# Supplemental Material for Brick & Bailey (submitted)

This document carries the code and output used in Brick and Bailey (submitted). Specifically, we illustrate the use of Matrices of Implied Causation using a mediation model and three examples from the literature. They are:

- 0. A dummy mediation model
- 1. Three models from Tomarken & Waller (2003), in this case simplex model variants in their Example 1.
- 2. CLPM in comparison to RI-CLPM
- 3. RI-CLPM intervention
- 4. Comparison of alternate specifications of CLPM
- 5. Complete MIC tables for CLPM models

Note that the MICr package is considered to be in Beta testing at the time of publication. Changes to the user interface and/or fixes to bugs that may exist in the code are likely, and this supplemental entry may not reflect the most recent version of the package. Please see the documentation, including the vignette "BrickBailevExamples" in the latest version of the package for a complete discussion.

# Setup and packages

First we need MICr, OpenMx, and also some tools for plotting. MICr can be downloaded from github using devtools, if needed.

```
# install.packages(d evtools)
# library(devtools)
# install_github("trbrick/MICr")
library(MICr)
library(OpenMx)
# Turn on plots if semPlot is available:
if(library(semPlot, logical.return=TRUE)) drawPlots<-TRUE else drawPlots <- FALSE</pre>
```

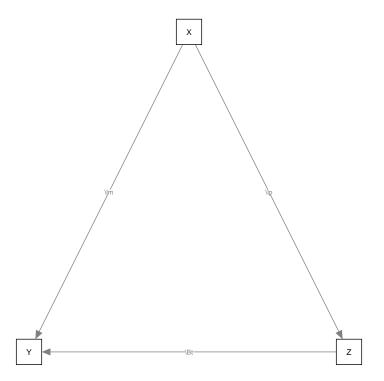
# Example 0: Pedagogical mediation model

The first is a dummy example:

```
XYZmodel <- mxModel("XYZ", manifestVars=c("X", "Y", "Z"), type="RAM",
    mxPath(from="Z", to="Y", values=.6, labels="\\Beta"),
    mxPath(from="X", to=c("Y", "Z"), values=c(.2, .8), labels=c("\\lambda", "\\alpha")),
    mxMatrix("Iden",3,name="I"))</pre>
```

Whenever we run a model like this, I'll add a sempaths plot. These models are complex, so the plot generated there is rarely a good view of what the model should look like. The figures in the paper itself are a better view of the models, but for generation purposes we create them here. They are generated with Onyx (see http://onyx.brandmaier.de/ for more), although some are modified for readability.

# if(drawPlots) semPaths(XYZmodel)



We can render the MIC for this model directly.

## MIC(XYZmodel)

The MIC is read like the  $\mathtt{A}$  matrix in a RAM model: the path from X to Z is in the column for X and the row for Z (here, it is .8). As expected, this shows the total effect—the model-implied causal influence—from each variable to each other variable.

This can be rendered more succinctly as a MIC Table:

### MICTable(XYZmodel)

Table: Implied Causation Table: XYZ

from	to	XYZ
X	Z	0.80
X	Y	0.68

Z Y 0.60

# Example 1: Three models from Tomarken & Waller (2003)

The first example shows three cases from Tomarken & Waller's 2003 paper. These three models fit identically, but make very different causal predictions.

# Tomarken Example 1A:

The first model is a

```
tomarken1A <- mxModel("Tomarken1A",
    type="RAM", manifestVars = c("X", "Y", "Z"), latentVars = c("Ry", "Rz"),

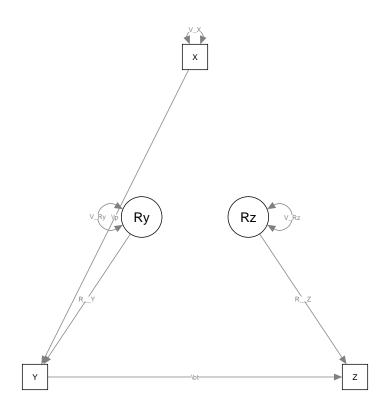
# Latent to manifest paths
mxPath(from="Ry", to="Y", free=FALSE, value=.6, label=c("Ry_to_Y")),
mxPath(from="Rz", to="Z", free=FALSE, value=.6, label=c("Rz_to_Z")),

# Manifest chain
mxPath(from="X", to="Y", free=TRUE, values=0.8, labels=c("\\alpha")),
mxPath(from="Y", to="Z", free=TRUE, values=0.8, labels=c("\\beta")),

# Variances
mxPath(from=c("Ry", "Rz", "X"),
    arrows=2, free=TRUE, values=1.0,
    labels=c("V_Ry", "V_Rz", "V_X"))
)</pre>
```

