auto-generated "existenceVector" matrix. See details.

Details

Fit functions are functions for which free parameter values are optimized such that the value of a cost function is minimized. The mxFitFunctionRow function evaluates a user-defined MxAlgebra object called the ‘rowAlgebra’ in a row-wise fashion. It then stores results of the row-wise evaluation in another MxAlgebra object called the ‘rowResults’. Finally, the mxFitFunctionRow function collapses the row results into a single number which is then used for optimization. The MxAlgebra object named by the ‘reduceAlgebra’ collapses the row results into a single number.
The ‘filteredDataRow’ is populated in a row-by-row fashion with all the non-missing data from the current row. You cannot assume that the length of the filteredDataRow matrix remains constant (unless you have no missing data). The ‘existenceVector’ is populated in a row-by-row fashion with a value of 1.0 in column j if a non-missing value is present in the data set in column j, and a value of 0.0 otherwise. Use the functions omxSelectRows, omxSelectCols, and omxSelectRowsAndCols to shrink other matrices so that their dimensions will be conformable to the size of ‘filteredDataRow’.

**Value**

Returns a new MxFitFunctionRow object. Only one MxFitFunction object should be included in each model. There is no need for an MxExpectation object when using mxFitFunctionRow.

**References**

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

**Examples**

```r
# Model that adds two data columns row-wise, then sums that column
# Notice no optimization is performed here.
library(OpenMx)

xdat <- data.frame(a=rnorm(10), b=1:10) # Make data set
amod <- mxModel(model="example1",
    mxData(observed=xdat, type='raw'),
    mxAlgebra(sum(filteredDataRow), name = 'rowAlgebra'),
    mxAlgebra(sum(rowResults), name = 'reduceAlgebra'),
    mxFitFunctionRow(
        rowAlgebra='rowAlgebra',
        reduceAlgebra='reduceAlgebra',
        dimnames=c('a','b'))
)
amodOut <- mxRun(amod)
mxEval(rowResults, model=amodOut)
mxEval(reduceAlgebra, model=amodOut)

# Model that find the parameter that minimizes the sum of the
# squared difference between the parameter and a data row.

bmod <- mxModel(model="example2",
    mxData(observed=xdat, type='raw'),
    mxMatrix(values=.75, ncol=1, nrow=1, free=TRUE, name='B'),
    mxAlgebra((filteredDataRow - B) ^ 2, name='rowAlgebra'),
    mxAlgebra(sum(rowResults), name = 'reduceAlgebra'),
    mxFitFunctionRow(
        rowAlgebra='rowAlgebra',
        reduceAlgebra='reduceAlgebra',
        dimnames=c('a'))
)
bmodOut <- mxRun(bmod)
mxEval(B, model=bmodOut)
```
MxFlatModel

MXFLATMODEL

mxEval(reduceAlgebra, model=bmodOut)
mxEval(rowResults, model=bmodOut)

Description

MxFlatModel
This is an internal class and should not be used.

MxLISRELModel

Description
This is an internal class and should not be used directly.

mXLISRELOBJECTIVE

Create MxLISRELOBJECTIVE Object

Description
This function creates a new MxLISRELOBJECTIVE object.

Usage

mXLISRELOBJECTIVE(LX=NA, LY=NA, BE=NA, GA=NA, PH=NA, PS=NA, TD=NA, TE=NA, TH=NA,
TX=NA, TY=NA, KA=NA, AL=NA,
dimnames=NA, thresholds=NA, vector=FALSE, threshnames=dimnames)

Arguments

LX An optional character string indicating the name of the 'LX' matrix.
LY An optional character string indicating the name of the 'LY' matrix.
BE An optional character string indicating the name of the 'BE' matrix.
GA An optional character string indicating the name of the 'GA' matrix.
PH An optional character string indicating the name of the 'PH' matrix.
PS An optional character string indicating the name of the 'PS' matrix.
TD An optional character string indicating the name of the 'TD' matrix.
TE An optional character string indicating the name of the 'TE' matrix.
TH  An optional character string indicating the name of the 'TH' matrix.
TX  An optional character string indicating the name of the 'TX' matrix.
TY  An optional character string indicating the name of the 'TY' matrix.
KA  An optional character string indicating the name of the 'KA' matrix.
AL  An optional character string indicating the name of the 'AL' matrix.
dimnames  An optional character vector that is currently ignored
thresholds  An optional character string indicating the name of the thresholds matrix.
vector  A logical value indicating whether the objective function result is the likelihood vector.
threshnames  An optional character vector to be assigned to the column names of the thresholds matrix.

Details

Objective functions are functions for which free parameter values are chosen such that the value of the objective function is minimized. The mxLISRELObjective provides maximum likelihood estimates of free parameters in a model of the covariance of a given MxData object. This model is defined by Linear Structural RELations (LISREL; Jöreskog & Sörbom, 1982, 1996). Arguments 'LX' through 'AL' must refer to MxMatrix objects with the associated properties of their respective matrices in the LISREL modeling approach.

The full LISREL specification has 13 matrices and is sometimes called the extended LISREL model. It is defined by the following equations.

\[ \eta = \alpha + B\eta + \Gamma\xi + \zeta \]
\[ y = \tau_y + \Lambda_y\eta + \epsilon \]
\[ x = \tau_x + \Lambda_x\xi + \delta \]

The table below is provided as a quick reference to the numerous matrices in LISREL models. Note that NX is the number of manifest exogenous (independent) variables, the number of Xs. NY is the number of manifest endogenous (dependent) variables, the number of Ys. NK is the number of latent exogenous variables, the number of Ksis or Xis. NE is the number of latent endogenous variables, the number of etas.

<table>
<thead>
<tr>
<th>Matrix</th>
<th>Word</th>
<th>Abbreviation</th>
<th>Dimensions</th>
<th>Expression</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>(\Lambda_x)</td>
<td>Lambda x</td>
<td>LX</td>
<td>NX x NK</td>
<td>\cov(\xi)</td>
<td>Exogenous Factor Loading Matrix</td>
</tr>
<tr>
<td>(\Lambda_y)</td>
<td>Lambda y</td>
<td>LY</td>
<td>NY x NE</td>
<td>\cov(\zeta)</td>
<td>Endogenous Factor Loading Matrix</td>
</tr>
<tr>
<td>(B)</td>
<td>Beta</td>
<td>BE</td>
<td>NE x NE</td>
<td>\cov(\delta)</td>
<td>Regressions of Latent Endogenous Variables Predicted</td>
</tr>
<tr>
<td>(\Gamma)</td>
<td>Gamma</td>
<td>GA</td>
<td>NE x NK</td>
<td>\cov(\epsilon)</td>
<td>Regressions of Manifest Endogenous Variables Predicted</td>
</tr>
<tr>
<td>(\Phi)</td>
<td>Phi</td>
<td>PH</td>
<td>NK x NK</td>
<td>\cov(\xi)</td>
<td>Covariance Matrix of Latent Exogenous Variables</td>
</tr>
<tr>
<td>(\Psi)</td>
<td>Psi</td>
<td>PS</td>
<td>NE x NE</td>
<td>\cov(\zeta)</td>
<td>Residual Covariance Matrix of Latent Endogenous Variables</td>
</tr>
<tr>
<td>(\Theta_\delta)</td>
<td>Theta delta</td>
<td>TD</td>
<td>NX x NX</td>
<td>\cov(\delta)</td>
<td>Residual Covariance Matrix of Manifest Exogenous Variables</td>
</tr>
<tr>
<td>(\Theta_\epsilon)</td>
<td>Theta epsilon</td>
<td>TE</td>
<td>NY x NY</td>
<td>\cov(\epsilon)</td>
<td>Residual Covariance Matrix of Manifest Endogenous Variables</td>
</tr>
<tr>
<td>(\Theta_{\delta\epsilon})</td>
<td>Theta delta epsilon</td>
<td>TH</td>
<td>NX x NY</td>
<td>\cov(\delta, \epsilon)</td>
<td>Residual Covariance Matrix of Manifest Endogenous Variables</td>
</tr>
<tr>
<td>(\tau_x)</td>
<td>tau x</td>
<td>TX</td>
<td>NX x 1</td>
<td>mean(\xi)</td>
<td>Means of Manifest Exogenous Variables</td>
</tr>
<tr>
<td>(\tau_y)</td>
<td>tau y</td>
<td>TY</td>
<td>NY x 1</td>
<td></td>
<td>Residual Means of Manifest Exogenous Variables</td>
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<td>kappa</td>
<td>KA</td>
<td>NK x 1</td>
<td></td>
<td>Residual Means of Manifest Exogenous Variables</td>
</tr>
<tr>
<td>(\alpha)</td>
<td>alpha</td>
<td>AL</td>
<td>NE x 1</td>
<td></td>
<td>Residual Means of Manifest Exogenous Variables</td>
</tr>
</tbody>
</table>
From the extended LISREL model, several submodels can be defined. Subtypes of the LISREL model are defined by setting some of the arguments of the LISREL objective to NA. Note that because the default values of each LISREL matrix is NA, setting a matrix to NA can be accomplished by simply not giving it any other value.

The first submodel is the LISREL model without means.

\[ \eta = B \eta + \Gamma \xi + \zeta \]
\[ y = \Lambda_y \eta + \epsilon \]
\[ x = \Lambda_x \xi + \delta \]

The LISREL model without means requires 9 matrices: LX, LY, BE, GA, PH, PS, TD, TE, and TH. Hence this LISREL model has TX, TY, KA, and AL as NA. This can be accomplished be leaving these matrices at their default values.

The TX, TY, KA, and AL matrices must be specified if either the mxData type is “cov” or “cor” and a means vector is provided, or if the mxData type is “raw”. Otherwise the TX, TY, KA, and AL matrices are ignored and the model without means is estimated.

A second submodel involves only endogenous variables.

\[ \eta = B \eta + \zeta \]
\[ y = \Lambda_y \eta + \epsilon \]

The endogenous-only LISREL model requires 4 matrices: LY, BE, PS, and TE. The LX, GA, PH, TD, and TH must be NA in this case. However, means can also be specified, allowing TY and AL if the data are raw or if observed means are provided.

Another submodel involves only exogenous variables.

\[ x = \Lambda_x \xi + \delta \]

The exogenous-model model requires 3 matrices: LX, PH, and TD. The LY, BE, GA, PS, TE, and TH matrices must be NA. However, means can also be specified, allowing TX and KA if the data are raw or if observed means are provided.

The model that is run depends on the matrices that are not NA. If all 9 matrices are not NA, then the full model is run. If only the 4 endogenous matrices are not NA, then the endogenous-only model is run. If only the 3 exogenous matrices are not NA, then the exogenous-only model is run. If some endogenous and exogenous matrices are not NA, but not all of them, then appropriate errors are thrown. Means are included in the model whenever their matrices are provided.

The MxMatrix objects included as arguments may be of any type, but should have the properties described above. The mxLISRELObjective will not return an error for incorrect specification, but incorrect specification will likely lead to estimation problems or errors in the mxRun function.

Like the mxRAMObjective, the mxLISRELObjective evaluates with respect to an MxData object. The MxData object need not be referenced in the mxLISRELObjective function, but must be included in the MxModel object. mxLISRELObjective requires that the ‘type’ argument in the associated MxData object be equal to ‘cov’, ‘cor’, or ‘raw’.
To evaluate, place MxLISRELObjective objects, the mxData object for which the expected covariance approximates, referenced MxAlgebra and MxMatrix objects, and optional MxBounds and MxConstraint objects in an MxModel object. This model may then be evaluated using the mxRun function. The results of the optimization can be found in the 'output' slot of the resulting model, and may be obtained using the mxEval function.

Value

Returns a new MxLISRELObjective object. MxLISRELObjective objects should be included with models with referenced MxAlgebra, MxData and MxMatrix objects.

References


The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

```
# Factor Model
mX <- mxMatrix("Full", values=c(.5, .6, .8, rep(0,6), .4, .7, .5), name="LX", nrow=6, ncol=2, free=c(TRUE,TRUE,TRUE,FALSE,TRUE,TRUE,TRUE), lbound=rep(0,7), ubound=rep(1,7))
mTD <- mxMatrix("Diag", values=c(rep(.2,6)), name="TD", nrow=6, ncol=6, free=TRUE)
mPH <- mxMatrix("Symm", values=c(1, .3, 1), name="PH", nrow=2, ncol=2, free=c(FALSE, TRUE, FALSE))

# Create a LISREL objective with LX, TD, and PH matrix names
objective <- mxLISRELObjective(LX="LX", TD="TD", PH="PH")

testModel <- mxModel(model="testModel", mX, mTD, mPH, objective)
```

Description

An optional list
mxMatrix

Create MxMatrix Object

Description

This function creates a new MxMatrix object.

Usage

mxMatrix(type = "Full", nrow = NA, ncol = NA,
free = FALSE, values = NA, labels = NA, lbound = NA,
ubound = NA, byrow = getOption("mxByrow"), dimnames = NA, name = NA)

Arguments

type a character string indicating the matrix type, where type indicates the range of values and equalities in the matrix. Must be one of: 'Diag', 'Full', 'Iden', 'Lower', 'Sdiag', 'Stand', 'Symm', 'Unit', or 'Zero'.
nrow the desired number of rows. One or both of 'nrow' and 'ncol' is required when 'values', 'free', 'labels', 'lbound', and 'ubound' arguments are not matrices, depending on the matrix type.
ncol the desired number of columns. One or both of 'nrow' and 'ncol' is required when 'values', 'free', 'labels', 'lbound', and 'ubound' arguments are not matrices, depending on the matrix type.
free a vector or matrix of logicals for free parameter specification. A single 'TRUE' or 'FALSE' will set all allowable variables to free or fixed, respectively.
values a vector or matrix of numeric starting values. By default, all values are set to zero.
labels a vector or matrix of characters for variable label specification.
lbound a vector or matrix of numeric lower bounds. Default bounds are specified with an NA.
ubound a vector or matrix of numeric upper bounds. Default bounds are specified with an NA.
byrow logical. If 'FALSE' (default), the 'values', 'free', 'labels', 'lbound', and 'ubound' matrices are populated by column rather than by row.
dimnames list. The dimnames attribute for the matrix: a list of length 2 giving the row and column names respectively. An empty list is treated as NULL, and a list of length one as row names. The list can be named, and the list names will be used as names for the dimensions.
name an optional character string indicating the name of the MxMatrix object
The mxMatrix function creates MxMatrix objects, which consist of a pair of matrices and a ‘type’ argument. The ‘values’ matrix is made up of numeric elements whose usage and capabilities in other functions are defined by the ‘free’ matrix. If an element is specified as a fixed parameter in the ‘free’ matrix, then the element in the ‘values’ matrix is treated as a constant value and cannot be altered or updated by an objective function when included in an mxRun function. If an element is specified as a free parameter in the ‘free’ matrix, the element in the ‘value’ matrix is considered a starting value and can be changed by an objective function when included in an mxRun function. Free parameters are specified with a character string, non-zero numeric value, or ‘NA’; fixed parameters are specified with a numeric zero.

Objects created by the mxMatrix function are of a specific ‘type’, which specifies the number and location of parameters in the ‘labels’ matrix and the starting values in the ‘values’ matrix. Input ‘values’, ‘free’, and ‘labels’ matrices must be of appropriate shape and have appropriate values for the matrix type requested. Nine types of matrices are supported:

- ‘Diag’ matrices must be square, and only elements on the principle diagonal may be specified as free parameters or take non-zero values.
- ‘Full’ matrices may be either rectangular or square, and all elements in the matrix may be freely estimated. This type is the default for the mxMatrix() function.
- ‘Iden’ matrices must be square, and consist of no free parameters. Matrices of this type have a value of 1 for all entries on the principle diagonal.
- ‘Lower’ matrices must be square, with a value of 0 for all entries in the upper triangle and no free parameters in the upper triangle.
- ‘Sdiag’ matrices must be square, with a value of 0 for all entries in the upper triangle and along the diagonal. No free parameters are allowed in the upper triangle or along the diagonal.
- ‘Symm’ matrices must be square, and elements in the principle diagonal and lower triangular portion of the matrix may be freely estimated. No free parameters are allowed in the upper triangle.
- ‘Stand’ matrices are symmetric matrices (see ‘Symm’) with 1’s along the main diagonal.
- ‘Unit’ matrices may be either rectangular or square, and contain no free parameters. All elements in matrices of this type have a value of 1.
- ‘Zero’ matrices may be either rectangular or square, and contain no free parameters. All elements in matrices of this type have a value of 0.

When ‘type’ is ‘Lower’ or ‘Symm’, then the arguments to ‘free’, ‘values’, ‘labels’, ‘lbound’, or ‘ubound’ may be vectors of length \( N \times (N + 1)/2 \), where \( N \) is the number of rows and columns of the matrix. When ‘type’ is ‘Sdiag’ or ‘Stand’, then the arguments to ‘free’, ‘values’, ‘labels’, ‘lbound’, or ‘ubound’ may be vectors of length \( N \times (N - 1)/2 \).

Value

Returns a new MxMatrix object, which consists of a ‘values’ matrix of numeric starting values, a ‘free’ matrix describing free parameter specification, a ‘labels’ matrix of labels for the variable names, and ‘lbound’ and ‘ubound’ matrices of the lower and upper parameter bounds. This MxMatrix object can be used as an argument in the mxAlgebra, mxBounds, mxConstraint and mxModel functions.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

MxMatrix for the S4 class created by mxMatrix. More information about the OpenMx package may be found here.
Examples

# Create a 3 x 3 identity matrix
idenMatrix <- mxMatrix(type = "Iden", nrow = 3,
                        ncol = 3, name = "I")

# Create a full 4 x 2 matrix from existing
# value matrix with all free parameters
vals <- matrix(1:8, nrow = 4)
fullMatrix <- mxMatrix(type = "Full", values = vals,
                        free = TRUE, name = "foo")

# Create a 3 x 3 symmetric matrix with free off-
# diagonal parameters and starting values
symmMatrix <- mxMatrix(type = "Symm", nrow = 3, ncol = 3,
                        free = c(FALSE, TRUE, TRUE, FALSE, TRUE, FALSE),
                        values = c(1, .8, .8, 1, .8, 1),
                        labels = c(NA, "free1", "free2", NA, "free3", NA),
                        name = "bar")

MxMatrix-class

MxMatrix Class

Description

MxMatrix is an S4 class. An MxMatrix object is a named entity. New instances of this class can be created using the function `mxMatrix`. MxMatrix objects may be used as arguments in other functions from the OpenMx library, including `mxAlgebra`, `mxConstraint`, and `mxModel`.

Details

The MxMatrix class has the following slots:

- `name` - the name of the object
- `free` - the free matrix
- `values` - the values matrix
- `labels` - the labels matrix

The 'name' slot is the name of the MxMatrix object. Use of MxMatrix objects in an `mxAlgebra` or `mxConstraint` function requires reference by name.

The 'free' slot takes a matrix which describes the location of free and fixed parameters. A variable is a free parameter if-and-only-if the corresponding value in the 'free' matrix is 'TRUE'. Free parameters are elements of an MxMatrix object whose values may be changed by an objective function when that MxMatrix object is included in an MxModel object and evaluated using the `mxRun` function.
The 'values' slot takes a matrix of numeric values. If an element is specified as a fixed parameter in the 'free' matrix, then the element in the 'values' matrix is treated as a constant value and cannot be altered or updated by an objective function when included in an `mxRun` function. If an element is specified as a free parameter in the 'free' matrix, the element in the 'value' matrix is considered a starting value and can be changed by an objective function when included in an `mxRun` function.

The 'labels' slot takes a matrix which describes the labels of free and fixed parameters. Fixed parameters with identical labels must have identical values. Free parameters with identical labels impose an equality constraint. The same label cannot be applied to a free parameter and a fixed parameter. A free parameter with the label 'NA' implies a unique free parameter, that cannot be constrained to equal any other free parameter.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

`mxMatrix` for creating MxMatrix objects. More information about the OpenMx package may be found here.

---

**mxMLObjective**

**DEPRECATED: Create MxMLObjective Object**

**Description**

WARNING: Objective functions have been deprecated as of OpenMx 2.0.

Please use `mxExpectationNormal()` and `mxFitFunctionML()` instead. As a temporary workaround, `mxMLObjective` returns a list containing an `MxExpectationNormal` object and an `MxFitFunctionML` object.

`mxMLObjective(covariance, means = NA, dimnames = NA, thresholds = NA)` All occurrences of

`mxMLObjective(covariance, means = NA, dimnames = NA, thresholds = NA)`

Should be changed to

`mxExpectationNormal(covariance, means = NA, dimnames = NA, thresholds = NA, threshnames = dimnames) mxFitFunctionML(vector = FALSE)`

**Arguments**

- **covariance**
  - A character string indicating the name of the expected covariance algebra.
- **means**
  - An optional character string indicating the name of the expected means algebra.
- **dimnames**
  - An optional character vector to be assigned to the dimnames of the covariance and means algebras.
- **thresholds**
  - An optional character string indicating the name of the thresholds matrix.
mxMLObjective

Details

NOTE: THIS DESCRIPTION IS DEPRECATED. Please change to using mxExpectationNormal
and mxFitFunctionML as shown in the example below.

Objective functions are functions for which free parameter values are chosen such that the value of
the objective function is minimized. The mxMLObjective function uses full-information maximum
likelihood to provide maximum likelihood estimates of free parameters in the algebra defined by the
‘covariance’ argument given the covariance of an MxData object. The ‘covariance’ argument takes
an MxAlgebra object, which defines the expected covariance of an associated MxData object. The
'dimnames' arguments takes an optional character vector. If this argument is not a single NA, then
this vector be assigned to be the dimnames of the means vector, and the row and columns dimnames
of the covariance matrix.

mxMLObjective evaluates with respect to an MxData object. The MxData object need not be
referenced in the mxMLObjective function, but must be included in the MxModel object. mxML-
Objective requires that the ’type’ argument in the associated MxData object be equal to ’cov’ or
’cov’. The ’covariance’ argument of this function evaluates with respect to the ’matrix’ argument
of the associated MxData object, while the ’means’ argument of this function evaluates with respect
to the ’vector’ argument of the associated MxData object. The ’means’ and ’vector’ arguments are
optional in both functions. If the ’means’ argument is not specified (NA), the optional ’vector’ argu-
ment of the MxData object is ignored. If the ’means’ argument is specified, the associated MxData
object should specify a ’means’ argument of equivalent dimension as the ’means’ algebra.

dimnames must be supplied where the matrices referenced by the covariance and means algebras
are not themselves labeled. Failure to do so leads to an error noting that the covariance or means
matrix associated with the ML objective does not contain dimnames.

To evaluate, place MxMLObjective objects, the mxData object for which the expected covariance
approximates, referenced MxAlgebra and MxMatrix objects, and optional MxBound and MxCon-
straint objects in an MxModel object. This model may then be evaluated using the mxRun function.
The results of the optimization can be found in the ’output’ slot of the resulting model, or using the
mxEval function.

Value

Returns a list containing an MxExpectationNormal object and an MxFitFunctionML object.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

# Create and fit a model using mxMatrix, mxAlgebra, mxExpectationNormal, and mxFitFunctionML
library(OpenMx)

# Simulate some data
x=rnorm(1000, mean=0, sd=1)
y= 0.5*x + rnorm(1000, mean=0, sd=1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)

# Define the matrices
S <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(1,0,0,1),
              free=c(TRUE, FALSE, FALSE, TRUE), labels=c("Vx", NA, NA, "Vy"), name = "S")
A <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(0,1,0,0),
              free=c(FALSE, TRUE, FALSE, FALSE), labels=c(NA, "b", NA, NA), name = "A")
I <- mxMatrix(type="Iden", nrow=2, ncol=2, name="I")

# Define the expectation
expCov <- mxAlgebra(solve(I-A) %*% S %*% t(solve(I-A)), name="expCov")
expFunction <- mxExpectationNormal(covariance="expCov", dimnames=tmpNames)

# Choose a fit function
fitFunction <- mxFitFunctionML()

# Define the model
tmpModel <- mxModel(model="exampleModel", S, A, I, expCov, expFunction, fitFunction,
                    mxData( Observed= cov(tmpFrame), type="cov", numObs= dim(tmpFrame)[1] ))

# Fit the model and print a summary
tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)

mxModel

Create MxModel Object

Description
This function creates a new MxModel object.

Usage
mxModel(model = NA, ..., manifestVars = NA, latentVars = NA,
         remove = FALSE, independent = NA, type = NA, name = NA)

Arguments
model
This argument is either an MxModel object or a string. If 'model' is an MxModel object, then all elements of that model are placed in the resulting MxModel object. If 'model' is a string, then a new model is created with the string as its name. If 'model' is either unspecified or 'model' is a named entity, data source, or MxPath object, then a new model is created.
An arbitrary number of `mxMatrix`, `mxPath`, `mxData`, and other functions such as `mxConstraints` and `mxCI`. These will all be added or removed from the model as specified in the ‘model’ argument, based on the ‘remove’ argument.

manifestVars
For RAM-type models, a list of manifest variables to be included in the model.

latentVars
For RAM-type models, a list of latent variables to be included in the model.

remove
logical. If TRUE, elements listed in this statement are removed from the original model. If FALSE, elements listed in this statement are added to the original model.

independent
logical. If TRUE then the model is evaluated independently of other models.

type
character vector. The model type to assign to this model. Defaults to options("mxDefaultType"). See below for valid types.

name
An optional character vector indicating the name of the object.

Details
The `mxModel` function is used to create `MxModel` objects. Objects created by this function may be new, or may be modified versions of existing `MxModel` objects. By default a new `MxModel` object will be created: To create a modified version of an existing `MxModel` object, include this model in the ‘model’ argument.

Other named-entities may be added as arguments to the `mxModel` function, which are then added to or removed from the model specified in the ‘model’ argument. Other functions you can use to add objects to the model to this way are `mxCI`, `mxAlgebra`, `mxBounds`, `mxConstraint`, `mxData`, and `mxMatrix` objects, as well as objective functions. You can also include `MxModel` objects as sub-models of the output model, and may be estimated separately or jointly depending on shared parameters and the ‘independent’ flag discussed below. Only one `MxData` object and one objective function may be included per model, but there are no restrictions on the number of other named-entities included in an `mxModel` statement.

All other arguments must be named (i.e. ‘latentVars = names’), or they will be interpreted as elements of the ellipsis list. The ‘manifestVars’ and ‘latentVars’ arguments specify the names of the manifest and latent variables, respectively, for use with the `mxPath` function. The ‘remove’ argument may be used when `mxModel` is used to create a modified version of an existing `MxMatrix` object. When ‘remove’ is set to TRUE, the listed objects are removed from the model specified in the ‘model’ argument. When ‘remove’ is set to FALSE, the listed objects are added to the model specified in the ‘model’ argument.

Model independence may be specified with the ‘independent’ argument. If a model is independent (‘independent = TRUE’), then the parameters of this model are not shared with any other model. An independent model may be estimated with no dependency on any other model. If a model is not independent (‘independent = FALSE’), then this model shares parameters with one or more other models such that these models must be jointly estimated. These dependent models must be entered as arguments in another model, so that they are simultaneously optimized.

The model type is determined by a character vector supplied to the ‘type’ argument. The type of a model is a dynamic property, i.e. it is allowed to change during the lifetime of the model. To see a list of available types, use the `mxTypes` command. When a new model is created and no type is specified, the type specified by options("mxDefaultType") is used.

To be estimated, `MxModel` objects must include objective functions as arguments (`mxAlgebraObjective`, `mxFIMLObjective`, `mxMLObjective` or `mxRAMObjective`) and executed using the `mxRun`
function. When MxData objects are included in models, the 'type' argument of these objects may require or exclude certain objective functions, or set an objective function as default.

Named entities in MxModel objects may be viewed and referenced by name using the $ symbol. For instance, for an MxModel named "yourModel" containing an MxMatrix named "yourMatrix", the contents of "yourMatrix" can be accessed as yourModel$yourMatrix. Slots (i.e., matrices, algebras, etc.) in an mxMatrix may also be referenced with the $ symbol (e.g., yourModel$matrices or yourModel$algebras). See the documentation for Classes and the examples in Classes for more information.

Value

Returns a new MxModel object. MxModel objects must include an objective function to be used as arguments in mxRun functions.

References

The OpenMx User's guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

See mxCI for information about adding Confidence Interval calculations to a model. See mxPath for information about adding paths to RAM-type models. See mxMatrix for information about adding matrices to models. See mxData for specifying the data a model is to be evaluated against. See MxModel for the S4 class created by mxMatrix. Many advanced options can be set via mxOption (such as calculating the Hessian). More information about the OpenMx package may be found here.

Examples

library(OpenMx)

# At the simplest, you can create an empty model, placing it in an object, and add to it later
emptyModel <- mxModel(model="IMeEmpty")

# Create a model named 'firstdraft' with one matrix 'A'
firstModel <- mxModel(model="firstdraft",
  mxMatrix(type='Full', nrow = 3, ncol = 3, name = "A"))

# Update 'firstdraft', and rename the model 'finaldraft'
finalModel <- mxModel(model=firstModel,
  mxMatrix(type='Symm', nrow = 3, ncol = 3, name = "S"),
  mxMatrix(type='Iden', nrow = 3, name = "F"),
  name = "finaldraft")

# Add data to the model from an existing data frame in object 'data'
data(twinData) # load some data
finalModel <- mxModel(model=finalModel, mxData(twinData, type='raw'))

# Two ways to view the matrix named "A" in MxModel object 'model'
finalModel$A
finalModel$matrices$A

# A working example using OpenMx Path Syntax
data(HS.fake.data) # load the data

Spatial <- c("visual","cubes","paper") # the manifest variables loading on each proposed latent variable
Verbal <- c("general","paragraph","sentence")
Math <- c("numeric","series","arithmetic")

manifests <- c("vis","math","text")
manifests <- c(Spatial,Math,Verbal)

HSMModel <- mxModel(model="Holzinger and Swineford (1939)", type="RAM",
                    manifestVars = manifests, # list the measured variables (boxes)
                    latentVars = latents,   # list the latent variables (circles)
                    # factor loadings from latents to manifests
                    mxPath(from="vis", to= Spatial), # factor loadings
                    mxPath(from="math", to= Math),  # factor loadings
                    mxPath(from="text", to= Verbal), # factor loadings

                    # Allow latent variables to covary
                    mxPath(from="vis", to="math", arrows=2, free=TRUE),
                    mxPath(from="vis", to="text", arrows=2, free=TRUE),
                    mxPath(from="math", to="text", arrows=2, free=TRUE),

                    # Allow latent variables to have variance (first fixed @ 1)
                    mxPath(from=latents, arrows=2, free=c(FALSE,TRUE,TRUE), values=1.0),
                    # Manifest have residual variance
                    mxPath(from=manifests, arrows=2),
                    # the data to be analysed
                    mxData(cov(HS.fake.data[,manifests]), type="cov", numObs=301))

fitModel <- mxRun(HSMModel) # run the model
summary(fitModel) # examine the output: Fit statistics and path loadings

---

**MxModel-class**

**MxModel Class**

**Description**

MxModel is an S4 class. An MxModel object is a named entity. New instances of this class can be created using the function `mxModel`.

**Details**

The MxModel class has the following slots:
name - The name of the object
matrices - A list of \texttt{MxMatrix} objects
algebras - A list of \texttt{MxAlgebra} objects
submodels - A list of \texttt{MxModel} objects
constraints - A list of \texttt{MxConstraint} objects
intervals - A list of confidence intervals requested in \texttt{MxCI} objects
bounds - A list of \texttt{MxBounds} objects
latentVars - A list of latent variables
manifestVars - A list of manifest variables
data - A \texttt{MxData} object
objective - Either \texttt{NULL} or a \texttt{MxObjective} object
independent - TRUE if-and-only-if the model is independent
options - A list of optimizer options
output - A list with optimization results

The ‘name’ slot is the name of the \texttt{MxModel} object.

The ‘matrices’ slot contains a list of the \texttt{MxMatrix} objects included in the model. These objects are listed by name. Two objects may not share the same name. If a new \texttt{MxMatrix} is added to an \texttt{MxModel} object with the same name as an \texttt{MxMatrix} object in that model, the added version replaces the previous version. There is no imposed limit on the number of \texttt{MxMatrix} objects that may be added here.

The ‘algebras’ slot contains a list of the \texttt{MxAlgebra} objects included in the model. These objects are listed by name. Two objects may not share the same name. If a new \texttt{MxAlgebra} is added to an \texttt{MxModel} object with the same name as an \texttt{MxAlgebra} object in that model, the added version replaces the previous version. All \texttt{MxMatrix} objects referenced in the included \texttt{MxAlgebra} objects must be included in the ‘matrices’ slot prior to estimation. There is no imposed limit on the number of \texttt{MxAlgebra} objects that may be added here.

The ‘submodels’ slot contains references to all of the \texttt{MxModel} objects included as submodels of this \texttt{MxModel} object. Models held as arguments in other models are considered to be submodels. These objects are listed by name. Two objects may not share the same name. If a new submodel is added to an \texttt{MxModel} object with the same name as an existing submodel, the added version replaces the previous version. When a model containing other models is executed using \texttt{mxRun}, all included submodels are executed as well. If the submodels are dependent on one another, they are treated as one larger model for purposes of estimation.

The ‘constraints’ slot contains a list of the \texttt{MxConstraint} objects included in the model. These objects are listed by name. Two objects may not share the same name. If a new \texttt{MxConstraint} is added to an \texttt{MxModel} object with the same name as an \texttt{MxConstraint} object in that model, the added version replaces the previous version. All \texttt{MxMatrix} objects referenced in the included \texttt{MxConstraint} objects must be included in the ‘matrices’ slot prior to estimation. There is no imposed limit on the number of \texttt{MxAlgebra} objects that may be added here.

The ‘intervals’ slot contains a list of the confidence intervals requested by included \texttt{MxCI} objects. These objects are listed by the free parameters, \texttt{MxMatrices} and \texttt{MxAlgebras} referenced in the \texttt{MxCI} objects, not the list of \texttt{MxCI} objects themselves. If a new \texttt{MxCI} object is added to an \texttt{MxModel} object referencing one or more free parameters \texttt{MxMatrices} or \texttt{MxAlgebras} previously listed in the ‘intervals’ slot, the new confidence interval(s) replace the existing ones. All listed confidence intervals must refer to free parameters \texttt{MxMatrices} or \texttt{MxAlgebras} in the model.
The 'bounds' slot contains a list of the MxBounds objects included in the model. These objects are listed by name. Two objects may not share the same name. If a new MxBounds is added to an MxModel object with the same name as an MxBounds object in that model, the added version replaces the previous version. All MxMatrix objects referenced in the included MxBounds objects must be included in the 'matrices' slot prior to estimation. There is no imposed limit on the number of MxAlgebra objects that may be added here.

The 'latentVars' slot contains a list of latent variable names, which may be referenced by MxPath objects. This slot defaults to 'NA', and is only used when the mxPath function is used.

The 'manifestVars' slot contains a list of latent variable names, which may be referenced by MxPath objects. This slot defaults to 'NA', and is only used when the mxPath function is used.

The 'data' slot contains an MxData object. This slot must be filled prior to execution when an objective function referencing data is used. Only one MxData object may be included per model, but submodels may have their own data in their own 'data' slots. If an MxData object is added to an MxModel which already contains an MxData object, the new object replaces the existing one.

The 'objective' slot contains an objective function. This slot must be filled prior to using the mxRun function for model execution and optimization. MxAlgebra, MxData, and MxMatrix objects required by the included objective function must be included in the appropriate slot of the MxModel prior to using mxRun.

The 'independent' slot contains a logical value indicating whether or not the model is independent. If a model is independent (independent=TRUE), then the parameters of this model are not shared with any other model. An independent model may be estimated with no dependency on any other model. If a model is not independent (independent=FALSE), then this model shares parameters with one or more other models such that these models must be jointly estimated. These dependent models must be entered as submodels of another MxModel objects, so that they are simultaneously optimized.

The 'options' slot contains a list of options for the optimizer. The name of each entry in the list is the option name to be passed to the optimizer. The values in this list are the values of the optimizer options. The standard interface for updating options is through the mxOption function.

The 'output' slot contains a list of output added to the model by the mxRun function. Output includes parameter estimates, optimization information, model fit, and other information as dictated by the objective function. If a model has not been optimized using the mxRun function, the 'output' slot will be 'NULL'.

Named entities in MxModel objects may be viewed and referenced by name using the $ symbol. For instance, for an MxModel named "yourModel" containing an MxMatrix named "yourMatrix", the contents of "yourMatrix" can be accessed as yourModel$yourMatrix. Slots (i.e., matrices, algebras, etc.) in an mxFMatrix may also be referenced with the $ symbol (e.g., yourModel$matrices or yourModel$algebras). See the documentation for Classes and the examples in mxModel for more information.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

mxModel for creating MxModel objects. More information about the OpenMx package may be found here.
mxOption

Description
The function sets or clears an option that is specific to the optimizer in the back-end.

Usage
mxOption(model, key, value, reset = FALSE)

Arguments
model: An MxModel object or NULL
key: The name of the option.
value: The value of the option.
reset: If TRUE then reset all options to their defaults.

Details
Sets an option that is specific to the particular optimizer used in the back-end. The name of the
option is the ‘key’ argument. Use value = NULL to remove an existing option. Before the model
is submitted to the back-end, all keys and values are converted into strings using the as.character
function. To reset all options to their default values, use reset = TRUE. If reset = TRUE, then ‘key’
and ‘value’ are ignored. To set the default optimizer options, use the value NULL for the ‘model’
argument. Use getOption('mxOptions') to see the default optimizer options.

The maximum number of major iterations for the NPSOL optimization (the option “Major itera-
tions”) can be specified either by using a numeric value (such as 50, 1000, etc) or by specifying a
user-defined function. The user-defined function should accept two arguments as input, the number
of parameters and the number of constraints, and return a numeric value as output.

OpenMx options
Calculate Hessian [Yes|No] calculate the hessian explicitly after optimization.
Standard Errors [Yes|No] return standard error estimates from the explicitly calculate hessian.
CI Max Iterations i the maximum number of retries when calculating confidence intervals.
Default optimizer [NPSOL|CSOLNP] the gradient descent optimizer to use.

NPSOL-specific options

Nolist this option suppresses printing of the options
Print level i the value of i controls the amount of printout produced by the major iterations
Minor print level i the value of i controls the amount of printout produced by the minor iterations
Print file i for i > 0 a full log is sent to the file with logical unit number i.
Summary file i for i > 0 a brief log will be output to file i.
Function precision \( r \) a measure of accuracy with which \( f \) and \( c \) can be computed.

Infinite bound size \( r \) if \( r > 0 \) defines the "infinite" bound bigbnd.

Feasibility tolerance \( r \) the maximum acceptable absolute violations in linear and nonlinear constraints.

Major iterations \( i \) or a function the maximum number of major iterations before termination.

Verify level \([-1:3\{Yes|No\}]\) see NPSOL manual.

Line search tolerance \( r \) controls the accuracy with which a step is taken.

Derivative level \([0-3]\) see NPSOL manual.

Hessian \([Yes|No]\) return the transformed Hessian (if ‘No’) or the Hessian itself (if ‘Yes’).

Checkpointing options

Always Checkpoint "Yes' or "No" whether to checkpoint all models during optimization

Checkpoint Directory the directory where to write checkpoint files

Checkpoint Prefix the string prefix to add to all checkpoint filenames

Checkpoint Units the type of units for checkpointing: 'minutes', 'iterations', or 'evaluations'

Checkpoint Count the number of units between checkpoint intervals

Model transformation options

Error Checking "Yes' or "No" on whether model consistency checks are performed in the OpenMx front-end

No Sort Data character vector of model names for which FIML data sorting is not performed

RAM Inverse Optimization "Yes' or "No" whether to enable solve(I - A) optimization

RAM Max Depth the maximum depth to be used when solve(I - A) optimization is enabled

Multivariate normal integration parameters

\begin{align*}
\text{mvnMaxPointsA} & \quad \text{base number of integration points} \\
\text{mvnMaxPointsB} & \quad \text{number of integration points per row} \\
\text{mvnMaxPointsC} & \quad \text{number of integration points per rows^2} \\
\text{mvnAbsEps} & \quad \text{absolute tolerance} \\
\text{mvnRelEps} & \quad \text{relative tolerance}
\end{align*}

Value

Returns the model with the optimizer option either set or cleared.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

mxModel all uses of mxOption are via an mxModel whose options are set or cleared.
Examples

testModel <- mxModel(model="testModel") # make a model to use for example
testModel$options # show the model options (none yet)
options()$mxOptions # list all mxOptions (global settings)

testModel <- mxOption(testModel, "Function precision", 1e-5) # set the precision

testModel <- mxOption(testModel, "Function precision", NULL) # clear model-specific precision (defaults to global)

testModel <- mxOption(testModel, "Calculate Hessian", "No") # may optimize for speed

testModel <- mxOption(testModel, "Standard Errors", "No") # may optimize for speed

testModel$options # see the list of options you set

MxOptionalChar-class  An optional character

Description

An optional character

MxOptionalCharOrNumber-class

A character, integer, or NULL

Description

A character, integer, or NULL

MxOptionalLogical-class

An optional logical

Description

An optional logical

MxOptionalMatrix-class

An optional matrix

Description

An optional matrix
MxOptionalNumeric-class

An optional numeric

Description

An optional numeric

mxPath

Create List of Paths

Description

This function creates a list of paths.

Usage

mxPath(from, to = NA, connect = c("single", "all.pairs", "unique.pairs", "all.bivariate", "unique.bivariate"), arrows = 1,
        free = TRUE, values = NA, labels = NA,
        lbound = NA, ubound = NA, ...)

Arguments

from character vector. These are the sources of the new paths.
to character vector. These are the sinks of the new paths.
connect String. Specifies the type of source to sink connection: "single", "all.pairs", "all.bivariate", "unique.pairs", "unique.bivariate". Default value is "single".
arrows numeric value. Must be either 1 (for single-headed) or 2 (for double-headed arrows).
free boolean vector. Indicates whether paths are free or fixed.
values numeric vector. The starting values of the parameters.
labels character vector. The names of the paths.
lbound numeric vector. The lower bounds of free parameters.
ubound numeric vector. The upper bounds of free parameters.
... Not used. Allows OpenMx to catch the use of the deprecated ‘all’ argument.
The mxPath function creates MxPath objects. These consist of a list of paths describing the relationships between variables in a model using the RAM modeling approach (McArdle and MacDonald, 1984). Variables are referenced by name, and these names must appear in the 'manifestVar' and 'latentVar' arguments of the mxModel function.

Paths are specified as going "from" one variable (or set of variables) "to" another variable or set of variables using the 'from' and 'to' arguments, respectively. If 'to' is left empty, it will be set to the value of 'from'.

'connect' has five possible connection types: "single", "all.pairs", "all.bivariate", "unique.pairs", "unique.bivariate". The default value is "single". Assuming the values c('a','b','c') for the 'to' and 'from' fields the paths produced by each connection type are as follows:

"all.pairs": (a,a), (a,b), (a,c), (b,a), (b,b), (b,c), (c,a), (c,b), (c,c).
"unique.pairs": (a,a), (a,b), (a,c), (b,b), (b,c), (c,c).
"all.bivariate": (a,b), (a,c), (b,a), (b,c), (c,a), (c,b).
"unique.bivariate": (a,b), (a,c), (b,c).
"single": (a,a), (b,b), (c,c).

Multiple variables may be input as a vector of variable names. If the 'connect' argument is set to "single", then paths are created going from each entry in the 'from' vector to the corresponding entry in the 'to' vector. If the 'to' and 'from' vectors are of different lengths when the 'connect' argument is set to "single", the shorter vector is repeated to make the vectors of equal length.

The 'free' argument specifies whether the paths created by the mxPath function are free or fixed parameters. This argument may take either TRUE for free parameters, FALSE for fixed parameters, or a vector of TRUEs and FALSEs to be applied in order to the created paths.

The 'arrows' argument specifies the type of paths created. A value of 1 indicates a one-headed arrow representing regression. This path represents a regression of the 'to' variable on the 'from' variable, such that the arrow points to the 'to' variable in a path diagram. A value of 2 indicates a two-headed arrow, representing a covariance or variance. If multiple paths are created in the same mxPath function, then the 'arrows' argument may take a vector of 1s and 2s to be applied to the set of created paths.

The 'values' is a numeric vectors containing the starting values of the created paths. 'values' gives a starting value for estimation. The 'labels' argument specifies the names of the resulting MxPath object. The 'lbound' and 'ubound' arguments specify lower and upper bounds for the created paths.

Value

Returns a list of paths.

Note

The previous implementation of 'all' had unsafe features. Its use is now deprecated, and has been replaced by the new mechanism 'connect' which supports safe and controlled generation of desired combinations of paths.
References


The OpenMx User's guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

`mxMatrix` for a matrix-based approach to path specification; `mxModel` for the container in which `mxPaths` are embedded. More information about the OpenMx package may be found here.

Examples

# A simple Example: 1 factor Confirmatory Factor Analysis

```r
library(OpenMx)

data(demoOneFactor)
manifests <- names(demoOneFactor)
latents <- c("G")

factorModel <- mxModel(model="One Factor", type="RAM", manifestVars = manifests, latentVars = latents, mxPath(from=latents, to=manifests), mxPath(from=manifests, arrows=2), mxPath(from=latents, arrows=2, free=FALSE, values=1.0), mxData(cov(demoOneFactor), type="cov", numObs=500)

) factorFit <- mxRun(factorModel)
summary(factorFit)
```

# A more complex example using features of R to compress what would otherwise be a long and error-prone script

```r
mymanifest <- sprintf("%02d", c(1:100)) # list of 100 variable names: "01" "02" "03"...
mylatent <- c("G1", "G2", "G3", "G4", "G5") # the latent variables for the model

# Start building the model: Define its type, and add the manifest and latent variable name lists
testModel <- mxModel(model="testModel", type = "RAM", manifestVars = myManifest, latentVars = myLatent)

# Create covariances between the latent variables and add to the model
# Here we use combn to create the covariances
# nb: To create the variances and covariances in one operation you could use
# expand.grid(myLatent,myLatent) to specify from and to

uniquePairs <- combn(myLatent,2)
covariances <- mxPath(from = uniquePairs[1,], to=uniquePairs[2,], arrows = 2, free = TRUE, values = 1)
testModel <- mxModel(model=testModel, covariances)

testModel <- mxModel(model=testModel, covariances)

# Create variances for the latent variables
variances <- mxPath(from = myLatent, to=myLatent, arrows = 2, free = TRUE, values = 1)
testModel <- mxModel(model=testModel, variances) # add variances to the model
```
# Make a list of paths from each packet of 20 manifests to one of the 5 latent variables
# nb: The first loading to each latent is fixed to 1 to scale its variance.
singles <- list()
for (i in 1:5) {
  j <- i*20
  singles <- append(singles, mxPath(
    from = myLatent[i], to = myManifest[(j - 19):j],
    arrows = 1,
    free = c(FALSE, rep(TRUE, 19)),
    values = c(1, rep(0.75, 19)))
}

testModel <- mxModel(model=testModel, singles) # add single-headed paths to the model

---

**MxRAMModel-class**  
**MxRAMModel**

**Description**

This is an internal class and should not be used directly.

---

**mxRAMObjective**  
**DEPRECATED: Create MxRAMObjective Object**

**Description**

WARNING: Objective functions have been deprecated as of OpenMx 2.0.

Please use mxExpectationRAM() and mxFitFunctionML() instead. As a temporary workaround,  
mxRAMObjective returns a list containing an MxExpectationNormal object and an MxFitFunctionML object.

All occurrences of

mxRAMObjective(A, S, F, M = NA, dimnames = NA, thresholds = NA, vector = FALSE, threshnames = dimnames)

Should be changed to

mxExpectationRAM(A, S, F, M = NA, dimnames = NA, thresholds = NA, threshnames = dimnames) mxFitFunctionML(vector = FALSE)
mxRAMObjective

Arguments

A  A character string indicating the name of the 'A' matrix.
S  A character string indicating the name of the 'S' matrix.
F  A character string indicating the name of the 'F' matrix.
M  An optional character string indicating the name of the 'M' matrix.
dimnames  An optional character vector to be assigned to the column names of the 'F' and 'M' matrices.
thresholds  An optional character string indicating the name of the thresholds matrix.
vector  A logical value indicating whether the objective function result is the likelihood vector.
threshnames  An optional character vector to be assigned to the column names of the thresholds matrix.

Details

NOTE: THIS DESCRIPTION IS DEPRECATED. Please change to using mxExpectationRAM and mxFitFunctionML as shown in the example below.

Objective functions were functions for which free parameter values are chosen such that the value of the objective function was minimized. The mxRAMObjective provided maximum likelihood estimates of free parameters in a model of the covariance of a given MxData object. This model is defined by reticular action modeling (McArdle and McDonald, 1984). The 'A', 'S', and 'F' arguments must refer to MxMatrix objects with the associated properties of the A, S, and F matrices in the RAM modeling approach.

The 'dimnames' arguments takes an optional character vector. If this argument is not a single NA, then this vector be assigned to be the column names of the 'F' matrix and optionally to the 'M' matrix, if the 'M' matrix exists.

The 'A' argument refers to the A or asymmetric matrix in the RAM approach. This matrix consists of all of the asymmetric paths (one-headed arrows) in the model. A free parameter in any row and column describes a regression of the variable represented by that row regressed on the variable represented in that column.

The 'S' argument refers to the S or symmetric matrix in the RAM approach, and as such must be square. This matrix consists of all of the symmetric paths (two-headed arrows) in the model. A free parameter in any row and column describes a covariance between the variable represented by that row and the variable represented by that column. Variances are covariances between any variable at itself, which occur on the diagonal of the specified matrix.

The 'F' argument refers to the F or filter matrix in the RAM approach. If no latent variables are included in the model (i.e., the A and S matrices are of both of the same dimension as the data matrix), then the 'F' should refer to an identity matrix. If latent variables are included (i.e., the A and S matrices are not of the same dimension as the data matrix), then the 'F' argument should consist of a horizontal adhesion of an identity matrix and a matrix of zeros.

The 'M' argument refers to the M or means matrix in the RAM approach. It is a 1 x n matrix, where n is the number of manifest variables + the number of latent variables. The M matrix must be specified if either the mxData type is “cov” or “cor” and a means vector is provided, or if the mxData type is “raw”. Otherwise the M matrix is ignored.
mxRAMObjective

The MxMatrix objects included as arguments may be of any type, but should have the properties described above. The mxRAMObjective will not return an error for incorrect specification, but incorrect specification will likely lead to estimation problems or errors in the mxRun function.

mxRAMObjective evaluates with respect to an MxData object. The MxData object need not be referenced in the mxRAMObjective function, but must be included in the MxModel object. mxRAMObjective requires that the 'type' argument in the associated MxData object be equal to 'cov' or 'cor'.

To evaluate, place MxRAMObjective objects, the mxData object for which the expected covariance approximates, referenced MxAlgebra and MxMatrix objects, and optional MxBounds and MxConstraint objects in an MxModel object. This model may then be evaluated using the mxRun function. The results of the optimization can be found in the 'output' slot of the resulting model, and may be obtained using the mxEval function.

Value

Returns a list containing an MxExpectationRAM object and an MxFitFunctionML object.

References


The OpenMx User's guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

```r
# Create and fit a model using mxMatrix, mxAlgebra, mxExpectationNormal, and mxFitFunctionML
library(OpenMx)

# Simulate some data
x <- rnorm(1000, mean=0, sd=1)
y <- 0.5*x + rnorm(1000, mean=0, sd=1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)

# Define the matrices
matrixS <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(1,0,0,1),
                   free=c(TRUE,FALSE,FALSE,TRUE), labels=c("Vx", NA, NA, "Vy"), name = "S")
matrixA <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(0,1,0,0),
                   free=c(FALSE,TRUE,FALSE,FALSE), labels=c(NA, "b", NA, NA), name = "A")
matrixF <- mxMatrix(type="Iden", nrow=2, ncol=2, name="F")
matrixM <- mxMatrix(type = "Full", nrow = 1, ncol = 2, values=c(0,0),
                   free=c(TRUE,TRUE), labels=c("Mx", "My"), name = "M")

# Define the expectation
```
expFunction <- mxExpectationRAM(M="M", dimnames = tmpNames)

# Choose a fit function
fitFunction <- mxFitFunctionML()

# Define the model
tmpModel <- mxModel(model="exampleRAMModel", matrixA, matrixS, matrixF, matrixM, expFunction, fitFunction,
mxData( observed=tmpFrame, type="raw")

# Fit the model and print a summary
tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)

---

mxRename

 Rename MxModel or a Submodel

Description

This function renames either the top model or a submodel to a new name. All internal references to the old model name are replaced with references to the new name.

Usage

mxRename(model, newname, oldname = NA)

Arguments

model a MxModel object.
newname the new name of the model.
oldname the name of the target model to rename. If NA then rename top model.

Value

Return a mXModel object with the target model renamed.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.
Examples

library(OpenMx)

# create two empty models
modelA <- mxModel(model='modelA')
modelB <- mxModel(model='modelB')

# create a parent model with two submodels
modelC <- mxModel(model='modelC', modelA, modelB)

# Rename modelC to model1
model1 <- mxRename(modelC, 'model1')

# Rename submodel modelB to model2
model1 <- mxRename(model1, oldname = 'modelB', newname = 'model2')

mxRestore

mx Restore

mxRestore

Restore From Checkpoint File

Description

The function loads the last saved state from a checkpoint file.

Usage

mxRestore(model, chkpt.directory = ".", chkpt.prefix = "")

Arguments

model MxModel object to be loaded.
chkpt.directory character. Directory where the checkpoint file is located.
chkpt.prefix character. Prefix of the checkpoint file.

Details

In general, the arguments ‘chkpt.directory’ and ‘chkpt.prefix’ should be identical to the mxOption: ‘Checkpoint Directory’ and ‘Checkpoint Prefix’ that were specified on the model before execution. Alternatively, the checkpoint file can be manually loaded as a data.frame in R. Use read.table with the options ‘header=TRUE’, ‘stringsAsFactors=FALSE’ and ‘check.names=FALSE’.

Value

Returns an MxModel object with free parameters updated to the last saved values.
mxRObjective

DEPRECATED: Create MxRObjective Object

Description

WARNING: Objective functions have been deprecated as of OpenMx 2.0. Please use mxFitFunctionR() instead. As a temporary workaround, mxRObjective returns a list containing a NULL MxExpectation object and an MxFitFunctionR object. All occurrences of

mxRObjective(fitfun, ...)

Should be changed to

mxFitFunctionR(fitfun, ...)
Arguments

objfun

A function that accepts two arguments.

... The initial state information to the objective function.

Details

NOTE: THIS DESCRIPTION IS DEPRECATED. Please change to using `mxExpectationNormal`
and `mxFitFunctionML` as shown in the example below.

The fitfun argument must be a function that accepts two arguments. The first argument is the
mxModel that should be evaluated, and the second argument is some persistent state information
that can be stored between one iteration of optimization to the next iteration. It is valid for the
function to simply ignore the second argument.

The function must return either a single numeric value, or a list of exactly two elements. If the
function returns a list, the first argument must be a single numeric value and the second element
will be the new persistent state information to be passed into this function at the next iteration. The
single numeric value will be used by the optimizer to perform optimization.

The initial default value for the persistent state information is NA.

Throwing an exception (via stop) from inside fitfun may result in unpredictable behavior. You may
want to wrap your code in tryCatch while experimenting.

Value

Returns a list containing a NULL mxExpectation object and an MxFitFunctionR object.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

# Create and fit a model using mxFitFunctionR

library(OpenMx)

A <- mxMatrix(nrow = 2, ncol = 2, values = c(1:4), free = TRUE, name = 'A')
squared <- function(x) { x ^ 2 }

# Define the objective function in R

cobjFunction <- function(model, state) {
  values <- model$A$values
  return(squared(values[1,1] - 4) + squared(values[1,2] - 3) +
   squared(values[2,1] - 2) + squared(values[2,2] - 1))
}

# Define the expectation function

fitFunction <- mxFitFunctionR(objFunction)
# Define the model

tmpModel <- mxModel(model="exampleModel", A, fitFunction)

# Fit the model and print a summary

tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)

mxRowObjective  
**DEPRECATED: Create MxRowObjective Object**

### Description

WARNING: Objective functions have been deprecated as of OpenMx 2.0.

Please use mxFitFunctionRow() instead. As a temporary workaround, mxRowObjective returns a list containing a NULL MxExpectation object and an MxFitFunctionRow object.

