Confirmatory and Exploratory Multivariate Modelling

3rd week: Generalized Latent Variable Modelling

March 10 – March 14, 2008

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This seminar introduces you to the most recent developments in the field of latent variable modelling. Techniques that were originally developed fully separate from one another turn out to be special cases of the broad family of generalized latent variable models (GLVMs). This family includes latent class analysis, finite mixture models, factor analysis, item response theory (IRT) models, multilevel models, panel regression models, as well as models for dealing with missing data and selection bias. Recently, interesting hybrids combining elements of these special cases have been proposed, such as mixture factor analysis and IRT and multilevel variants of latent class analysis and IRT models.

In this course, I will introduce you into the framework of generalized latent variable modelling. I will take the most important special cases – mixture, IRT, factor, growth and multilevel models – as the starting point and from there elaborate on the connections between these. For example, I will show that an IRT model can be defined as a multilevel model, that one can perform multilevel analysis using mixture regression techniques, and that latent class analysis can be used as a nonparametric or semiparametric IRT or factor model. I will also pay attention to various recent developments that are of great interest, such multilevel growth mixture modelling, multilevel latent class analysis, and hidden Markov modelling. The two main application types that I will focus on are clustering and scaling on the one hand and dealing with dependent observations and multilevel modelling on the other hand. Not only empirical applications, but also technical issues such as maximum likelihood estimation and numerical integration will be discussed.

The afternoon sessions of the seminar will be held in a computer lab. This means that it will not only be theoretical but also practical. You will learn how to set up the GLVMs of interest with specialized software that I developed (the new syntax version of Latent GOLD 4.5), as well how to program simple GLVMs on your own, for example, with the Excel solver or with the maximum likelihood estimation routines available in packages like R and Stata.

Reading:
