

Introduction to Confirmatory Factor Analysis

A Quantitative Methods Consulting Center Workshop

Slides and materials available at
www.matthewmadison.com/workshop

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Quantitative Methods Consulting Center (QMC)

- QMC purpose is to provide quantitative research support and training for members of the MFECOE
- QMC Team

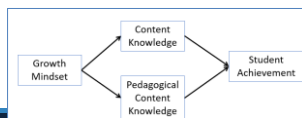
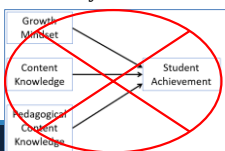


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QMC Fall Methods Workshop Series

- “Basics of Measurement Modeling”
 - Introduction to structural equation modeling (SEM)
 - Slides and materials available at matthewmadison.com/workshop
- SEM is comprised of two foundational methods

1. Path analysis



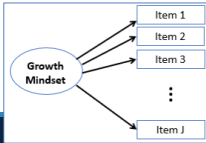
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- “Basics of Measurement Modeling”
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- SEM is comprised of two foundational methods

2. Confirmatory Factor Analysis (CFA)



- **Benefits of CFA**
 - Properly model latent variables
 - Assess instrument reliability
 - Assess item quality

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QMC Fall Methods Workshop Series

- “Basics of Measurement Modeling”
 - Introduction to structural equation modeling (SEM)

3. SEM = path analysis + CFA



- **Benefits of SEM**
 - Model complex relationships, test nuanced theories
 - Handle measurement error appropriately
 - Improved power and inferential accuracy
 - SEM is foundational for many other methods and techniques

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Agenda

- Conceptual introduction
 - Motivation
 - Technical foundation
 - Evaluating fit
- Empirical demonstration in Mplus
 - Evaluating and improving fit
- Resources and extras

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Classical Test Theory

- Natural and intuitive
 - What you would naturally do
- Simply add each person's items to obtain an overall score
- In Classical Test Theory (CTT)
 - That overall score is called an **observed score (X)**
- In CTT, the overall score X has two components:
 - $X = T + E$
 - T is the true score; E is error

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Reliability

- In short, reliability is related to the consistency of a score
- Different conceptualizations:
 - Multiple measurement occasions
 - Proportion of variance in observed score due to true score
- Why does reliability matter?
 - Affects our inferences

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Measurement Models and CFA

- Difference between path analysis and a full structural model is that path analysis includes only observed variables
 - SEM includes latent variables
- Latent variables have measurement error
 - Observed variables (e.g., height, income) do not
 - Path coefficients in SEM are corrected for measurement error
 - Path analysis cannot correct for unreliability, therefore estimates are biased
- CFA accounts for measurement error and unreliability in SEM

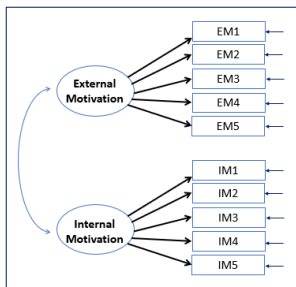
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CFA Models

- CFA are based on theory
- CFA offers a method for the quantification and testing of theories
- Can specify a model attached to substantive considerations that represent plausible explanations of empirical data
 - # of latent factors and which observed variables represent constructs

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CFA Models



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CFA Models

- CFA are based on theory
- CFA offers a method for the quantification and testing of theories
- Can specify a model attached to substantive considerations that represent plausible explanations of empirical data
 - # of latent factors and which observed variables represent constructs
 - In above example, two factor: internal and external motivation
 - Items IM1-IM5 are theorized to be explained by the internal motivation factor
 - Items EM1-EM5 are theorized to be explained by the external motivation factor

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EFA Models

- Exploratory factor analysis is used when there is no theory or hypothesized structure
- Run several models and compare fit
 - Determine the number of factors
 - How the factors load onto items
- Then follow-up with a CFA on a different sample (or subsample)

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CFA Models

- Each indicator is *typically* hypothesized to be explained by one latent factor (simple structure)
- In the previous example:
 - Internal motivation doesn't have a direct effect on external motivation
 - External motivation doesn't have a direction effect on internal motivation
- One doesn't have to specify simple structure
 - Just makes interpretation easier

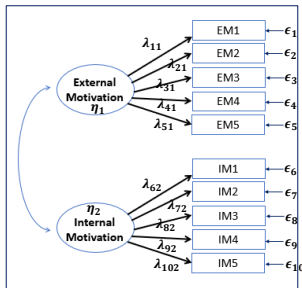
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CFA Identification

- These are latent constructs; so the scale needs to be set
 - Either fix first loading to 1 (Mplus default), or
 - Fix factor variance to 1
- Must be a certain number of indicators (items)
 - One factor: at least 3 indicators
 - More than one factor: at least 2 per factor, preferably more to avoid empirical under-identification

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CFA Equations



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CFA Equations

- Mini-regression models for each item
- Generally: item score = intercept + loading*factor + error
-
- $em_1 = \lambda_{11}\eta_1 + \lambda_{12}\eta_2 + \epsilon_1 = \lambda_{11}\eta_1 + \epsilon_1$
- $em_2 = \lambda_{21}\eta_1 + \epsilon_1$
- ...
- $im_4 = \lambda_{91}\eta_1 + \lambda_{92}\eta_2 + \epsilon_1 = \lambda_{92}\eta_2 + \epsilon_9$
- $im_5 = \lambda_{102}\eta_2 + \epsilon_{10}$

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CFA Equations

- Just like a regression, except the variables are latent
- Interpret like linear regression
- **Unstandardized** coefficient is unit change in indicator for every unit change in factor.
 - If there is more than one factor influencing indicator, the coefficient is unit change in indicator for every unit change in factor *controlling for other factors*
 - Relationships between latent factors are covariances
- **Standardized** coefficient equals correlation between indicator and factor if only 1 factor is directly affecting indicator
 - If more than one factor, interpret like a standardized regression coefficient (e.g., standard deviation units, holding other factors constant)

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Model Fit Evaluation

- Several tests and metrics should be used to evaluate fit
- Chi-square test of model fit
 - $p > .05$ indicates good fit, but very sensitive with large samples
- Root mean square error (RMSEA)
 - Less than .05 indicates good fit, or .08 for acceptable fit
- Standardized Root Mean Square Residual (SRMR)
 - Less than .05 indicates good fit, or .08 for acceptable fit
- Comparative/Tucker-Lewis Fit Indices (CFI/TLI)
 - Greater than .90 or .95 indicate good fit

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Model Fit Improvement

- Examine loadings and factor correlations
- Examine standardized residuals (bigger than 2 or 3 are flags)
- Modification indices
 - Suggestions on model adjustments to improve fit
 - Caution: modification indices theory agnostic and rarely lead to true model
- All these statistics provide information that can help researchers better understand the relationships and lack of fit

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Questions

- Next is empirical demonstration in Mplus



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Empirical Example

- Native STEM Portraits
 - Mixed methods, longitudinal study of Native individuals in STEM majors and careers
 - Survey designed to measure important constructs
 - Had a hypothesized structure

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CFA Resources

- Measurement Theory text (Bandalos, 2018)
- YouTube
 - CenterStat, QuantFish, QMC YouTube channel, many more
- Courses
 - ERSB 7600: construction of measurement instruments
 - ERSB 8130: survey of latent variable methods
 - ERSB 8750: structural equation modeling
 - ERSB 8740: exploratory factor analysis

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CFA Applications

- Lots more can be done in a CFA
- Measurement invariance testing
 - Instrument function similarly across subgroups of interest?
 - If not, why?
- Latent mean testing

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More Questions

- Visit us in the Quantitative Methods Consulting Center
- tinyurl.com/uga-qmc
- Aderhold 321A, qmcenter@uga.edu



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