All occurrences of

```
mxRowObjective(rowAlgebra, reduceAlgebra, dimnames, rowResults = "rowResults", filteredDataRow = "filteredDataRow", existenceVector = "existenceVector")
```

Should be changed to

```
imxFitFunctionRow(rowAlgebra, reduceAlgebra, dimnames, rowResults = "rowResults", filteredDataRow = "filteredDataRow", existenceVector = "existenceVector")
```

### Arguments

- **rowAlgebra**  
  A character string indicating the name of the algebra to be evaluated row-wise.

- **reduceAlgebra**  
  A character string indicating the name of the algebra that collapses the row results into a single number which is then optimized.

- **dimnames**  
  A character vector of names corresponding to columns be extracted from the data set.

- **rowResults**  
  The name of the auto-generated "rowResults" matrix. See details.

- **filteredDataRow**  
  The name of the auto-generated "filteredDataRow" matrix. See details.

- **existenceVector**  
  The name of the auto-generated "existenceVector" matrix. See details.
**mxRowObjective**

**Details**

Objective functions are functions for which free parameter values are chosen such that the value of the objective function is minimized. The `mxRowObjective` function evaluates a user-defined `MxAlgebra` object called the `rowAlgebra` in a row-wise fashion. It then stores results of the row-wise evaluation in another `MxAlgebra` object called the `rowResults`. Finally, the `mxRowObjective` function collapses the row results into a single number which is then used for optimization. The `MxAlgebra` object named by the `reduceAlgebra` collapses the row results into a single number.

The `filteredDataRow` is populated in a row-by-row fashion with all the non-missing data from the current row. You cannot assume that the length of the `filteredDataRow` matrix remains constant (unless you have no missing data). The `existenceVector` is populated in a row-by-row fashion with a value of 1.0 in column j if a non-missing value is present in the data set in column j, and a value of 0.0 otherwise. Use the functions `omxSelectRows`, `omxSelectCols`, and `omxSelectRowsAndCols` to shrink other matrices so that their dimensions will be conformable to the size of `filteredDataRow`.

**Value**

Please use `mxFitFunctionRow()` instead. As a temporary workaround, `mxRowObjective` returns a list containing a NULL `MxExpectation` object and an `MxFitFunctionRow` object.

**References**

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

**Examples**

```r
# Model that adds two data columns row-wise, then sums that column
# Notice no optimization is performed here.

library(OpenMx)

xdat <- data.frame(a=rnorm(10), b=1:10) # Make data set
amod <- mxModel(model="example1",
    mxData( observed=xdat, type='raw' ),
    mxAlgebra( sum(filteredDataRow), name='rowAlgebra' ),
    mxAlgebra( sum(rowResults), name='reduceAlgebra' ),
    mxFitFunctionRow( rowAlgebra='rowAlgebra',
        reduceAlgebra='reduceAlgebra',
        dimnames=c('a','b') )
)
amodOut <- mxRun(amod)
mxEval(rowResults, model=amodOut)
mxEval(reduceAlgebra, model=amodOut)

# Model that find the parameter that minimizes the sum of the
# squared difference between the parameter and a data row.

bmod <- mxModel(model="example2",
    mxData( observed=xdat, type='raw' ),
    mxMatrix( values=.75, ncol=1, nrow=1, free=TRUE, name='B' ),
    ...)```
mxRun

mxRun is a function used to send a model to the optimizer. It starts the optimization process on the top-level model.

### Description

This function begins optimization on the top-level model.

### Usage

To use `mxRun`, you would typically call it with the following syntax:

```r
mxRun(model, ..., intervals = FALSE, silent = FALSE, suppressWarnings = FALSE,
       unsafe = FALSE, checkpoint = FALSE, useSocket = FALSE, onlyFrontend = FALSE,
       useOptimizer = TRUE)
```

### Arguments

- **model**
  - A `MxModel` object to be optimized.

- **...**
  - Not used. Forces remaining arguments to be specified by name.

- **intervals**
  - A boolean indicating whether to compute the specified confidence intervals.

- **silent**
  - A boolean indicating whether to print status to terminal.

- **suppressWarnings**
  - A boolean indicating whether to suppress warnings.

- **unsafe**
  - A boolean indicating whether to ignore errors.

- **checkpoint**
  - A boolean indicating whether to periodically write parameter values to a file.

- **useSocket**
  - A boolean indicating whether to periodically write parameter values to a socket.

- **onlyFrontend**
  - A boolean indicating whether to run only front-end model transformations.

- **useOptimizer**
  - A boolean indicating whether to run only the log-likelihood of the current free parameter values but not move any of the free parameters.
Details

The `mxRun` function is used to optimize free parameters in `MxModel` objects based on an expectation function and fit function. `MxModel` objects included in the `mxRun` function must include an appropriate expectation and fit functions.

If the 'silent' flag is TRUE, then model execution will not print any status messages to the terminal.

If the 'suppressWarnings' flag is TRUE, then model execution will not issue a warning if NPSOL returns a non-zero status code.

If the 'unsafe' flag is TRUE, then any error conditions will throw a warning instead of an error. It is strongly recommended to use this feature only for debugging purposes.

Free parameters are estimated or updated based on the expectation and fit functions. These estimated values, along with estimation information and model fit, can be found in the 'output' slot of `MxModel` objects after `mxRun` has been used.

If a model is dependent on or shares parameters with another model, both models must be included as arguments in another `MxModel` object. This top-level `MxModel` object must include expectation and fit functions in both submodels, as well as an additional fit function describing how the results of the first two should be combined.

Value

Returns an `MxModel` object with free parameters updated to their final values. The return value contains an "output" slot with the results of optimization.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

```r
# Create and run the 1-factor CFA on the openmx.psyc.virginia.edu front page
library(OpenMx)

data(demoOneFactor) # load the demoOneFactor dataframe

manifests <- names(demoOneFactor) # set the manifest to the 5 demo variables

latents <- c("G") # define 1 latent variable

model <- mxModel(model="One Factor", type="RAM",
manifestVars = manifests,
latentVars = latents,
mxPath(from=latents, to=manifests, labels=paste("b", 1:5, sep="")),
mxPath(from=manifests, arrows=2, labels=paste("u", 1:5, sep="")),
mxPath(from=latents , arrows=2, free=FALSE, values=1.0),
mxData(cov(demoOneFactor), type="cov", numObs=500)
)

model <- mxRun(model) # Run the model, returning the result into model
summary(model) # Show summary of the fitted model
```
**Description**

Reset global options to the default

**Usage**

`mxSetDefaultOptions()`

---

**Description**

Like `simplify2array` but works with vectors of different lengths

**Usage**

`mxSimplify2Array(x, higher = FALSE)`

**Arguments**

- `x`: a list of vectors
- `higher`: whether to produce a higher rank array (defaults to FALSE)

**Examples**

```r
v1 <- 1:3
v2 <- 4:5
v3 <- 6:10
mxSimplify2Array(list(v1,v2,v3))

# [,1] [,2] [,3]
# [1,] 1  4  6
# [2,] 2  5  7
# [3,] 3  NA  8
# [4,] NA NA  9
# [5,] NA NA 10
```
**mxStandardizeRAMpaths**

**Standardize RAM models’ path coefficients**

**Description**

Provides a dataframe containing the standardized values of all nonzero path coefficients appearing in the A and S matrices of models that use RAM expectation (either of type="RAM" or containing an explicit mxExpectationRAM() statement). These standardized values are what the path coefficients would be if all variables in the analysis—both manifest and latent—were standardized to unit variance. Can optionally include asymptotic standard errors for those standardized coefficients, computed via the delta method.

**Usage**

mxStandardizeRAMpaths(model, SE=FALSE)

**Arguments**

- **model**: An **mxModel** object, that either uses RAM expectation or contains at least one submodel that does.
- **SE**: Logical. Should standard errors be included with the standardized point estimates? Defaults to FALSE. Certain conditions are required for use of SE=TRUE; see "Details" below.

**Details**

Matrix A contains the Asymmetric paths, i.e. the single-headed arrows. Matrix S contains the Symmetric paths, i.e. the double-headed arrows. The function will work even if **mxMatrix** objects named "A" and "S" are absent from the model, since it identifies which matrices in the model have been assigned the roles of A and S in the mxExpectationRAM statement. Note that, in models of type="RAM", the necessary matrices and expectation statement are automatically assembled from the mxPath objects.

If model contains any submodels with independent=TRUE that use RAM expectation, **mxStandardizeRAMpaths()** automatically applies itself recursively over those submodels.

Use of SE=TRUE requires that package numDeriv be installed. It also requires that model contain no **mxConstraint** statements, and have a nonempty hessian element in its output slot. There are three common reasons why the latter condition may not be met. First, the model may not have been run yet, i.e. it was not output by **mxRun()**. Second, **mxOption** "Hessian" might be set to "No". Third, computing the Hessian matrix might possibly have been skipped per a user-defined **mxCompute** statement (if any are present in the model). If model contains RAM-expectation submodels with independent=TRUE, these conditions are checked separately for each such submodel.

In any event, using these standard errors for hypothesis-testing or forming confidence intervals is not generally advised. Instead, it is considered best practice to conduct likelihood-ratio tests or compute likelihood-based confidence intervals (from **mxCI()**), as in examples below.

The user should note that **mxStandardizeRAMpaths()** only cares whether an element of A or S is nonzero, and not whether it is a fixed or free parameter. So, for instance, if the function is used on a
model not yet run, any free parameters in A or S initialized at zero will not appear in the function’s output.

The user is warned to interpret the output of `mxStandardizeRAMpaths()` cautiously if any elements of A or S depend upon definition variables.

**Value**

If argument `model` is a single-group model that uses RAM expextation, then `mxStandardizeRAMpaths()` returns a dataframe, with one row for each nonzero path coefficient in A and S, and with the following columns:

- **name** Character strings that uniquely identify each nonzero path coefficient in terms of the model name, the matrix ("A" or "S"), the row number, and the column number.
- **label** Character labels for those path coefficients that are labeled elements of an `mxMatrix` object, and NA for those that are not. Note that path coefficients having the same label (and therefore the same UNstandardized value) can have different standardized values, and therefore the same label may appear more than once in this dataframe.
- **matrix** Character strings of "A" or "S", depending on which matrix contains the given path coefficient.
- **row** Character. The rownames of the matrix containing each path coefficient; row numbers are used instead if the matrix has no rownames.
- **col** Character. The colnames of the matrix containing each path coefficient; column numbers are used instead if the matrix has no colnames.
- **rawNvalue** Numeric values of the raw (i.e., UNstandardized) path coefficients.
- **stdNvalue** Numeric values of the standardized path coefficients.
- **stdNse** Numeric values of the asymptotic standard errors of the standardized path coefficients if `se=TRUE`, or NA otherwise.

If `model` is a multi-group model containing at least one submodel with RAM expectation, then `mxStandardizeRAMpaths()` returns a list. The list has a number of elements equal to the number of submodels that either have RAM expectation or contain a submodel that does. List elements corresponding to RAM-expectation submodels contain a dataframe, as described above. List elements corresponding to "container" submodels are themselves lists, of the kind described here.

**Examples**

```r
library(OpenMx)
data(demoOneFactor)
manifests <- names(demoOneFactor)
lats <- c("G")
factorModel <- mxModel(model="One Factor", type="RAM",
  manifestVars = manifests,
  latentVars  = lats,
  mxPath(from=latentVars, to=manifests),
  mxPath(from=manifests, arrows=2, values=0.1),
  mxPath(from=latentVars, arrows=2,free=FALSE, values=1.0),
```

mxThreshold

Create List of Thresholds

Description

This function creates a list of thresholds.

Usage

mxThreshold(vars, nThresh=NA,
free=FALSE, values=NA, labels=NA,
lbound=NA, ubound=NA)

Arguments

vars character vector. These are the variables for which thresholds are to be specified.
nThresh numeric vector. These are the number of thresholds for each variables listed in 'vars'.
free boolean vector. Indicates whether threshold parameters are free or fixed.
values numeric vector. The starting values of the parameters.
labels character vector. The names of the parameters.
The mxPath function creates MxThreshold objects. These consist of a list of ordinal variables and the thresholds that define the relationship between the observed ordinal variable and the continuous latent variable assumed to underly it. This function directly mirrors the usage of mxPath, but is used to specify thresholds rather than means, variances and bivariate relationships.

The ‘vars’ argument specifies which variables you wish to specify thresholds for. Variables are referenced by name, and these names must appear in the ‘manifestVar’ argument of the mxModel function if thresholds are to be correctly processed. Additionally, variables for which thresholds are specified must be specified as ordinal factors in whatever data is included in the model.

The ‘nThresh’ argument specifies how many thresholds are to be specified for the variable or variables included in the ‘vars’ argument. The number of thresholds for a particular variable should be one fewer than the number of categories specified for that variable.

The ‘free’ argument specifies whether the thresholds created by the mxThreshold function are free or fixed parameters. This argument may take either TRUE for free parameters, FALSE for fixed parameters, or a vector of TRUEs and FALSEs to be applied in order to the created thresholds.

The ‘values’ is a numeric vectors containing the starting values of the created thresholds. ‘values’ gives a starting value for estimation. The ‘labels’ argument specifies the names of the parameters in the resulting MxThreshold object. The ‘lbound’ and ‘ubound’ arguments specify lower and upper bounds for the created threshold parameters.

Thresholds for multiple variables may be specified simultaneously by including a vector of variable names to the ‘vars’ argument. When multiple variables are included in the ‘vars’ argument, the length of the ‘vars’ argument must be evenly divisible by the length of the ‘nThresh’ argument. All subsequent arguments (‘free’, ‘values’, and ‘ubound’) should have their lengths be a factor of the total number of thresholds specified for all variables.

If four variables are included in the ‘vars’ argument, then the ‘nThresh’ argument should contain either one, two or four elements. If the ‘nThresh’ argument specifies two thresholds for each variable, then ‘free’, ‘values’, and all subsequent arguments should specify eight values by including one, two, four or eight elements. Whenever fewer values are specified than are required (e.g., specify two values for eight thresholds), then the entire vector of values is repeated until the required number of values is reached, and will return an error if the correct number of values cannot be achieved by repeating the entire vector.

Returns a list of thresholds.

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.
See Also

`mxPath` for comparable specification of paths. `mxMatrix` for a matrix-based approach to thresholds specification; `mxModel` for the container in which `mxThresholds` are embedded. More information about the OpenMx package may be found here.

Examples