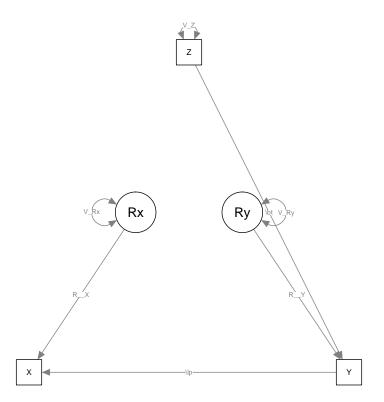
Sempaths plots of these models show the differences fairly well.

```
if(drawPlots) semPaths(tomarken1A)
```



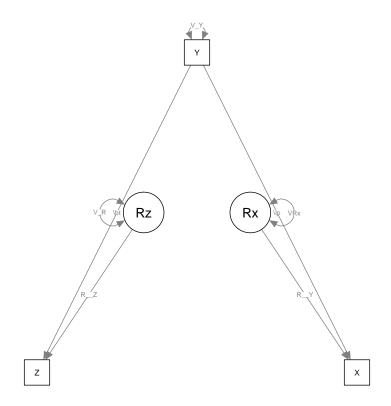
# Tomarken Example 1B

Model 1B resembles model 1A, but the chain flows in the opposite direction, with Z predicting Y and Y predicting X.



# Tomarken Example 1C

The last Tomarken example model is a fork, with Y predicting X and Z.



## Tomarken MICs

The MICs can be rendered directly as matrices.

#### MIC(tomarken1A)

```
X Y Z Ry Rz
X 1.00 0.0 0 0.00 0.0
Y 0.80 1.0 0 0.60 0.0
Z 0.64 0.8 1 0.48 0.6
Ry 0.00 0.0 0 1.00 0.0
Rz 0.00 0.0 0 0.00 1.0
```

#### MIC(tomarken1B)

```
X Y Z Rx Ry
X 1 0.8 0.64 0.6 0.48
Y 0 1.0 0.80 0.0 0.60
Z 0 0.0 1.00 0.0 0.00
Rx 0 0.0 0.00 1.0 0.00
Ry 0 0.0 0.00 0.0 1.00
```

### MIC(tomarken1C)

```
X Y Z Rz Rx
X 1 0.8 0 0.0 0.6
Y 0 1.0 0 0.0 0.0
Z 0 0.8 1 0.6 0.0
Rz 0 0.0 0 1.0 0.0
Rx 0 0.0 0 0.0 1.0
```

A more succinct approach is to plot the MICTable that compares all three. Because the residuals are not of particular interest, we focus only on the influences from and to X, Y, and Z. Note that this table differs in its sorting function from the one displayed in the paper.

```
MICTable(tomarken1A, tomarken1B, tomarken1C, from=c("X", "Y", "Z"), to=c("X", "Y", "Z"))
```

Table: Implied Causation Table: Tomarken1A, Tomarken1B, Tomarken1C Existence & Sign & Scale

from	to	Tomarken1A	Tomarken1B	Tomarken1C
X	Y	0.80	0.00	0.0
Y	Z	0.80	0.00	0.8
X	Z	0.64	0.00	0.0
Y	X	0.00	0.80	0.8
Z	X	0.00	0.64	0.0
Z	Y	0.00	0.80	0.0

# Example 2: CLPM vs. RI-CLPM

Example 2 comes from Bailey et al. (2018). Three fairly intricate models, and we'll do one better by dropping the person-level intercepts.

First, need the data and the correlation matrix—it's in the paper, luckily.

