Supplementary Material (Section A): Parameter Transformations in the mlVAR Model in Mplus

Yanling Li, Julie Wood, Linying Ji, Sy-Miin Chow, Zita Oravecz

The Pennsylvania State University

Author Note

Correspondence concerning this article can be addressed to Yanling Li, The Pennsylvania State University, 420 Biobehavioral Health Building, University Park, PA 16802 or by email to yxl823@psu.edu.

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Parameter Transformations in the mlVAR Model in Mplus

This section shows how to perform parameter transformations to obtain random innovation variances and covariances/correlations in the original mlVAR model specified in Equations 5 and 6 in the main manuscript. For simplicity's sake, person- and time indices were omitted from all variables. Note that the following formulation was needed only in Mplus to allow for polarity of the person-specific innovation covariances/correlations.

As presented in the within-level part of the Mplus code, we introduced two "phantom" latent variables that were essentially equated to the observed variables (see, `f1 by y1@1; f2 by y2@1;`), and allowed the random innovation covariances to be modeled by regressing `f1` on `f2` (see, `s|f1 on f2;`). Following this parameterization, the log residual variance of `f1` and variance of `f2`, labeled respectively as `v1` and `v2` in our code (see, `v1|f1; v2|f2;`), could be linked to random innovation variances in the original model via the parameter transformation procedures described below.

First, the regression model could be summarized as:

$$\begin{aligned} f_1 &= sf_2 + \zeta_{f_1},\ \zeta_{f_1} \sim N(0, e^{v_1}) \\ f_2 &= \zeta_{f_2},\ \zeta_{f_2} \sim N(0, e^{v_2}) \end{aligned} \tag{1}$$

where f_1 and f_2 were the two latent variables; f_1 was regressed on f_2 with a regression coefficient s; ζ_{f_1} and ζ_{f_2} were residuals, the variances of which were e^{v_1} and e^{v_2}, respectively (here v_1 and v_2 represented `v1` and `v2` in the code). Then, the variances of f_1 and f_2, and the covariance between f_1 and f_2 could be obtained as:

$$\begin{aligned} Var(f_2) &= Var(\zeta_{f_2}) = e^{v_2} \\ Var(f_1) &= Var(s\zeta_{f_2} + \zeta_{f_1}) = s^2 Var(\zeta_{f_2}) + Var(\zeta_{f_1}) = s^2 e^{v_2} + e^{v_1} \\ cov(f_1, f_2) &= cov[(s\zeta_{f_2} + \zeta_{f_1}), \zeta_{f_2}] = E[(s\zeta_{f_2} + \zeta_{f_1})\zeta_{f_2}] = E(s\zeta_{f_2}^2) = sVar(\zeta_{f_2}) = se^{v_2} \end{aligned} \tag{2}$$

In addition to the above regression model linking two latent variables, f_1 and f_2,

there were also measurement models linking f_1 and f_2 to observed variable, y_1 and y_2, respectively, which could be summarized as:

$$\begin{aligned} y_1 &= f_1 + e_1,\ e_1 \sim N(0, 0.2) \\ y_2 &= f_2 + e_2,\ e_2 \sim N(0, 0.2) \end{aligned} \tag{3}$$

where e_1 and e_2 were measurement errors related to observed variables, following a normal distribution with zero mean and variance of 0.2 (see, `y1@0.2; y2@0.2;` in the code example). Therefore, the random innovation variances (i.e., $\sigma^2_{1,i}$ and $\sigma^2_{2,i}$ in Equation 5 in the main manuscript) were equal to $Var(f_1) + 0.2$ and $Var(f_2) + 0.2$, respectively, and the random innovation covariance was equal to $cov(f_1, f_2)$ (see Equation 2).

Since we have obtained the random innovation variances and the covariance, we can then obtain the random innovation correlation (i.e., r_i in Equation 5 in the main manuscript), transform them to $\log(\sigma_{1,i})$, $\log(\sigma_{2,i})$, and Fisher-z(r_i), and regress the transformed values on the two predictors as presented in the between-level model. The R code example of these transformations and regression procedures is available in our GitHub repository (see the "MLVAR_Mplus_Code.R" file).

As $Var(e_1)$ and $Var(e_2)$ approached zero, the formulation in Equation 1 could be regarded as an alternative (albeit somewhat redundant) parameterization of random innovation variances and covariances/correlations in the original mlVAR model. In MCMC sampling, however, it is not possible to force $Var(e_1)$ and $Var(e_2)$ to be exactly zero, so we resorted to constraining these variances to a small, positive constant value, 0.2.