```r
# a simple one factor ordinal model
require(OpenMx)

data(myFAdataRaw)

oneFactorOrd <- myFAdataRaw[,c("z1", "z2", "z3")]

oneFactorOrd$z1 <- mxFactor(oneFactorOrd$z1, levels=c(0, 1))
oneFactorOrd$z2 <- mxFactor(oneFactorOrd$z2, levels=c(0, 1))
oneFactorOrd$z3 <- mxFactor(oneFactorOrd$z3, levels=c(0, 1, 2))

oneFactorModel <- mxModel("Common Factor Model Path Specification",
type="RAM",
mxData(
  observed=oneFactorOrd,
type="raw"
),
manifestVars=c("z1","z2","z3"),
latentVars="F1",
# residual variances
mxPath(
  from=c("z1","z2","z3"),
arrows=2,
free=FALSE,
values=c(1,1,1),
labels=c("e1","e2","e3")
),
# latent variance
mxPath(
  from="F1",
arrows=2,
free=TRUE,
values=c(1),
labels="varF1"
),
# factor loadings
mxPath(
  from="F1",
to=c("z1","z2","z3"),
arrows=1,
free=c(FALSE,TRUE,TRUE),
values=c(1,1,1),
labels=c("l1","l2","l3")
),
# means
```
mxTypes

Description
This function returns a vector of the currently available type names.

Usage
mxTypes()

Value
Returns a character vector of type names.

Examples
mxTypes()

mxVersion

Returns Current Version String

Description
This function returns a string with the current version number of OpenMx. Optionally (with
verbose = TRUE (the default)), it prints a message containing the version of R, the platform, and the
optimiser.
Usage

mxVersion(model = NULL, verbose = TRUE)

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

```R
# Print useful version information.
mxVersion()
# If you just want the version, use this call.
x = mxVersion(verbos=F)

library(OpenMx)
data(demoOneFactor) # load the demoOneFactor dataframe
manifests <- names(demoOneFactor) # set the manifest to the 5 demo variables
latents <- c("G") # define 1 latent variable
model <- mxModel(model = "One Factor", type = "RAM",
manifestVars = manifests,
latentVars = latents,
mxPath(from = latents, to = manifests, labels = paste("b", 1:5, sep = ",")),
mxPath(from = manifests, arrows = 2, labels = paste("u", 1:5, sep = ",")),
mxPath(from = latents, arrows = 2, free = FALSE, values = 1.0),
mxData(cov(demoOneFactor), type = "cov", numObs = 500)
)
mxVersion(model, verbose = TRUE)
```

---

**myFADataRaw**

*Example 500-row dataset with 12 generated variables*

**Description**

12 columns of generated data: x1 x2 x3 x4 x5 x6 y1 y2 y3 z1 z2 z3 each with 500 rows.

**Usage**

data(myFADataRaw)

**Details**

The x variables intercorrelate around .6 with each other.
The y variables intercorrelate around .5 with each other, and correlate around .3 with the X vars.
There are three ordinal variables, z1, z2, and z3.
The data are used in some OpenMx examples, especially confirmatory factor analysis.
There are no missing data.
Examples

data(myFADataRaw)
str(myFADataRaw)

<table>
<thead>
<tr>
<th>Named-entity</th>
<th>Named Entities</th>
</tr>
</thead>
<tbody>
<tr>
<td>Description</td>
<td></td>
</tr>
<tr>
<td>A named entity is an S4 object that can be referenced by name.</td>
<td></td>
</tr>
<tr>
<td>Details</td>
<td></td>
</tr>
<tr>
<td>Every named entity is guaranteed to have a slot called &quot;name&quot;. Within a model, the named entities of that model can be accessed using the $ operator. Access is limited to one nesting depth, such that if 'B' is a submodel of 'A', and 'C' is a matrix of 'B', then 'C' must be accessed using ASBSC. The following S4 classes are named entities in the OpenMx library: MxAlgebra, MxConstraint, MxMatrix, MxModel, MxData, and MxObjective.</td>
<td></td>
</tr>
<tr>
<td>Examples</td>
<td></td>
</tr>
<tr>
<td>library(OpenMx)</td>
<td></td>
</tr>
</tbody>
</table>
  # Create a model, add a matrix to it, and then access the matrix by name. |
  testModel <- mxModel(model="anEmptyModel")
  testMatrix <- mxMatrix(type="Full", nrow=2, ncol=2, values=c(1,2,3,4), name="yourMatrix")
  yourModel <- mxModel(testModel, testMatrix, name="noLongerEmpty")
  yourModel$yourMatrix |

omxAllInt | All Interval Multivariate Normal Integration |
| Description | |
| omxAllInt computes the probabilities of a large number of cells of a multivariate normal distribution that has been sliced by a varying number of thresholds in each dimension. While the same functionality can be achieved by repeated calls to omxMnor, omxAllInt is more efficient for repeated operations on a single covariance matrix. omxAllInt returns an nx1 matrix of probabilities cycling from lowest to highest thresholds in each column with the rightmost variable in covariance changing most rapidly. |
Usage

omxAllInt(covariance, means, ...)

Arguments

covariance  the covariance matrix describing the multivariate normal distribution.
means      a row vector containing means of the variables of the underlying distribution.
...         a matrix or set of matrices containing one column of thresholds for each column of covariance. Each column must contain a strictly increasing set of thresholds for the corresponding variable of the underlying distribution. NA values in these thresholds indicate that the list of thresholds in that column has ended.

Details

covariance and means contain the covariances and means of the multivariate distribution from which probabilities are to be calculated.

covariance must be a square covariance or correlation matrix with one row and column for each variable.

means must be a vector of length nrow(covariance) that contains the mean for each corresponding variable.

All further arguments are considered threshold matrices.

Threshold matrices contain locations of the hyperplanes delineating the intervals to be calculated. The first column of the first matrix corresponds to the thresholds for the first variable represented by the covariance matrix. Subsequent columns of the same matrix correspond to thresholds for subsequent variables in the covariance matrix. If more variables exist in the covariance matrix than in the first threshold matrix, the first column of the second threshold matrix will be used, and so on. That is, if covariance is a 4x4 matrix, and the three threshold matrices are specified, one with a single column and the others with two columns each, the first column of the first matrix will contain thresholds for the first variable in covariance, the two columns of the second matrix will correspond to the second and third variables of covariance, respectively, and the first column of the third threshold matrix will correspond to the fourth variable. Any extra columns will be ignored.

Each column in the threshold matrices must contain some number of strictly increasing thresholds, delineating the boundaries of a cell of integration. That is, if the integral from -1 to 0 and 0 to 1 are required for a given variable, the corresponding threshold column should contain the values -1, 0, and 1, in that order. Thresholds may be set to Inf or -Inf if a boundary at positive or negative infinity is desired.

Within a threshold column, a value of +Inf, if it exists, is assumed to be the largest threshold, and any rows after it are ignored in that column. A value of NA, if it exists, indicates that there are no further thresholds in that column, and is otherwise ignored. A threshold column consisting of only +Inf or NA values will cause an error.

For all i>1, the value in row i must be strictly larger than the value in row i-1 in the same column.

The return value of omxAllInt is a matrix consisting of a single column with one row for each combination of threshold levels.
omxApply

See Also

omxMnor

Examples

data(myFADataRaw)
covariance <- cov(myFADataRaw[,1:5])
means <- colMeans(myFADataRaw[,1:5])
thresholdForColumn1 <- cbind(c(-Inf, 0, 1))  # Integrate from -Infinity to 0 and 0 to 1 on first variable
  # Note: The first variable will never be calculated from 1 to +Infinity
thresholdsForColumn2 <- cbind(c(-Inf, -1, 0, 1, Inf))  # These columns will be integrated from -Inf to -1, -1 to 0, 0 to 1, 1 to +Inf
thresholdsForColumns3and4 <- cbind(c(-Inf, 1.96, 2.32, Inf), c(-Inf, -1.96, 2.32, Inf))
omxAllInt(covariance, means, thresholdForColumn1, thresholdsForColumn2, thresholdsForColumns3and4, thresholdsForColumns3and4)
  # Notice that columns 2 and 5 are assigned identical thresholds.

# An alternative specification of the same calculation follows
covariance <- cov(myFADataRaw[,1:5])
means <- colMeans(myFADataRaw[,1:5])
thresholds <- cbind(c(-Inf, 0, 1, NA, NA),  # Note NAs to indicate the end of the sequence of thresholds
                    c(-Inf, -1, 0, 1, Inf),
                    c(-Inf, 1.96, 2.32, Inf, NA),
                    c(-Inf, -1.96, 2.32, Inf, NA),
                    c(-Inf, -1, 0, 1, Inf))
omxAllInt(covariance, means, thresholds)

omxApply

On-Demand Parallel Apply

Description

If the snowfall library is loaded, then this function calls sfApply. Otherwise it invokes apply.

Usage

omxApply(x, margin, fun, ...)

Arguments

x a vector (atomic or list) or an expressions vector. Other objects (including
classed objects) will be coerced by as.list.
margin a vector giving the subscripts which the function will be applied over.
fun the function to be applied to each element of x.
... optional arguments to fun.
See Also

omxLapply, omxSapply

Examples

x <- cbind(x1 = 3, x2 = c(4:1, 2:5))
dimnames(x)[[1]] <- letters[1:8]
omxApply(x, 2, mean, trim = .2)

omxAssignFirstParameters

Assign First Available Values to Model Parameters

Description

Sometimes you may have a free parameter with two different starting values in your model. OpenMx
will not run a model until all instances of a free parameter have the same starting value. It is often
sufficient to arbitrarily select one of those starting values for optimization.

This function accomplishes that task of assigning valid starting values to the free parameters of a
model. It selects an arbitrary current value (the "first" value it finds, where "first" is not defined) for
each free parameter and uses that value for all instances of that parameter in the model.

Usage

omxAssignFirstParameters(model, indep = FALSE)

Arguments

model a MxModel object.
indep assign parameters to independent submodels.

See Also

omxGetParameters, omxSetParameters

Examples

A <- mxMatrix('Full', 3, 3, values = c(1:9), labels = c('a','b', NA), free = TRUE, name = 'A')
model <- mxModel(model=A, name = 'model')
model <- omxAssignFirstParameters(model)

# Note: All cells with the same label now have the same start value. Note also that NAs are untouched.
model$matrices$A
omxBrownie

# $labels
# [,1] [,2] [,3]
# [1,] "a" "a" "a"
# [2,] "b" "b" "b"
# [3,] NA NA NA
#
# $values
# [,1] [,2] [,3]
# [1,] 1 1 1
# [2,] 2 2 2
# [3,] 3 6 9

omxBrownie  

Make Brownies in OpenMx

Description

This function returns a brownie recipe.

Usage

omxBrownie(quantity=1, walnuts=TRUE)

Arguments

<table>
<thead>
<tr>
<th>quantity</th>
<th>Number of batches of brownies desired. Defaults to one.</th>
</tr>
</thead>
<tbody>
<tr>
<td>walnuts</td>
<td>Logical. Indicates whether walnuts are to be included in the brownies. Defaults to TRUE.</td>
</tr>
</tbody>
</table>

Details

Returns a brownie recipe. Alter the 'quantity' variable to make more pans of brownies. Ingredients, equipment and procedure are listed, but neither ingredients nor equipment are provided.

Value

Returns a brownie recipe.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

More information about the OpenMx package may be found here.
omxCheckCloseEnough

Approximate Equality Testing Function

Description

This function tests whether two numeric vectors or matrixes are approximately equal to one another, within a specified threshold.

Usage

omxCheckCloseEnough(a, b, epsilon = 10^(-15), na.action = na.fail)

Arguments

- a: a numeric vector or matrix
- b: a numeric vector or matrix
- epsilon: a non-negative tolerance threshold
- na.action: either na.fail (default) or na.pass. Use of na.omit or na.exclude is not recommended.

Details

Arguments ‘a’ and ‘b’ must be of the same type, i.e. they must be either vectors of equal dimension or matrices of equal dimension. The two arguments are compared element-wise for approximate equality. If the absolute value of the difference of any two values is greater than the threshold, then an error will be thrown. If ‘a’ and ‘b’ are approximately equal to each other, by default the function will print a statement informing the user the test has passed. To turn off these print statements use options("mxPrintUnitTests" = FALSE).

When na.action is set to na.pass, a and b are expected to have identical missingness patterns.

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

omxCheckWithinPercentError, omxCheckIdentical, omxCheckSetEquals, omxCheckTrue, omxCheckEquals

Examples

omxCheckCloseEnough(c(1, 2, 3), c(1.1, 1.9, 3.0), epsilon = 0.5)
omxCheckCloseEnough(matrix(3, 3), matrix(4, 3), epsilon = 2)
# Throws an error
try(omxCheckCloseEnough(c(1, 2, 3), c(1.1, 1.9, 3.0), epsilon = 0.01))
omxCheckEquals  

Equality Testing Function

Description
This function tests whether two objects are equal using the ‘==’ operator.

Usage
omxCheckEquals(a, b)

Arguments
a  the first value to compare.
b  the second value to compare.

Details
Performs the ‘==’ comparison on the two arguments. If the two arguments are not equal, then an error will be thrown. If ‘a’ and ‘b’ are equal to each other, by default the function will print a statement informing the user the test has passed. To turn off these print statements use options("mxPrintUnitTests" = FALSE).

References
The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also
omxCheckCloseEnough, omxCheckWithinPercentError, omxCheckSetEquals, omxCheckTrue, omxCheckIdentical

Examples
omxCheckEquals(c(1, 2, 3), c(1, 2, 3))

omxCheckEquals(FALSE, FALSE)

# Throws an error
try(omxCheckEquals(c(1, 2, 3), c(2, 1, 3)))
omxCheckIdentical  

*Exact Equality Testing Function*

**Description**

This function tests whether two objects are equal.

**Usage**

```
omxCheckIdentical(a, b)
```

**Arguments**

- `a`  
  the first value to compare.

- `b`  
  the second value to compare.

**Details**

Performs the ‘identical’ comparison on the two arguments. If the two arguments are not equal, then an error will be thrown. If ‘a’ and ‘b’ are equal to each other, by default the function will print a statement informing the user the test has passed. To turn off these print statements use `options("mxPrintUnitTests" = FALSE)`.

**References**

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

**See Also**

- `omxCheckCloseEnough`, `omxCheckWithinPercentError`, `omxCheckSetEquals`, `omxCheckTrue`, `omxCheckEquals`

**Examples**

```
omxCheckIdentical(c(1, 2, 3), c(1, 2, 3))
omxCheckIdentical(FALSE, FALSE)
```

# Throws an error 
```
try(omxCheckIdentical(c(1, 2, 3), c(2, 1, 3)))
```
omxCheckSetEquals  

Set Equality Testing Function

Description

This function tests whether two vectors contain the same elements.

Usage

omxCheckSetEquals(a, b)

Arguments

a  
the first vector to compare.

b  
the second vector to compare.

Details

Performs the 'setequal' function on the two arguments. If the two arguments do not contain the same elements, then an error will be thrown. If ‘a’ and ‘b’ contain the same elements, by default the function will print a statement informing the user the test has passed. To turn off these print statements use options("mxPrintUnitTests" = FALSE).

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

omxCheckCloseEnough, omxCheckWithinPercentError, omxCheckIdentical, omxCheckTrue, omxCheckEquals

Examples

omxCheckSetEquals(c(1, 1, 2, 2, 3), c(3, 2, 1))

omxCheckSetEquals(matrix(1, 1, 1), matrix(1, 3, 3))

# Throws an error
try(omxCheckSetEquals(c(1, 2, 3, 4), c(2, 1, 3)))
omxCheckTrue

Boolean Equality Testing Function

Description

This function tests whether an object is equal to TRUE.

Usage

omxCheckTrue(a)

Arguments

a the value to test.

Details

Checks element-wise whether an object is equal to TRUE. If any of the elements are false, then an error will be thrown. If ‘a’ is TRUE, by default the function will print a statement informing the user the test has passed. To turn off these print statements use options("mxPrintUnitTests" = FALSE).

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

omxCheckCloseEnough, omxCheckWithinPercentError, omxCheckIdentical, omxCheckSetEquals, omxCheckEquals

Examples

omxCheckTrue(1 + 1 == 2)

omxCheckTrue(matrix(TRUE, 3, 3))

# Throws an error
try(omxCheckTrue(FALSE))
omxCheckWithinPercentError

Approximate Percent Equality Testing Function

Description

This function tests whether two numeric vectors or matrixes are approximately equal to one another, within a specified percentage.

Usage

omxCheckWithinPercentError(a, b, percent = 0.1)

Arguments

- `a`: a numeric vector or matrix.
- `b`: a numeric vector or matrix.
- `percent`: a non-negative percentage.

Details

Arguments ‘a’ and ‘b’ must be of the same type, ie. they must be either vectors of equal dimension or matrices of equal dimension. The two arguments are compared element-wise for approximate equality. If the absolute value of the difference of any two values is greater than the percentage difference of ‘a’, then an error will be thrown. If ‘a’ and ‘b’ are approximately equal to each other, by default the function will print a statement informing the user the test has passed. To turn off these print statements use options("mxPrintUnitTests" = FALSE).

References

The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

See Also

omxCheckCloseEnough, omxCheckIdentical, omxCheckSetEquals, omxCheckTrue, omxCheckEquals

Examples

omxCheckWithinPercentError(c(1, 2, 3), c(1.1, 1.9, 3.0), percent = 50)

omxCheckWithinPercentError(matrix(3, 3, 3), matrix(4, 3, 3), percent = 150)

# Throws an error
try(omxCheckWithinPercentError(c(1, 2, 3), c(1.1, 1.9, 3.0), percent = 0.01))
omxGetParameters  Fetch Model Parameters

Description

Return a vector of the chosen parameters from the model.

Usage

omxGetParameters(model, indep = FALSE, free = c(TRUE, FALSE, NA),
                   fetch = c('values', 'free', 'lbound', 'ubound', 'all'))

Arguments

model a MxModel object
indep fetch parameters from independent submodels.
free fetch either free parameters (TRUE), or fixed parameters or both types. Default
       value is TRUE.
fetch which attribute of the parameters to fetch. Default choice is ‘values’.

Details

The argument ‘free’ dictates whether to return only free parameters or only fixed parameters or both
free and fixed parameters. The function can return unlabelled free parameters (parameters with a la-
bel of NA). These anonymous free parameters will be identified as ‘modelname.matrixname[row,col]’.
It will not return fixed parameters that have a label of NA. No distinction is made between ordinary
labels, definition variables, and square bracket constraints. The function will return either a vector
of parameter values, or free/fixed designations, or lower bounds, or upper bounds, depending on
the ‘fetch’ argument. Using fetch with ‘all’ returns a data frame that is populated with all of the
attributes.

See Also

omxSetParameters, omxLocateParameters, omxAssignFirstParameters

Examples

library(OpenMx)
A <- mxMatrix('Full', 2, 2, labels = c("A11", "A12", "A21", NA), values=1:4,
         free = c(TRUE,TRUE,FALSE,TRUE), byrow=TRUE, name = 'A')
model <- mxModel(A, name = 'model')

# Request all free parameters in model
omxGetParameters(model)

# A11  A12 model.A[2,2]
omxGraphviz

# Request fixed parameters from model
omxGetParameters(model, free = FALSE)

# labels

# free

# Example using un-labelled parameters

# Read in some demo data
data(demoOneFactor)

# Grab the names for manifestVars
manifestVars <- names(demoOneFactor)
nVar = length(manifestVars) # 5 variables
factorModel <- mxModel("One Factor",
   mxMatrix(name="A", type="Full", nrow=nVar, ncol=1, values=0.2, free=TRUE,
      lbound = 0.0, labels=letters[1:nVar]),
   mxMatrix(name="L", type="Symm", nrow=1, ncol=1, values=1, free=FALSE),
   mxMatrix(name="U", type="Diag", nrow=nVar, ncol=nVar, values=1, free=TRUE),
   mxAlgebra(expression=A %&% L + U, name="R"),
   mxExpectationNormal(covariance="R", dimnames=manifestVars),
   mxData(observed= cov(demoOneFactor), type="cov", numObs=500))

# Get all free parameters
params <- omxGetParameters(factorModel)
lbound <- omxGetParameters(factorModel, fetch="lbound")

# Set new values for these params, saving them in a new model
newFactorModel <- mxSetParameters(factorModel, names(params), values = 1:10)

# Read out the values from the new model
newParams <- omxGetParameters(newFactorModel)
omxLapply

Description
The function accepts a RAM style model and outputs a visual representation of the model in Graphviz format. The function will output either to a file or to the console. The recommended file extension for an output file is ".dot".

Usage
omxGraphviz(model, dotFilename = "")

Arguments
model An RAM-type model.
dotFilename The name of the output file. Use "" to write to console.

Value
Invisibly returns a string containing the model description in graphviz format.

References
The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

omxLapply
On-Demand Parallel Lapply

Description
If the snowfall library is loaded, then this function calls sfLapply. Otherwise it invokes lapply.

Usage
omxLapply(x, fun, ...)

Arguments
x a vector (atomic or list) or an expressions vector. Other objects (including classed objects) will be coerced by as.list.
fun the function to be applied to each element of x.
... optional arguments to fun.

See Also
omxApply, omxSapply
omxLocateParameters

Summarize Model Parameters

Description

Return a data.frame object summarizing the free parameters in the model.

Usage

omxLocateParameters(model, labels = NULL, indep = FALSE)

Arguments

- **model**: a MxModel object
- **labels**: optionally specify which free parameters to retrieve.
- **indep**: fetch parameters from independent submodels.

Details

Invoking the function with the default value for the ‘labels’ argument retrieves all the free parameters. The ‘labels’ argument can be used to select a subset of the free parameters. Note that ‘NA’ is a valid possible input to the ‘labels’ argument.

See Also

omxGetParameters, omxSetParameters, omxAssignFirstParameters

Examples

```r
A <- mxMatrix('Full', 2, 2, labels = c("A11", "A12", NA, NA), values= 1:4,
  free = TRUE, byrow = TRUE, name = 'A')

copy <- mxModel(A, name = 'model')

# Request all free parameters in model
omxLocateParameters(model)

# Request free parameters "A11" and all NAs
omxLocateParameters(model, c("A11", NA))
```
Logical \texttt{mxAlgebra()} operators

**Description**

\texttt{omxNot} computes the unary negation of the values of a matrix. \texttt{omxAnd} computes the binary and of two matrices. \texttt{omxOr} computes the binary or of two matrices. \texttt{omxGreaterThan} computes a binary greater than of two matrices. \texttt{omxLessThan} computes the binary less than of two matrices. \texttt{omxApproxEquals} computes a binary equals within a specified epsilon of two matrices.

**Usage**

\begin{verbatim}
omxNot(x)
omxAnd(x, y)
omxOr(x, y)
omxGreaterThan(x, y)
omxLessThan(x, y)
omxApproxEquals(x, y, epsilon)
\end{verbatim}

**Arguments**

- **x** the first argument, the matrix which the logical operation will be applied to.
- **y** the second argument, applicable to binary functions.
- **epsilon** the third argument, specifies the error threshold for \texttt{omxApproxEquals}. $\text{Abs}(x[i][j] - y[i][j])$ must be less than $\text{epsilon}[i][j]$.

**Examples**

\begin{verbatim}
A <- mxMatrix(values = runif(25), nrow = 5, ncol = 5, name = 'A')
B <- mxMatrix(values = runif(25), nrow = 5, ncol = 5, name = 'B')
EPSILON <- mxMatrix(values = 0.04*1:25, nrow = 5, ncol = 5, name = "EPSILON")

model <- mxModel(A, B, EPSILON, name = 'model')
mxEval(omxNot(A), model)
mxEval(omxGreaterThan(A, B), model)
mxEval(omxLessThan(B, A), model)
mxEval(omxOr(omxNot(A), B), model)
mxEval(omxAnd(omxNot(A), B), model)
mxEval(omxApproxEquals(A, B, EPSILON), model)
\end{verbatim}
**omxMatrixOperations**   
*MxMatrix operations*

- **Description**
  - `omxCbind` columnwise binding of two or more MxMatrices.  
  - `omxRbind` rowwise binding of two or more MxMatrices.  
  - `omxTranspose` transpose of MxMatrix.

- **Usage**

  ```r
  omxCbind(..., allowUnlabeled =
    getOption("mxOptions")[["Allow Unlabeled"]],
    dimnames = NA, name = NA)
  omxRbind(..., allowUnlabeled =
    getOption("mxOptions")[["Allow Unlabeled"]],
    dimnames = NA, name = NA)
  omxTranspose(matrix, allowUnlabeled =
    getOption("mxOptions")[["Allow Unlabeled"]],
    dimnames = NA, name = NA)
  ```

- **Arguments**
  - `...` two or more MxMatrix objects
  - `matrix` MxMatrix input
  - `allowUnlabeled` whether or not to accept free parameters with NA labels
  - `dimnames` list. The dimnames attribute for the matrix: a list of length 2 giving the row and column names respectively. An empty list is treated as NULL, and a list of length one as row names. The list can be named, and the list names will be used as names for the dimensions.
  - `name` an optional character string indicating the name of the MxMatrix object

---

**omxMnor**   
*Multivariate Normal Integration*

- **Description**
  - Given a covariance matrix, a means vector, and vectors of lower and upper bounds, returns the multivariate normal integral across the space between bounds.

- **Usage**

  ```r
  omxMnor(covariance, means, lbound, ubound)
  ```
omxSapply

Arguments

- **covariance**: the covariance matrix describing the multivariate normal distribution.
- **means**: a row vector containing means of the variables of the underlying distribution.
- **lbounds**: a row vector containing the lower bounds of the integration in each variable.
- **ubounds**: a row vector containing the upper bounds of the integration in each variable.

Details

The order of columns in the ‘means’, ‘lbounds’, and ‘ubounds’ vectors are assumed to be the same as that of the covariance matrix. That is, means[i] is considered to be the mean of the variable whose variance is in covariance[i,i]. That variable will be integrated from lbounds[i] to ubounds[i] as part of the integration.

The value of ubounds[i] or lbounds[i] may be set to Inf or -Inf if a boundary at positive or negative infinity is desired.

For all i, ubounds[i] must be strictly greater than lbounds[i].

Examples

data(myFADataRaw)

covariance <- cov(myFADataRaw[,1:3])
means <- colMeans(myFADataRaw[,1:3])
lbound <- c(-Inf, 0, 1)  # Integrate from -Infinity to 0 on first variable
ubound <- c(0, Inf, 2.5)  # From 0 to +Infinity on second, and from 1 to 2.5 on third
omxMnor(covariance, means, lbound, ubound)  # 0.0005995

# An alternative specification of the bounds follows
# Integrate from -Infinity to 0 on first variable
v1bound <- c(-Inf, 0)
# From 0 to +Infinity on second
v2bound <- c(0, Inf)
# and from 1 to 2.5 on third
v3bound <- c(1, 2.5)
bounds <- cbind(v1bound, v2bound, v3bound)
lbound <- bounds[1,]
ubound <- bounds[2,]
omxMnor(covariance, means, lbound, ubound)

omxSapply

On-Demand Parallel Sapply

Description

If the snowfall library is loaded, then this function calls sfSapply. Otherwise it invokes sapply.
Usage

```r
omxSapply(x, fun, ..., simplify = TRUE, USE.NAMES = TRUE)
```

Arguments

- **x**: a vector (atomic or list) or an expressions vector. Other objects (including classed objects) will be coerced by `as.list`.
- **fun**: the function to be applied to each element of `x`.
- **...**: optional arguments to `fun`.
- **simplify**: logical; should the result be simplified to a vector or matrix if possible?
- **USE.NAMES**: logical; if `TRUE` and if `x` is a character, use `x` as names for the result unless it had names already.

See Also

- `omxApply`, `omxLapply`

Examples

```r
x <- list(a = 1:10, beta = exp(-3:3), logic = c(TRUE,FALSE,FALSE,TRUE))
# compute the list mean for each list element
omxSapply(x, quantile)
```

---

**omxSelectRowsAndCols**  
*Filter rows and columns from an mxMatrix*

Description

This function filters rows and columns from a matrix using a single row or column R matrix as a selector.

Usage

```r
omxSelectRowsAndCols(x, selector)
omxSelectRows(x, selector)
omxSelectCols(x, selector)
```

Arguments

- **x**: the matrix to be filtered
- **selector**: A single row or single column R matrix indicating which values should be filtered from the mxMatrix.
omxSetParameters

Assign Model Parameters

Description

Modify the attributes of parameters in a model. This function cannot modify parameters that have NA labels. Often you will want to call omxAssignFirstParameters after using this, to force the starting values of equated parameters to the same value (otherwise the model cannot begin to be evaluated)

Usage

omxSetParameters(model, labels, free = NULL, values = NULL, newlabels = NULL, lbound = NULL, ubound = NULL, indep = FALSE, strict = TRUE, name = NULL)
Arguments

- **model**: an MxModel object.
- **labels**: a character vector of target parameter names.
- **free**: a boolean vector of parameter free/fixed designations.
- **values**: a numeric vector of parameter values.
- **newlabels**: a character vector of new parameter names.
- **lbound**: a numeric vector of lower bound values.
- **ubound**: a numeric vector of upper bound values.
- **indep**: boolean. set parameters in independent submodels.
- **strict**: boolean. If TRUE then throw an error when a label does not appear in the model.
- **name**: character string. (optional) a new name for the model.

See Also

- `omxGetParameters`, `omxAssignFirstParameters`

Examples

```r
A <- mxMatrix('Full', 3, 3, labels = c('a', 'b', NA), free = TRUE, name = 'A')
model <- mxModel(model="testModel", A, name = 'model')
model <- omxSetParameters(model, c('a', 'b'), values = c(1, 2)) # set value of cells labelled "a" and "b" to 1 and
model <- omxSetParameters(model, c('a', 'b'), newlabels = c('b', 'a')) # set label of cell labelled "a" to "b" and
model <- omxSetParameters(model, c('a'), newlabels = 'b') # set label of cells labelled "a" to "b"
model <- omxAssignFirstParameters(model) # ensure initial values are the same for each instance of a labeled param
```

OpenMx: An package for Structural Equation Modeling and Matrix Algebra Optimization

Description

OpenMx is a package for structural equation modeling, matrix algebra optimization and other statistical estimation problems. Try the example below. Have a look at the references and at functions like `umxRun` to learn more.

Details

OpenMx solves algebra optimization and statistical estimation problems using matrix algebra. Most users use it for Structural equation modeling.

The core function is `mxModel`, which makes a model. Models are containers for data, matrices, `mxPaths` algebras, bounds and constraints. Models most often have an expectation function (e.g., `mxExpectationNormal`) to calculate the expectations for the model. Models need a fit function.
Several of these are built-in (e.g., `mxFitFunctionML`) OpenMx also allows user-defined fit functions for purposes not covered by the built-in functions. (e.g., `mxFitFunctionR` or `mxFitFunctionAlgebra`).

Once built, the resulting `mxModel` can be run (i.e., optimized) using `mxRun`. This returns the fitted model.

You can see the resulting parameter estimates, algebra evaluation etc using `summary(yourModel)`.

The user's manual is online (see reference below), but functions `mxRun, mxModel, mxMatrix` all have working examples to get you started as well.

The main OpenMx functions are: `mxAlgebra, mxBounds, mxCI, mxConstraint, mxData, mxMatrix, mxModel, and mxPath`.

Expectation functions include `mxExpectationNormal, mxExpectationRAM, mxExpectationLISREL, and mxExpectationStateSpace`;

Fit functions include `mxFitFunctionML, mxFitFunctionAlgebra, mxFitFunctionRow and mxFitFunctionR`.

OpenMx comes with several useful datasets built-in. Access them using `data(package="OpenMx")`

To cite package 'OpenMx' in publications use:


References

The OpenMx User’s guide can be found at [http://openmx.psyc.virginia.edu/documentation](http://openmx.psyc.virginia.edu/documentation)

Examples

```r
library(OpenMx)
data(demoOneFactor)
# --------------------------------------------
# = Make and run a 1-factor CFA =
# --------------------------------------------

latents = c("G")  # the latent factor
manifests = names(demoOneFactor)  # manifest variables to be modeled
# -----------------------------
# = Make the MxModel =
# -----------------------------
ml <- mxModel("One Factor", type = "RAM",
manifestVars = manifests, latentVars = latents,
mxPath(from = latents, to = manifests),
mxPath(from = manifests, arrows = 2),
mxPath(from = latents, arrows = 2, free = FALSE, values = 1.0),
```

rvectorize

Vectorize By Row

Description

This function returns the vectorization of an input matrix in a row by row traversal of the matrix. The output is returned as a column vector.

Usage

rvectorize(x)

Arguments

x an input matrix.

See Also

cvectorize, vech, vechs

Examples

rvectorize(matrix(1:9, 3, 3))
rvectorize(matrix(1:12, 3, 4))
Description

This function returns summary statistics of a model after it has been run.

Usage

summary(object, ..., verbose=FALSE)

Arguments

object A MxModel object.
... Any number of named arguments (see below).
verbose logical. Changes the printing style for summary (see Details)

Details

mxSummary allows the user to set or override the following parameters of the model:

numObs Numeric. Specify the total number of observations for the model.
numStats Numeric. Specify the total number of observed statistics for the model.
SaturatedLikelihood Numeric or MxModel object. Specify a saturated likelihood for testing.
SaturatedDoF Numeric. When SaturatedLikelihood is numeric, specify the degrees of freedom of
the saturated likelihood for testing.

indep Logical. Set to FALSE to ignore independent submodels in summary.

The verbose argument changes the printing style for the summary of a model. When verbose=FALSE,
a relatively minimal amount of information is printed: the free parameters, the likelihood, and
a few fit indices. When more information is available, more is printed. For example, when the
model has a saturated likelihood, several additional fit indices are printed. On the other hand, when
verbose=TRUE, the compute plan, the data summary, and additional timing information are always
printed. Moreover, available fit indices are printed regardless of whether or not they are defined. The
undefined fit indices are printed as NA. Running a saturated model and including it with the call to
summary will define these fit indices and they will display meaningful values. It should be noted that
the verbose argument only changes the printing style, all of the same information is calculated and
exists in the output of summary. More information is displayed when verbose=TRUE, and less when
verbose=FALSE.

This function can report Error codes as follows:

- 1: The final iterate satisfies the optimality conditions to the accuracy requested, but the se-
  quence of iterates has not yet converged. NPSOL was terminated because no further improve-
  ment could be made in the merit function (Mx status GREEN)
- 2: The linear constraints and bounds could not be satisfied. The problem has no feasible
  solution.
• 3: The nonlinear constraints and bounds could not be satisfied. The problem may have no feasible solution.
• 4: The major iteration limit was reached (Mx status BLUE).
• 6: The model does not satisfy the first-order optimality conditions to the required accuracy, and no improved point for the merit function could be found during the final linesearch (Mx status RED)
• 7: The function derivates returned by funcon or funobj appear to be incorrect.
• 9: An input parameter was invalid

References
The OpenMx User’s guide can be found at http://openmx.psyc.virginia.edu/documentation.

Examples

library(OpenMx)
data(demoOneFactor) # load the demoOneFactor dataframe
manifests <- names(demoOneFactor) # set the manifest to the 5 demo variables
latents <- c("G") # define 1 latent variable
model <- mxModel(model="One Factor", type="RAM",
    manifestVars = manifests,
    latentVars = latents,
    mxPath(from = latents, to=manifests, labels = paste("b", 1:5, sep = "")),
    mxPath(from = manifests, arrows = 2, labels = paste("u", 1:5, sep = "")),
    mxPath(from = latents, arrows = 2, free = FALSE, values = 1.0),
    mxData(cov(demoOneFactor), type = "cov", numObs = 500)
)
model <- mxRun(model) # Run the model, returning the result into model

# Show summary of the fitted model
summary(model)

# Compute the summary and store in the variable ”statistics”
statistics <- summary(model)

# Access components of the summary
statistics$parameters
statistics$SaturatedLikelihood

# Specify a saturated likelihood for testing
summary(model, SaturatedLikelihood = -3000)

# Add a CI and view it in the summary
model = mxRun(mxModel(model=model, mxCI("b5")), intervals = TRUE)
summary(model)
Description

Australian data on body mass index (BMI) assessed in both MZ and DZ twins, and saved in the text file twinData.txt.

Questionnaires were mailed to 5967 pairs age 18 years and over. These data consist of completed questionnaires returned by both members of 3808 (64 percent) pairs. There are two cohort blocks in the data: a younger group (zyg 1:5), and an older group (zyg 6:10)

It is a wide dataset, with two individuals per line. Data include zygosity (zyg), along with heights in metres, weights in kg, and the derived variables BMI in kg/m^2 (stored as "htwt1" and "htwt2"), as well as the log of this variable, stored here as bm1 and bm2. The logged values are more closely normally distributed.

fam is a family identifier. Age is entered only once, as the both twins in each pair share a common age.

Usage

data(twinData)

Format

A data frame with 3808 observations on the following 12 variables.

- **fam** a numeric vector of family IDs
- **age** a numeric vector of ages (years)
- **zyg** a numeric vector of zygosity (see below for important details)
- **part** a numeric vector
- **wt1** a numeric vector of weights in kg (twin 1)
- **wt2** a numeric vector of weights in kg (twin 2)
- **ht1** a numeric vector of heights in kg (twin 1)
- **ht2** a numeric vector of heights in kg (twin 2)
- **htwt1** a numeric vector of kg/m^2 twin 1
- **htwt2** a numeric vector of kg/m^2 twin 2
- **bmi1** a numeric vector of log BMI for twin 1
- **bmi2** a numeric vector of log BMI for twin 2

Details

Zygosity is coded as follows 1 == MZFF (i.e MZ females) 2 == MZMM (i.e MZ males) 3 == DZFF 4 == DZMM 5 == DZOS opposite sex pairs

Note: Zygosity 6:10 is the same, for an older cohort in the sample. So: 6 == MZFF (i.e MZ females) 7 == MZMM (i.e MZ males) 8 == DZFF 9 == DZMM 10 == DZOS opposite sex pairs
References


Examples

data(twinData)
str(twinData)
plot(wt1 ~ wt2, data = twinData)

mzData <- as.matrix(subset(myTwinData, zyg == 1, c(bmi1, bmi2)))
dzData <- as.matrix(subset(myTwinData, zyg == 3, c(bmi1, bmi2)))

vec2diag

Create Diagonal Matrix From Vector

Description

Given an input row or column vector, vec2diag returns a diagonal matrix with the input argument along the diagonal.

Usage

vec2diag(x)

Arguments

x a row or column vector.

Details

Similar to the function diag, except that the input argument is always treated as a vector of elements to place along the diagonal.

See Also

diag2vec

Examples

vec2diag(matrix(1:4, 1, 4))
vec2diag(matrix(1:4, 4, 1))
vech  \hspace{1cm} \textit{Half-vectorization}

\begin{itemize}
\item \textbf{Description}
\hspace{0.5cm} This function returns the half-vectorization of an input matrix as a column vector.
\item \textbf{Usage}
\hspace{0.5cm} vech(x)
\item \textbf{Arguments}
\hspace{0.5cm} x \hspace{0.5cm} an input matrix.
\item \textbf{Details}
\hspace{0.5cm} The half-vectorization of an input matrix consists of the elements in the lower triangle of the matrix, including the elements along the diagonal of the matrix, as a column vector. The column vector is created by traversing the matrix in column-major order.
\item \textbf{See Also}
\hspace{0.5cm} vech2full, vechs, rvectorize, cvectorize
\item \textbf{Examples}
\hspace{0.5cm} vech(matrix(1:9, 3, 3))
\hspace{0.5cm} vech(matrix(1:12, 3, 4))
\end{itemize}

vech2full \hspace{1cm} \textit{Inverse Half-vectorization}

\begin{itemize}
\item \textbf{Description}
\hspace{0.5cm} This function returns the symmetric matrix constructed from a half-vectorization.
\item \textbf{Usage}
\hspace{0.5cm} vech2full(x)
\item \textbf{Arguments}
\hspace{0.5cm} x \hspace{0.5cm} an input single column or single row matrix.
\end{itemize}
Details

The half-vectorization of an input matrix consists of the elements in the lower triangle of the matrix, including the elements along the diagonal of the matrix, as a column vector. The column vector is created by traversing the matrix in column-major order. The inverse half-vectorization takes a vector and reconstructs a symmetric matrix such that \( \text{vech2full}(\text{vech}(x)) \) is identical to \( x \) if \( x \) is symmetric.

Note that very few vectors have the correct number of elements to construct a symmetric matrix. For example, vectors with 1, 3, 6, 10, and 15 elements can be used to make a symmetric matrix, but none of the other numbers between 1 and 15 can. An error is thrown if the number of elements in \( x \) cannot be used to make a symmetric matrix.

See Also

\( \text{vechs2full}, \text{vech}, \text{vechs}, \text{rvectorize}, \text{cvectorize} \)

Examples

\[
\begin{align*}
\text{vech2full}(1:10) \\
\text{matrix}(1:16, 4, 4) \\
\text{vech}(\text{matrix}(1:16, 4, 4)) \\
\text{vech2full}(\text{vech}(\text{matrix}(1:16, 4, 4)))
\end{align*}
\]

---

vechs  

Strict Half-vectorization

Description

This function returns the strict half-vectorization of an input matrix as a column vector.

Usage

\[ \text{vechs}(x) \]

Arguments

\( x \)  

an input matrix.

Details

The half-vectorization of an input matrix consists of the elements in the lower triangle of the matrix, excluding the elements along the diagonal of the matrix, as a column vector. The column vector is created by traversing the matrix in column-major order.
See Also

vech, rvectorize, cvectorize

Examples

vechs(matrix(1:9, 3, 3))
vechs(matrix(1:12, 3, 4))

vechs2full  Inverse Strict Half-vectorization

Description

This function returns the symmetric matrix constructed from a strict half-vectorization.

Usage

vechs2full(x)

Arguments

x     an input single column or single row matrix.

Details

The strict half-vectorization of an input matrix consists of the elements in the lower triangle of
the matrix, excluding the elements along the diagonal of the matrix, as a column vector. The
column vector is created by traversing the matrix in column-major order. The inverse strict half-
vectorization takes a vector and reconstructs a symmetric matrix such that vechs2full(vechs(x))
is equal to x with zero along the diagonal if x is symmetric.

Note that very few vectors have the correct number of elements to construct a symmetric matrix.
For example, vectors with 1, 3, 6, 10, and 15 elements can be used to make a symmetric matrix, but
none of the other numbers between 1 and 15 can. An error is thrown if the number of elements in x
cannot be used to make a symmetric matrix.

See Also

vech2full, vech, vechs, rvectorize, cvectorize
Examples

vechs2full(1:10)

matrix(1:16, 4, 4)
vechs(matrix(1:16, 4, 4))
vechs2full(vechs(matrix(1:16, 4, 4)))
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