

OpenMx Reference Manual

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Title Multipurpose Software for Statistical Modeling

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Description The OpenMx Project intends to rewrite and extend the popular statistical package Mx to address the challenges facing a large range of modern statistical problems such as: the difficulty of measuring behavioral traits; the availability of technologies - such as such as magnetic resonance imaging, continuous physiological monitoring and microarrays - which generate extremely large amounts of data often with complex time-dependent patterning; and increased sophistication in the statistical models used to analyze the data.

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LinkingTo RcppEigen

Depends methods,digest,MASS,parallel

Suggests snowfall,roxygen2 (>= 3.1),mvtnorm,rpf (>= 0.36),numDeriv

LazyLoad yes

LazyData yes

Collate '0ClassUnion.R' 'cache.R' 'MxBaseNamed.R' 'MxData.R' 'MxDataWLS.R' 'DefinitionVars.R' 'MxReservedNames.R' 'MxNamespace.R' 'MxSearchReplace.R' 'MxFlatSearchReplace.R' 'MxUntitled.R' 'MxAlgebraFunctions.R' 'MxExponential.R' 'MxMatrix.R' 'DiagMatrix.R' 'FullMatrix.R' 'IdenMatrix.R' 'LowerMatrix.R' 'SdiagMatrix.R' 'StandMatrix.R' 'SymmMatrix.R' 'UnitMatrix.R' 'ZeroMatrix.R' 'MxMatrixFunctions.R' 'MxAlgebra.R' 'MxCycleDetection.R'

'MxDependencies.R' 'MxAlgebraConvert.R' 'MxAlgebraTransform.R' 'MxSquareBracket.R'
 'MxEval.R' 'MxRename.R' 'MxPath.R' 'MxObjectiveMetaData.R' 'MxRAMMetaData.R'
 'MxExpectation.R' 'MxExpectationNormal.R' 'MxExpectationRAM.R'
 'MxExpectationLISREL.R' 'MxFitFunction.R' 'MxFitFunctionAlgebra.R' 'MxFitFunctionML.R'
 'MxFitFunctionMultigroup.R' 'MxFitFunctionRow.R' 'MxFitFunctionWLS.R'
 'MxRAMObjective.R' 'MxLISRELObjective.R' 'MxFIMLObjective.R' 'MxMLObjective.R'
 'MxRowObjective.R' 'MxAlgebraObjective.R' 'MxBounds.R' 'MxConstraint.R' 'MxInterval.R'
 'MxTypes.R' 'MxCompute.R' 'MxModel.R' 'MxRAMModel.R' 'MxLISRELModel.R'
 'MxModelDisplay.R' 'MxFlatModel.R' 'MxMultiModel.R' 'MxModelFunctions.R'
 'MxModelParameters.R' 'MxUnitTesting.R' 'MxApply.R' 'MxRun.R' 'MxRunHelperFunctions.R'
 'MxSummary.R' 'MxCompare.R' 'MxSwift.R' 'MxOptions.R' 'MxThreshold.R' 'OriginalMx.R'
 'MxGraph.R' 'MxGraphviz.R' 'MxDeparse.R' 'MxCommunication.R' 'MxRestore.R'
 'MxVersion.R' 'MxErrorPool.R' 'MxPPML.R' 'MxRAMtoML.R' 'MxDiff.R' 'MxErrorHandling.R'
 'MxDetectCores.R' 'MxSaturatedModel.R' 'omxBrownie.R' 'MxFitFunctionR.R'
 'MxRObjective.R' 'MxExpectationStateSpace.R' 'MxExpectationBA81.R' 'zzz.R'

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R topics documented:

cvectorize	6
diag2vec	6
eigenvec	7
genericFitDependencies,MxBaseFitFunction-method	8
HS.ability.data	9
imxAddDependency	11
imxCheckMatrices	11
imxCheckVariables	12
imxConstraintRelations	12
imxConvertIdentifier	13
imxConvertLabel	13
imxConvertSubstitution	14
imxCreateMatrix	14
imxDataTypes	15
imxDefaultGetSlotDisplayNames	15
imxDeparse	16
imxDependentModels	16
imxDiff	16
imxDmvnorm	17
imxEvalByName	17
imxExtractMethod	18
imxExtractNames	18
imxExtractReferences	18
imxExtractSlot	19
imxFilterDefinitionVariables	19
imxFlattenModel	20
imxFreezeModel	20
imxGenerateLabels	20