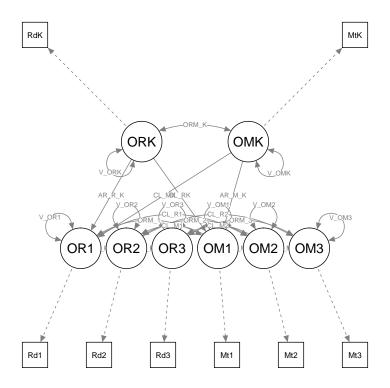
```
means <- c(68.08, 93.09, 107.40, 116.80, 49.91, 73.87, 90.65, 102.87)
times <- c("K", 1:3)
nTimes <- length(times)
```

```
manifests <- paste(rep(c("Read", "Math"), each=nTimes), rep(times, 2), sep="")
occasions <- paste(rep(c("OR", "OM"), each=nTimes), rep(times, 2), sep="")
sds <- c(14.17, 18.02, 15.51, 14.82, 12.84, 17.64, 16.66, 15.63)
corMat <- matrix(c(</pre>
1.00, 0.79, 0.71, 0.64, 0.73, 0.66, 0.62, 0.59,
0.79, 1.00, 0.86, 0.78, 0.71, 0.73, 0.70, 0.67,
0.71, 0.86, 1.00, 0.85, 0.69, 0.71, 0.74, 0.69,
0.64, 0.78, 0.85, 1.00, 0.67, 0.70, 0.73, 0.72,
0.73, 0.71, 0.69, 0.67, 1.00, 0.83, 0.78, 0.75,
0.66, 0.73, 0.71, 0.70, 0.83, 1.00, 0.86, 0.82,
0.62, 0.70, 0.74, 0.73, 0.78, 0.86, 1.00, 0.88,
0.59, 0.67, 0.69, 0.72, 0.75, 0.82, 0.88, 1.00), nrow=8)
covMat <- diag(sds) %&% corMat</pre>
names(means) <- manifests</pre>
dimnames(covMat) <- list(manifests, manifests)</pre>
dimnames(corMat) <- list(manifests, manifests)</pre>
```

### CLPM1

The first model is a traditional CLPM model. In order to align the names of variables between the two CLPMs, we specify the CLPM to align more closely with the RI-CLPM in the next model. In a later section, we demonstrate that this model is precisely equivalent to a traditional CLPM formulation. Here, though, we create OM and OR variables that represent the latent values underlying the observed OM/OR paths. The autoregressive paths follow from OMK->OM1, OM1->OM2, etc., rather than MathK->Math1. For simplicity in adapting the model later, we also include the latent RI variables, although these have their loadings on Math and Reading fixed to zero so that they do not influence the expectations, implications, or fit of the model.

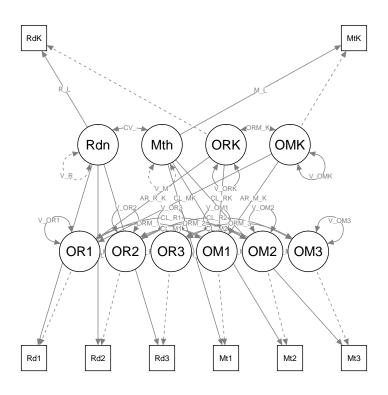
```
ModelCLPM1 <- mxModel("CLPM1", type="RAM", manifestVars = manifests,</pre>
                     latentVars=c("Reading", "Math", occasions),
                     # OR/OM -> Math/Reading paths
                     mxPath(from=occasions, to=manifests,
                            arrows=1, values=1, free=FALSE),
                     # Occasion variances
                     mxPath(from=occasions, arrows=2, values=1, free=TRUE,
                            labels=paste0("V ", occasions), lbound=.1),
                     # Covariation of error/process
                     mxPath(from=occasions[1:4], to=occasions[5:8],
                            arrows=2, free=TRUE, values=.25,
                            labels=paste0("ORM ", times)),
                     # AR of Reading
                     mxPath(from=occasions[1:3], to=occasions[2:4],
                            arrows=1, free=TRUE, values=.5,
                            labels=paste0("AR_R_", times[1:3])),
                     # AR of Math
                     mxPath(from=occasions[5:7], to=occasions[6:8],
                            arrows=1, free=TRUE, values=.3,
                            labels=paste0("AR_M_", times[1:3])),
```



We demonstrate the equivalence of the two formulations of the CLPM in a later section of the supplemental material.

