

Bayesian Semiparametric Structural Equation Models with Latent Variables

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Structural equation models (SEMs) with latent variables are widely useful for sparse covariance structure modeling and for inferring relationships among latent variables. Bayesian SEMs are appealing in allowing for the incorporation of prior information and in providing exact posterior distributions of unknowns, including the latent variables. In this article, we propose a broad class of semiparametric Bayesian SEMs, which allow mixed categorical and continuous manifest variables while also allowing the latent variables to have unknown distributions. In order to include typical identifiability restrictions on the latent variable distributions, we rely on centered Dirichlet process (CDP) and CDP mixture (CDPM) models. The CDP will induce a latent class model with an unknown number of classes, while the CDPM will induce a latent trait model with unknown densities for the latent traits. A simple and efficient Markov chain Monte Carlo algorithm is developed for posterior computation, and the methods are illustrated using simulated examples, and several applications.

Key Words: Dirichlet process; Factor analysis; Latent class; Latent trait; Mixture model; Nonparametric Bayes; Parameter expansion.

1. Introduction

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