## CLPM2

CLPM2 is modified from CLPM1, and adds loadings and a free covariance for the latent intercepts so that they have influence on the model. Because they now have paths to the model, these elements contribute to fit.



## **CLPM MICs**

Once we have the details of more specific models, we can examine them in detail to compare the differences. We are specifically interested in the effects of Kindergarten occasion measurements on the final outcomes.

Table: Implied Causation Table: CLPM1, CLPM2: RI-CLPM

from	to	CLPM1	CLPM2: RI-CLPM
OMK	Math1	0.7454506	0.2353754
OMK	Math2	0.6010844	0.0928140
ORK	Read1	0.5816741	0.4725900
OMK	Math3	0.5199614	0.0484700
ORK	Read2	0.4458971	0.3108500
OMK	Read3	0.3669879	0.0384980
ORK	Read3	0.3447392	0.1939855
OMK	Read2	0.3399478	0.0446695
OMK	Read1	0.2853778	0.0522898
ORK	Math3	0.1823172	0.0379357
ORK	Math2	0.1764470	0.0646917
ORK	Math1	0.1158210	0.0611456

The specific details of these comparisons are described in greated detail in the paper. Of note, the autoregressive and cross-lagged influences differ strongly between the two, suggesting causal differences that may help to distinguish between the models, even though the fit statistics are somewhat similar.

The complete MICs for these two models is displayed at the end of the document.

# **Example 3: Adding Interventions**

In order to examine our hypothetical interventions, we recreate the same CLPM model, but this time add three new manifest variables: XRead, ReadStudy, and AllStudy, representing the three hypothesized interventions. Because these variables are independent, they do not influence each others' causal estimates, and can be included in the model simultaneously.

```
# Interventions:
ModelIxn<- mxModel("InterventionModel", type="RAM",
               manifestVars = c(manifests, "XRead", "ReadStudy", "AllStudy"),
               latentVars=c("Reading", "Math", occasions),
               # RI factor loadings
               mxPath(from="Reading", to=paste0("Read", times),
                      arrows=1, values=1, free=TRUE,
                      labels=paste("Read", times, sep="_")),
               mxPath(from="Math", to=paste0("Math", times),
                      arrows=1, values=1, free=TRUE,
                      labels=paste("Math", times, sep="_")),
               # Latent math/reading paths
               mxPath(from=occasions, to=manifests, arrows=1, values=1, free=FALSE),
               # Occasion variances
               mxPath(from=occasions, arrows=2, values=1, free=TRUE,
                      labels=paste0("V_", occasions), lbound=.1),
               # RI Var/Covar. Icpts standardized by definition.
```

```
mxPath(from=c("Reading", "Math"),
              arrows=2, connect="unique.pairs", values=c(1,.8, 1),
              free=c(FALSE, TRUE, FALSE), labels=c("VR", "CV_RM", "VM")),
       # Covariation of error/process
       mxPath(from=occasions[1:4], to=occasions[5:8], arrows=2,
              free=TRUE, values=.25, labels=paste0("ORM_", times)),
       # AR of Reading
       mxPath(from=occasions[1:3], to=occasions[2:4], arrows=1,
              free=TRUE, values=.5, labels=paste0("AR_R_", times[1:3])),
       # AR of Math
       mxPath(from=occasions[5:7], to=occasions[6:8], arrows=1,
              free=TRUE, values=.3, labels=paste0("AR_M_", times[1:3])),
       # Cross-lagged R->M
       mxPath(from=occasions[1:3], to=occasions[6:8], arrows=1,
              free=TRUE, values=.10,
              labels=paste0("CL_R", times[1:3], "_M", times[2:4])),
       # Cross-lagged M->R
       mxPath(from=occasions[5:7], to=occasions[2:4], arrows=1,
              free=TRUE, values=.03,
              labels=paste0("CL_M", times[1:3], "_R", times[2:4])),
       # RI factor loadings
       mxPath(from="Reading", to=paste0("Read", times), arrows=1,
              values=1, free=TRUE, labels=paste0("Read_Loadings")),
       mxPath(from="Math", to=paste0("Math", times), arrows=1,
              values=1, free=TRUE, labels=paste0("Math_Loadings"))
)
```

Because the interventions are manifest variables in the model, we will need to give them each a variance. Asymptotically, the appropriate variance for a balanced intervention coded 0/1 is .25, but for completeness, we compute it empirically:

```
aValue <- rep(c(0,1), each=9612/2) # Create a vector of length N that is half Os and half 1s. var(aValue) # compute its variance: approximately .25
```

## [1] 0.250026

We now add the interventions themselves to the model, including both our estimates of the intervention variances and their influence on each subsequent timepoint.

To save ourselves typing, we propagate the parameter estimates we got from the RI-CLPM when fitted to real data. This could be done by including these values as starting values in the model above, but here it's done automatically for us. Note that this requires that parameters are named identically between the models.

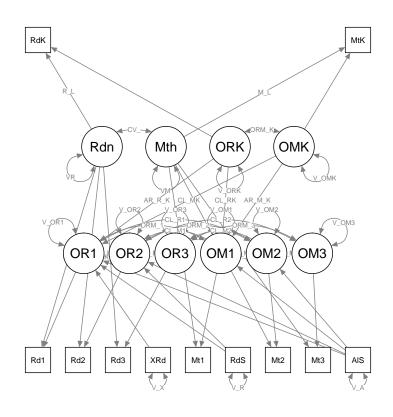
```
# Get parameters from the fitted model
ixnParams <- omxGetParameters(CLPM2)

# Set to fitted parameters
ModelIxn <- omxSetParameters(ModelIxn, names(ixnParams), ixnParams, free=TRUE)</pre>
```

Again, we can plot this, but it's sufficiently complicated that it's difficult to see all the details in the plot; see Figure 4 in the paper for a better rendering.

```
if(drawPlots) semPaths(ModelIxn)
```

Warning in OpenMx::mxStandardizeRAMpaths(object, SE = TRUE): standard errors will not be computed because model 'InterventionModel' has not yet been run, and no matrix was provided for argument 'cov'



Of particular import for this comparison, we can look at the influence of the three interventions based on this model, including standard errors computed using the delta method.

```
MICTable(ModelIxn, from=c("XRead", "ReadStudy", "AllStudy"), to=c("Read3"), N=9612)
```

Table: Implied Causation Table: InterventionModel

from	to	${\tt Intervention Model}$	${\tt Intervention Model\_SE}$
ReadStudy	Read3	0.5990476	0.0103816
AllStudy	Read3	0.4075670	0.0109620
XRead	Read3	0.4008324	0.0087279

From here, we can clearly see that for reading at grade 3, the ReadStudy intervention has the largest model-implied causal influence on the outcome. Note once again that this may not be the whole story.

We can also draw out the size of the standard errors relative to the difference in effects so that we could approximate the N needed for a standard error small enough to differentiate them. Note that the two interventions are just under .007 apart, so we need a standard error just under .0035 (or .007/1.96) to distinguish these at the .01 level.

```
simMIC <- MICTable(ModelIxn, from=c("XRead", "ReadStudy", "AllStudy"), to=c("Read3"), N=9612)</pre>
```

Table: Implied Causation Table: InterventionModel

from	to	${\tt InterventionModel}$	InterventionModel_SE
ReadStudy	Read3	0.5990476	0.0103816
AllStudy	Read3	0.4075670	0.0109620
XRead	Read3	0.4008324	0.0087279

```
targetSE <- (simMIC$InterventionModel[simMIC$from=="AllStudy"] - simMIC$InterventionModel[simMIC$from==</pre>
```

Note that standard errors for SEMs are frequently not the best approach to determine confidence intervals and therefore significance or power. Likelihood profile confidence intervals (computed using mxCI()) would be a better choice. Further, please note that in many cases, it may be a good idea to think hard about how much precision we have in our computations.

However, since this data is purely simulated, we can just crank up OpenMx's functional precision and assume that our covariance matrix is that precise.

### [1] 62027

So, if we're confident in our precision, we need 62027 participants to distinguish these. Be aware that the differences between subsequent N sizes are on the order of 1e-8, which is quite small, and that depending on

the precision of our original estimates, some rounding may be in order.

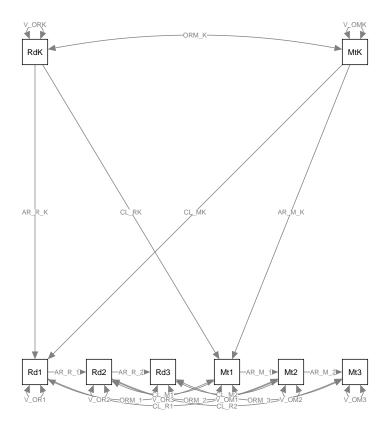
```
# Reset OpenMx Options
mxOption(NULL, "Function Precision", reset=TRUE)
mxOption(NULL, "Optimality Tolerance", reset=TRUE)
```

## Specification of the CLPM following Figure 2

The CLPM diagram provided in Figure 2 in the paper is drawn in the traditional manner for a CLPM model, which differs slightly from the specification above. Although the model specifications differ slightly, the models are precisely equivalent. The specification used above matches Bailey, et al., 2018, and is more directly comparable to the RI-CLPM that follows.

To demonstrate the equivalence between CLPM1 above and the diagrammed specification, we here generate CLPM1B, the Figure 2 specification, and compare the model estimates to model CLPM1 (specified following Bailey et al. 2018) as it is specified above.

```
ModelCLPM1B <- mxModel("CLPM1B", type="RAM", manifestVars = manifests,</pre>
                     latentVars=c("Reading", "Math"),
                     # Manifest variances
                     mxPath(from=manifests, arrows=2, values=1, free=TRUE,
                             labels=paste0("V_", occasions), lbound=.1),
                     # Covariation of error/process
                     mxPath(from=manifests[1:4], to=manifests[5:8],
                            arrows=2, free=TRUE, values=.25,
                            labels=paste0("ORM ", times)),
                     # AR of Reading
                     mxPath(from=manifests[1:3], to=manifests[2:4],
                            arrows=1, free=TRUE, values=.5,
                            labels=paste0("AR_R_", times[1:3])),
                     # AR of Math
                     mxPath(from=manifests[5:7], to=manifests[6:8],
                             arrows=1, free=TRUE, values=.3,
                            labels=paste0("AR_M_", times[1:3])),
                     # Cross-lagged R->M
                     mxPath(from=manifests[1:3], to=manifests[6:8],
                             arrows=1, free=TRUE, values=.10,
                            labels=paste0("CL_R", times[1:3], "_M", times[2:4])),
                     # Cross-lagged M->R
                     mxPath(from=manifests[5:7], to=manifests[2:4],
                             arrows=1, free=TRUE, values=.03,
                            labels=paste0("CL_M", times[1:3], "_R", times[2:4])),
                     mxData(type="cor", observed = corMat, numObs = 9612)
CLPM1B <- mxTryHard(ModelCLPM1B)</pre>
if(drawPlots) semPaths(CLPM1B)
```



These two models are precisely equivalent. The only matter important to this paper is that the parameter estimates are identical; here we use omxCheckIdentical(), which will throw an error if the two vectors are not exactly the same to within machine precision (e.g. precise to within 1\*10^-16).

```
# Throws an error if the results are not identical
omxCheckIdentical(omxGetParameters(CLPM1), omxGetParameters(CLPM1B))
```

No error; they are identical.

# Complete MIC Tables for CLPM models

The complete MIC Tables for the CLPM and RI-CLPM are provided here for completeness.

MICTable(CLPM1, CLPM2, splitByType=FALSE, caption="Complete MIC Table for CLPM Examples")

Table: Complete MIC Table for CLPM Examples

from	to	CLPM1	CLPM2: RI-CLPM	CLPM1_SE	CLPM2: RI-CLPM_SE
ORK	ReadK	1.0000000	1.0000000	0.0000000	0.0000000
OR1	Read1	1.0000000	1.0000000	0.0000000	0.0000000
OR2	Read2	1.0000000	1.0000000	0.0000000	0.0000000
OR3	Read3	1.0000000	1.0000000	0.0000000	0.0000000
OMK	${\tt MathK}$	1.0000000	1.0000000	0.0000000	0.0000000

OM1	Math1	1.0000000	1.0000000	0.000000	0.0000000
OM2	Math2	1.0000000	1.0000000	0.000000	0.0000000
CM0	Math3	1.0000000	1.0000000	0.000000	0.0000000
OM2	Math3	0.8165340	0.5150840	0.0071495	0.0157178
OM2	OM3	0.8165340	0.5150840	0.0071495	0.0157178
OM1	Math2	0.7471633	0.3746827	0.0074506	0.0218472
OM1	OM2	0.7471633	0.3746827	0.0074506	0.0218472
OMK	Math1	0.7454506	0.2353754	0.0082397	0.0209981
OMK	OM1	0.7454506	0.2353754	0.0082397	0.0209981
OR1	Read2	0.7315350	0.6519428	0.0074011	0.0140989
OR1	OR2	0.7315350	0.6519428	0.0074011	0.0140989
OR2	Read3	0.6847922	0.5975803	0.0076570	0.0138304
OR2	OR3	0.6847922	0.5975803	0.0076570	0.0138304
OM1	Math3	0.6251771	0.1936602	0.0077443	0.0148549
OM1	OM3	0.6251771	0.1936602	0.0077443	0.0148549
OMK	Math2	0.6010844	0.0928140	0.0079652	0.0119487
OMK	OM2	0.6010844	0.0928140	0.0079652	0.0119487
ORK	Read1	0.5816741	0.4725900	0.0086745	0.0162279
ORK	OR1	0.5816741	0.4725900	0.0086745	0.0162279
OR1	Read3	0.5354579	0.4008324	0.0075255	0.0159881
OR1	OR3	0.5354579	0.4008324	0.0075255	0.0159881
OMK	Math3	0.5199614	0.0484700	0.0075421	0.0067132
OMK	OM3	0.5199614	0.0484700	0.0075421	0.0067132
ORK	Read2	0.4458971	0.3108500	0.0079066	0.0160383
ORK	OR2	0.4458971	0.3108500	0.0079066	0.0160383
OMK	Read3	0.3669879	0.0384980	0.0074757	0.0110517
OMK	OR3	0.3669879	0.0384980	0.0074757	0.0110517
ORK	Read3	0.3447392	0.1939855	0.0070606	0.0133847
ORK	OR3	0.3447392	0.1939855	0.0070606	0.0133847
OMK	Read2	0.3399478	0.0446695	0.0081560	0.0165260
OMK	OR2	0.3399478	0.0446695	0.0081560	0.0165260
OM1	Read3	0.2873163	0.0745129	0.0075369	0.0143892
OM1	OR3	0.2873163	0.0745129	0.0075369	0.0143892
OMK	Read1	0.2853778	0.0522898	0.0086746	0.0218221
OMK	OR1	0.2853778	0.0522898	0.0086746	0.0218221
OM2	Read3	0.2232537	0.1271825	0.0076570	0.0150321
OM2	OR3	0.2232537	0.1271825	0.0076570	0.0150321
OR1	Math3	0.1889522	0.0552154	0.0077346	0.0125919
OR1	OM3	0.1889522	0.0552154	0.0077346	0.0125919
ORK	Math3	0.1823172	0.0379357	0.0071315	0.0079836
ORK	OM3	0.1823172	0.0379357	0.0071315	0.0079836
ORK	Math2	0.1764470	0.0646917	0.0077062	0.0103196
ORK	OM2	0.1764470	0.0646917	0.0077062	0.0103196
OM1	Read2	0.1759794	0.0449477	0.0074011	0.0185441
OM1	OR2	0.1759794	0.0449477	0.0074011	0.0185441
OR1	Math2	0.1545707	0.0884097	0.0074506	0.0135940
OR1	OM2	0.1545707	0.0884097	0.0074506	0.0135940
ORK	Math1	0.1158210	0.0611456	0.0082397	0.0122218
ORK	OM1	0.1158210	0.0611456	0.0082397	0.0122218
OR2	Math3	0.0857648	0.0148432	0.0071495	0.0115213
OR2	OM3	0.0857648	0.0148432	0.0071495	0.0115213