<code>imxGenerateNamespace</code>	21
<code>imxGenericModelBuilder</code>	21
<code>imxGenSwift</code>	22
<code>imxGetSlotDisplayNames</code>	22
<code>imxHasNPSOL</code>	23
<code>imxIdentifier</code>	23
<code>imxIndependentModels</code>	23
<code>imxInitModel</code>	24
<code>imxIsDefinitionVariable</code>	24
<code>imxIsPath</code>	24
<code>imxLocateFunction</code>	25
<code>imxLocateIndex</code>	25
<code>imxLocateLabel</code>	26
<code>imxLog</code>	26
<code>imxLookupSymbolTable</code>	26
<code>imxModelBuilder</code>	27
<code>imxModelTypes</code>	27
<code>imxMpiWrap</code>	28
<code>imxOriginalMx</code>	28
<code>imxPPML</code>	28
<code>imxPPML.Test.Battery</code>	29
<code>imxPreprocessModel</code>	30
<code>imxReplaceMethod</code>	30
<code>imxReplaceModels</code>	30
<code>imxReplaceSlot</code>	31
<code>imxReservedNames</code>	31
<code>imxReverseIdentifier</code>	32
<code>imxSameType</code>	32
<code>imxSeparatorChar</code>	32
<code>imxSfClient</code>	33
<code>imxSimpleRAMPredicate</code>	33
<code>imxSparseInvert</code>	33
<code>imxSquareMatrix</code>	34
<code>imxSymmetricMatrix</code>	34
<code>imxTypeName</code>	34
<code>imxVerifyMatrix</code>	35
<code>imxVerifyModel</code>	35
<code>imxVerifyName</code>	35
<code>imxVerifyReference</code>	36
<code>logm</code>	36
<code>mxAlgebra</code>	36
<code>MxAlgebra-class</code>	40
<code>mxAlgebraObjective</code>	40
<code>mxBounds</code>	42
<code>MxBounds-class</code>	43
<code>MxCharOrList-class</code>	44
<code>MxCharOrNumber-class</code>	44
<code>mxCI</code>	44

MxCI-class	47
mxCompare	48
mxComputeConfidenceInterval	50
mxComputeEM	51
mxComputeGradientDescent	52
mxComputeHessianQuality	53
mxComputeIterate	54
mxComputeNewtonRaphson	54
mxComputeNothing	55
mxComputeNumericDeriv	55
mxComputeOnce	56
mxComputeReportDeriv	57
mxComputeSequence	57
mxComputeStandardError	58
mxConstraint	58
MxConstraint-class	60
mxData	61
MxData-class	63
mxDataDynamic	65
mxErrorPool	65
mxEval	66
mxExpectationBA81	67
mxExpectationLISREL	69
mxExpectationNormal	74
mxExpectationRAM	76
mxExpectationStateSpace	79
mxFactor	83
mxFIMLObjective	84
mxFitFunctionAlgebra	87
mxFitFunctionML	89
mxFitFunctionMultigroup	90
mxFitFunctionR	91
mxFitFunctionRow	93
MxFlatModel	95
MxLISRELModel-class	95
mxLISRELObjective	95
MxListOrNull-class	98
mxMakeNames	99
mxMatrix	99
MxMatrix-class	102
mxMLObjective	103
mxModel	105
MxModel-class	108
mxOption	110
MxOptionalChar-class	113
MxOptionalCharOrNumber-class	113
MxOptionalLogical-class	113
MxOptionalMatrix-class	113

MxOptionalNumeric-class	114
mxPath	114
MxRAMModel-class	117
mxRAMObjective	117
mxRename	120
mxRestore	121
mxRObjective	122
mxRowObjective	124
mxRun	126
mxSetDefaultOptions	128
mxSimplify2Array	128
mxStandardizeRAMpaths	129
mxThreshold	131
mxTryHard	134
mxTypes	136
mxVersion	136
myFADDataRaw	137
Named-entity	138
omxAllInt	138
omxApply	140
omxAssignFirstParameters	141
omxBrownie	142
omxCheckCloseEnough	143
omxCheckEquals	144
omxCheckIdentical	145
omxCheckSetEquals	146
omxCheckTrue	147
omxCheckWithinPercentError	148
omxGetParameters	149
omxGraphviz	150
omxLapply	151
omxLocateParameters	152
omxLogical	153
omxMatrixOperations	154
omxMnor	154
omxSapply	155
omxSaturatedModel	156
omxSelectRowsAndCols	158
omxSetParameters	159
OpenMx	160
rvectorize	161
summary-MxModel	162
tr	164
twinData	165
vec2diag	167
vech	167
vech2full	168
vechs	169

vechs2full 170

Index **171**

cvectorize *Vectorize By Column*

Description

This function returns the vectorization of an input matrix in a column by column traversal of the matrix. The output is returned as a column vector.

Usage

```
cvectorize(x)
```

Arguments

x an input matrix.

See Also

[rvectorize](#), [vech](#), [vechs](#)

Examples

```
cvectorize(matrix(1:9, 3, 3))
cvectorize(matrix(1:12, 3, 4))
```

diag2vec *Extract Diagonal of a Matrix*

Description

Given an input matrix, diag2vec returns a column vector of the elements along the diagonal.

Usage

```
diag2vec(x)
```

Arguments

x an input matrix.

Details

Similar to the function `diag`, except that the input argument is always treated as a matrix (i.e., it doesn't have `diag()`'s functions of returning an Identity matrix from an nrow specification, nor to return a matrix wrapped around a diagonal if provided with a vector). To get vector2matrix functionality, call `vec2diag`.

See Also

`vec2diag`

Examples

```
diag2vec(matrix(1:9, nrow=3))
#      [,1]
# [1,]  1
# [2,]  5
# [3,]  9

diag2vec(matrix(1:12, nrow=3, ncol=4))
#      [,1]
# [1,]  1
# [2,]  5
# [3,]  9
```

eigenvec

Eigenvector/Eigenvalue Decomposition

Description

`eigenval` computes the real parts of the eigenvalues of a square matrix. `eigenvec` computes the real parts of the eigenvectors of a square matrix. `ieigenval` computes the imaginary parts of the eigenvalues of a square matrix. `ieigenvec` computes the imaginary parts of the eigenvectors of a square matrix. `eigenval` and `ieigenval` return `nx1` matrices containing the real or imaginary parts of the eigenvalues, sorted in decreasing order of the modulus of the complex eigenvalue. For eigenvalues without an imaginary part, this is equivalent to sorting in decreasing order of the absolute value of the eigenvalue. (See `Mod` for more info.) `eigenvec` and `ieigenvec` return `nxn` matrices, where each column corresponds to an eigenvector. These are sorted in decreasing order of the modulus of their associated complex eigenvalue.

Usage

```
eigenval(x)
eigenvec(x)
ieigenval(x)
ieigenvec(x)
```

Arguments

x the square matrix whose eigenvalues/vectors are to be calculated.

Details

Eigenvectors returned by `eigenvec` and `ieigenvec` are normalized to unit length.

See Also

[eigen](#)

Examples

```
A <- mxMatrix(values = runif(25), nrow = 5, ncol = 5, name = 'A')
G <- mxMatrix(values = c(0, -1, 1, -1), nrow=2, ncol=2, name='G')

model <- mxModel(A, G, name = 'model')

mxEval(eigenvec(A), model)
mxEval(eigenvec(G), model)
mxEval(eigenval(A), model)
mxEval(eigenval(G), model)
mxEval(ieigenvec(A), model)
mxEval(ieigenvec(G), model)
mxEval(ieigenval(A), model)
mxEval(ieigenval(G), model)
```

genericFitDependencies,MxBaseFitFunction-method
Add dependencies

Description

If there is an expectation, then the fitfunction should always depend on it. Hence, subclasses that implement this method must ignore the passed-in dependencies and use "dependencies <- call-NextMethod()" instead.

Usage

```
## S4 method for signature 'MxBaseFitFunction'
genericFitDependencies(.Object, flatModel,
  dependencies)
```


Arguments

.Object
 flatModel
 dependencies accumulated dependency relationships

HS.ability.data	<i>Holzinger and Swineford (1939) Ability data in 301 children from two schools</i>
-----------------	---

Description

This classic data set contains of intelligence-test scores from 301 children on 26 distinct tests. The data are also available in the MBESS package.

The tests cover mental speed, memory, mathematical-ability, spatial, and verbal ability as listed below.

Usage

```
data("HS.ability.data")
```

Format

A data frame with 301 observations on the following 2 variables.

id student ID number (int)
 Gender Sex (Factor w/ 2 levels "Female", "Male")
 grade Grade in school (integer 7 or 8)
 agey Age in years (integer)
 agem Age in months (integer)
 school School attended (Factor w/2 levels "Grant-White" and "Pasteur")
 addition A speed test (numeric)
 code A speed test (numeric)
 counting A speed test (numeric)
 straight A speed test (numeric)
 wordr A memory subtest
 numberr A memory subtest
 figurer A memory subtest
 object A memory subtest
 numberf A memory subtest
 figurew A memory subtest
 deduct A mathematical subtest

numeric A mathematical subtest
problemr A mathematical subtest
series A mathematical subtest
arithmet A mathematical subtest
visual A spatial subtest
cubes A spatial subtest
paper A spatial subtest
flags A spatial subtest
paperrev A spatial subtest
flagssub A spatial subtest
general A verbal subtest
paragrap A verbal subtest
sentence A verbal subtest
wordc A verbal subtest
wordm A verbal subtest

Details

The data are from children who differ in grade (seventh- and eighth-grade) and are nested in one of two schools (Pasteur and Grant-White). You will see it in use elsewhere, both in R (lavaan, MBESS), and in Joreskog (1969) reporting a cfa on the Grant-White school subject subset).

The last two tests are substitute versions for other tests. paperrev (a paper form board test) can substitute for paper and flagssub for the lozenges test flags.

Source

Holzinger, K., and Swineford, F. (1939).

References

Holzinger, K., and Swineford, F. (1939). A study in factor analysis: The stability of a bifactor solution. *Supplementary Educational Monograph*, no. **48**. Chicago: University of Chicago Press.
Joreskog, K. G. (1969). A general approach to confirmatory maximum likelihood factor analysis. *Psychometrika*, **34**, 183-202.

Examples

```
data(HS.ability.data)
str(HS.ability.data)
levels(HS.ability.data$school)
plot(flags ~ flagssub, data = HS.ability.data)
```

imxAddDependency	<i>Add a dependency</i>
------------------	-------------------------

Description

The dependency tracking system ensures that algebra and fitfunctions are not recomputed if their inputs have not changed. Dependency information is computed prior to handing the model off to the optimizer to reduce overhead during optimization.

Usage

```
imxAddDependency(source, sink, dependencies)
```

Arguments

source	a character vector of the names of the computation sources (inputs)
sink	the name of the computation sink (output)
dependencies	the dependency graph

Details

Each free parameter keeps track of all the objects that store that free parameter and the transitive closure of all algebras and fit functions that depend on that free parameter. Similarly, each definition variable keeps track of all the objects that store that free parameter and the transitive closure of all the algebras and fit functions that depend on that free parameter. At each iteration of the optimization, when the free parameter values are updated, all of the dependencies of that free parameter are marked as dirty (see `omxFitFunction.repopulateFun`). After an algebra or fit function is computed, `omxMarkClean()` is called to indicate that the algebra or fit function is updated. Similarly, when definition variables are populated in FIML, all of the dependencies of the definition variables are marked as dirty. Particularly for FIML, the fact that non-definition-variable dependencies remain clean is a big performance gain.

imxCheckMatrices	<i>imxCheckMatrices</i>
------------------	-------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxCheckMatrices(model)
```

Arguments

model	model
-------	-------

<code>imxCheckVariables</code>	<i>imxCheckVariables</i>
--------------------------------	--------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxCheckVariables(flatModel, namespace)
```

Arguments

<code>flatModel</code>	<code>flatModel</code>
<code>namespace</code>	<code>namespace</code>

<code>imxConstraintRelations</code>	<i>imxConstraintRelations</i>
-------------------------------------	-------------------------------

Description

A string vector of valid constraint binary relations.

Usage

```
imxConstraintRelations
```

Format

```
chr [1:3] "<" "==" ">"
```

imxConvertIdentifier *imxConvertIdentifier*

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxConvertIdentifier(identifiers, modelname, namespace)
```

Arguments

identifiers	identifiers
modelname	modelname
namespace	namespace

imxConvertLabel *imxConvertLabel*

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxConvertLabel(label, modelname, dataname, namespace)
```

Arguments

label	label
modelname	modelname
dataname	dataname
namespace	namespace

imxConvertSubstitution
imxConvertSubstitution

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxConvertSubstitution(substitution, modelname, namespace)
```

Arguments

substitution	substitution
modelname	modelname
namespace	namespace

imxCreateMatrix *Create a matrix*

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxCreateMatrix(.Object, labels, values, free, lbound, ubound, nrow, ncol,  
byrow, name, persist, ...)
```

Arguments

.Object	the matrix
labels	labels
values	values
free	free
lbound	lbound
ubound	ubound
nrow	nrow
ncol	ncol
byrow	byrow
name	name
...	Not used.

imxDataTypes	<i>Valid types of data that can be contained by MxData</i>
--------------	--

Description

Valid types of data that can be contained by MxData

Usage

```
imxDataTypes
```

Format

```
chr [1:5] "raw" "cov" "cor" "sscp" "acov"
```

imxDefaultGetSlotDisplayNames	<i>imxDefaultGetSlotDisplayNames</i>
-------------------------------	--------------------------------------

Description

Returns a list of display-friendly object slot names This is an internal function exported for those people who know what they are doing.

Usage

```
imxDefaultGetSlotDisplayNames(x, pattern = ".*")
```

Arguments

x	The object from which to get slot names
pattern	Initial pattern to match (default of '.*' matches any)

imxDeparse	<i>Deparse for MxObjects</i>
------------	------------------------------

Description

Deparse for MxObjects

Usage

```
imxDeparse(object, indent = "  ")
```

Arguments

object	object
indent	indent

imxDependentModels	<i>Are submodels dependence?</i>
--------------------	----------------------------------

Description

Are submodels dependence?

Usage

```
imxDependentModels(model)
```

Arguments

model	model
-------	-------

imxDiff	<i>Set difference on regular types or S4 objects</i>
---------	--

Description

Set difference on regular types or S4 objects

Usage

```
imxDiff(a, b, slots = c("setequal", "intersect"))
```

Arguments

a	a
b	b
slots	slots

imxDmnorm	<i>A C implementation of dmnorm</i>
-----------	-------------------------------------

Description

This API is visible to permit testing. Please do not use.

Usage

```
imxDmnorm(loc, mean, sigma)
```

Arguments

loc	loc
mean	mean
sigma	sigma

imxEvalByName	<i>imxEvalByName</i>
---------------	----------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxEvalByName(name, model, compute = FALSE, show = FALSE)
```

Arguments

name	name
model	model
compute	compute
show	show

Details

This function should not be used in MxSummary. All summary information should be extracted from runstate.

<code>imxExtractMethod</code>	<i>imxExtractMethod</i>
-------------------------------	-------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxExtractMethod(model, index)
```

Arguments

<code>model</code>	<code>model</code>
<code>index</code>	<code>index</code>

<code>imxExtractNames</code>	<i>imxExtractNames</i>
------------------------------	------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxExtractNames(lst)
```

Arguments

<code>lst</code>	<code>lst</code>
------------------	------------------

<code>imxExtractReferences</code>	<i>imxExtractReferences</i>
-----------------------------------	-----------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxExtractReferences(lst)
```

Arguments

<code>lst</code>	<code>lst</code>
------------------	------------------

imxExtractSlot	<i>imxExtractSlot</i>
----------------	-----------------------

Description

Checks for and extracts a slot from the object This is an internal function exported for those people who know what they are doing.

Usage

```
imxExtractSlot(x, name)
```

Arguments

x	The object
name	the name of the slot

imxFilterDefinitionVariables	<i>imxFilterDefinitionVariables</i>
------------------------------	-------------------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxFilterDefinitionVariables(defVars, dataName)
```

Arguments

defVars	defVars
dataName	dataName

imxFlattenModel	<i>Remove heirarchical structure from model</i>
-----------------	---

Description

Remove heirarchical structure from model

Usage

```
imxFlattenModel(model, namespace)
```

Arguments

model	model
namespace	namespace

imxFreezeModel	<i>Freeze model</i>
----------------	---------------------

Description

Remove free parameters and fit function from model.

Usage

```
imxFreezeModel(model)
```

Arguments

model	model
-------	-------

imxGenerateLabels	<i>imxGenerateLabels</i>
-------------------	--------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxGenerateLabels(model)
```

Arguments

model	model
-------	-------

```
imxGenerateNamespace  imxGenerateNamespace
```

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxGenerateNamespace(model)
```

Arguments

model	model
-------	-------

```
imxGenericModelBuilder
      imxGenericModelBuilder
```

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxGenericModelBuilder(model, lst, name, manifestVars, latentVars, submodels,
  remove, independent)
```

Arguments

model	model
lst	lst
name	name
manifestVars	manifestVars
latentVars	latentVars
submodels	submodels
remove	remove
independent	independent

`imxGenSwift`*imxGenSwift*

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxGenSwift(tc, sites, sfile)
```

Arguments

<code>tc</code>	<code>tc</code>
<code>sites</code>	<code>sites</code>
<code>sfile</code>	<code>sfile</code>

`imxGetSlotDisplayNames`*imxGetSlotDisplayNames*

Description

Returns a list of display-friendly object slot names This is an internal function exported for those people who know what they are doing.

Usage

```
imxGetSlotDisplayNames(object, pattern = ".*", slotList = slotNames(object),
  showDots = FALSE, showEmpty = FALSE)
```

Arguments

<code>object</code>	The object from which to get slot names
<code>pattern</code>	Initial pattern to match (default of <code>'.*'</code> matches any)
<code>slotList</code>	List of slots for which to get display names (default = <code>slotNames(object)</code> , i.e., all)
<code>showDots</code>	Include slots whose names start with <code>'.'</code> (default FALSE)
<code>showEmpty</code>	Include slots with length-zero contents (default FALSE)

imxHasNPSOL	<i>imxHasNPSOL</i>
-------------	--------------------

Description

imxHasNPSOL

Usage

imxHasNPSOL()

Value

Returns TRUE if the NPSOL proprietary optimizer is compiled and linked with OpenMx. Otherwise FALSE.

imxIdentifier	<i>imxIdentifier</i>
---------------	----------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

imxIdentifier(namespace, name)

Arguments

namespace	namespace
name	name

imxIndependentModels	<i>Are submodels independent?</i>
----------------------	-----------------------------------

Description

Are submodels independent?

Usage

imxIndependentModels(model)

Arguments

model	model
-------	-------

imxInitModel	<i>imxInitModel</i>
--------------	---------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxInitModel(model)
```

Arguments

model	model
-------	-------

imxIsDefinitionVariable	<i>imxIsDefinitionVariable</i>
-------------------------	--------------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxIsDefinitionVariable(name)
```

Arguments

name	name
------	------

imxIsPath	<i>imxIsPath</i>
-----------	------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxIsPath(value)
```

Arguments

value	value
-------	-------

<code>imxLocateFunction</code>	<i>imxLocateFunction</i>
--------------------------------	--------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxLocateFunction(function_name)
```

Arguments

<code>function_name</code>	<code>function_name</code>
----------------------------	----------------------------

<code>imxLocateIndex</code>	<i>imxLocateIndex</i>
-----------------------------	-----------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxLocateIndex(model, name, referant)
```

Arguments

<code>model</code>	<code>model</code>
<code>name</code>	<code>name</code>
<code>referant</code>	<code>referant</code>

<code>imxLocateLabel</code>	<i>imxLocateLabel</i>
-----------------------------	-----------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxLocateLabel(label, model, parameter)
```

Arguments

<code>label</code>	label
<code>model</code>	model
<code>parameter</code>	parameter

<code>imxLog</code>	<i>Test thread-safe output code</i>
---------------------	-------------------------------------

Description

This is the code that the backend uses to write diagnostic information to standard error. This function should not be called from R. We make it available only for testing.

Usage

```
imxLog(str)
```

Arguments

<code>str</code>	the character string to output
------------------	--------------------------------

<code>imxLookupSymbolTable</code>	<i>imxLookupSymbolTable</i>
-----------------------------------	-----------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxLookupSymbolTable(name)
```

Arguments

<code>name</code>	name
-------------------	------

imxModelBuilder	<i>imxModelBuilder</i>
-----------------	------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxModelBuilder(model, lst, name, manifestVars, latentVars, submodels, remove,
  independent)
```

Arguments

model	model
lst	lst
name	name
manifestVars	manifestVars
latentVars	latentVars
submodels	submodels
remove	remove
independent	independent

Details

TODO: It probably makes sense to split this into separate methods. For example, modelAddVariables and modelRemoveVariables could be their own methods. This would reduce some cut&paste duplication.

imxModelTypes	<i>imxModelTypes</i>
---------------	----------------------

Description

A list of supported model types

Usage

```
imxModelTypes
```

Format

```
list()
```

 imxMpiWrap

imxMpiWrap

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxMpiWrap(fun)
```

Arguments

fun	fun
-----	-----

imxOriginalMx

imxOriginalMx

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxOriginalMx(mx.filename, output.directory)
```

Arguments

mx.filename	mx.filename
output.directory	output.directory

imxPPML

imxPPML

Description

Potentially enable the PPML optimization for the given model.

Usage

```
imxPPML(model, flag = TRUE)
```

Arguments

model	the MxModel to evaluate
flag	whether to potentially enable PPML

```
imxPPML.Test.Battery  imxPPML.Test.Battery
```

Description

PPML can be applied to a number of special cases. This function will test the given model for all of these special cases.

Usage

```
imxPPML.Test.Battery(model, verbose = FALSE, testMissingness = TRUE,
  testPermutations = TRUE, testEstimates = TRUE, testFakeLatents = TRUE,
  tolerances = c(0.001, 0.001, 0.001))
```

Arguments

model	the model to test
verbose	whether to print diagnostics
testMissingness	try with missingness
testPermutations	try with permutations
testEstimates	examine estimates
testFakeLatents	try with fake latents
tolerances	a vector of tolerances

Details

Requirements for model passed to this function: - Path-specified - Means vector must be present - Covariance data (with data means vector) - (Recommended) All error variances should be specified on the diagonal of the S matrix, and not as a latent with a loading only on to that manifest

Function will test across all permutations of: - Covariance vs Raw data - Means vector present vs Means vector absent - Path versus Matrix specification - All orders of permutations of latents with manifests

imxPreprocessModel	<i>imxPreprocessModel</i>
--------------------	---------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxPreprocessModel(model)
```

Arguments

model	model
-------	-------

imxReplaceMethod	<i>imxReplaceMethod</i>
------------------	-------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxReplaceMethod(x, name, value)
```

Arguments

x	the thing
name	name
value	value

imxReplaceModels	<i>Replace parts of a model</i>
------------------	---------------------------------

Description

Replace parts of a model

Usage

```
imxReplaceModels(model, replacements)
```

Arguments

model	model
replacements	replacements

imxReplaceSlot	<i>imxReplaceSlot</i>
----------------	-----------------------

Description

Checks for and replaces a slot from the object This is an internal function exported for those people who know what they are doing.

Usage

```
imxReplaceSlot(x, name, value, check = TRUE)
```

Arguments

x	object
name	the name of the slot
value	replacement value
check	Check replacement value for validity (default TRUE)

imxReservedNames	<i>imxReservedNames</i>
------------------	-------------------------

Description

Vector of reserved names

Usage

```
imxReservedNames
```

Format

```
chr [1:6] "data" "objective" "likelihood" "fitfunction" ...
```

`imxReverseIdentifier` *imxReverseIdentifier*

Description

This is an internal function exported for those people who know what they are doing.

Usage

`imxReverseIdentifier(model, name)`

Arguments

<code>model</code>	<code>model</code>
<code>name</code>	<code>name</code>

`imxSameType` *imxSameType*

Description

This is an internal function exported for those people who know what they are doing.

Usage

`imxSameType(a, b)`

Arguments

<code>a</code>	<code>a</code>
<code>b</code>	<code>b</code>

`imxSeparatorChar` *imxSeparatorChar*

Description

The character between the model name and the named entity inside the model.

Usage

`imxSeparatorChar`

Format

`chr "."`

imxSfClient	<i>imxSfClient</i>
-------------	--------------------

Description

As of snowfall 1.84, the snowfall supervisor process stores an internal state information in a variable named ".sfOption" that is located in the "snowfall" namespace. The snowfall client processes store internal state information in a variable named ".sfOption" that is located in the global namespace.

Usage

```
imxSfClient()
```

Details

As long as the previous statement is true, then the current process is a snowfall client if-and-only-if exists(".sfOption").

imxSimpleRAMPredicate	<i>imxSimpleRAMPredicate</i>
-----------------------	------------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxSimpleRAMPredicate(model)
```

Arguments

model	model
-------	-------

imxSparseInvert	<i>Sparse symmetric matrix invert</i>
-----------------	---------------------------------------

Description

This API is visible to permit testing. Please do not use.

Usage

```
imxSparseInvert(mat)
```

Arguments

mat	the matrix to invert
-----	----------------------

<code>imxSquareMatrix</code>	<code><i>imxSquareMatrix</i></code>
------------------------------	-------------------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxSquareMatrix(.Object)
```

Arguments

<code>.Object</code>	<code>.Object</code>
----------------------	----------------------

<code>imxSymmetricMatrix</code>	<code><i>imxSymmetricMatrix</i></code>
---------------------------------	--

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxSymmetricMatrix(.Object)
```

Arguments

<code>.Object</code>	<code>.Object</code>
----------------------	----------------------

<code>imxTypeName</code>	<code><i>imxTypeName</i></code>
--------------------------	---------------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxTypeName(model)
```

Arguments

<code>model</code>	<code>model</code>
--------------------	--------------------

imxVerifyMatrix	<i>imxVerifyMatrix</i>
-----------------	------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxVerifyMatrix(.Object)
```

Arguments

.Object	.Object
---------	---------

imxVerifyModel	<i>imxVerifyModel</i>
----------------	-----------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxVerifyModel(model)
```

Arguments

model	model
-------	-------

imxVerifyName	<i>imxVerifyName</i>
---------------	----------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxVerifyName(name, stackNumber)
```

Arguments

name	name
stackNumber	stackNumber

imxVerifyReference	<i>imxVerifyReference</i>
--------------------	---------------------------

Description

This is an internal function exported for those people who know what they are doing.

Usage

```
imxVerifyReference(reference, stackNumber)
```

Arguments

reference	reference
stackNumber	stackNumber

logm	<i>Matrix logarithm</i>
------	-------------------------

Description

Matrix logarithm

Usage

```
logm(x, tol = .Machine$double.eps)
```

mxAlgebra	<i>Create MxAlgebra Object</i>
-----------	--------------------------------

Description

This function creates a new [MxAlgebra](#) object.

Usage

```
mxAlgebra(expression, name = NA, dimnames = NA, ..., fixed = FALSE)
```

Arguments

expression	An R expression of OpenMx-supported matrix operators and matrix functions.
name	An optional character string indicating the name of the object.
dimnames	list. The dimnames attribute for the algebra: a list of length 2 giving the row and column names respectively. An empty list is treated as NULL, and a list of length one as row names. The list can be named, and the list names will be used as names for the dimensions.
...	Not used. Forces argument 'fixed' to be specified by name.
fixed	If TRUE, this algebra will not be recomputed automatically when things it depends on change. mxComputeOnce can be used to force it to recompute.

Details

The mxAlgebra function is used to create algebraic expressions that operate on one or more [MxMatrix](#) objects. To evaluate an [MxAlgebra](#) object, it must be placed in an [MxModel](#) object, along with all referenced [MxMatrix](#) objects and the `mxFitFunctionAlgebra` function. The `mxFitFunctionAlgebra` function must reference by name the [MxAlgebra](#) object to be evaluated.

The following operators and functions are supported in mxAlgebra:

Operators

`solve()` Inversion
`t()` Transposition
`^` Elementwise powering
`%%` Kronecker powering
`+` Addition
`-` Subtraction
`%%*` Matrix Multiplication
`*` Elementwise product
`/` Elementwise division
`%%x` Kronecker product
`%%&` Quadratic product

Functions

`cov2cor` Convert covariance matrix to correlation matrix
`chol` Cholesky Decomposition
`cbind` Horizontal adhesion
`rbind` Vertical adhesion
`det` Determinant
`tr` Trace
`sum` Sum
`prod` Product

max Maximum
min Min
abs Absolute value
sin Sine
sinh Hyperbolic sine
cos Cosine
cosh Hyperbolic cosine
tan Tangent
tanh Hyperbolic tangent
exp Exponent
log Natural Logarithm
sqrt Square root
p2z Standard-normal quantile
lgamma Log-gamma function
[eigenval](#) Eigenvalues of a square matrix. Usage: `eigenval(x)`; `eigenvec(x)`; `ieigenval(x)`; `ieigenvec(x)`
[rvectorize](#) Vectorize by row
[cvectorize](#) Vectorize by column
[vech](#) Half-vectorization
[vechs](#) Strict half-vectorization
[vech2full](#) Inverse half-vectorization
[vechs2full](#) Inverse strict half-vectorization
[vec2diag](#) Create matrix from a diagonal vector (similar to [diag](#))
[diag2vec](#) Extract diagonal from matrix (similar to [diag](#))
[omxMnor](#) Multivariate Normal Integration
[omxAllInt](#) All cells Multivariate Normal Integration
[omxNot](#) Perform unary negation on a matrix
[omxAnd](#) Perform binary and on two matrices
[omxOr](#) Perform binary or on two matrices
[omxGreaterThan](#) Perform binary greater on two matrices
[omxLessThan](#) Perform binary less than on two matrices
[omxApproxEquals](#) Perform binary equals to (within a specified epsilon) on two matrices
[omxExponential](#) Matrix Exponential

Value

Returns a new [MxAlgebra](#) object.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[MxAlgebra](#) for the S4 class created by mxAlgebra. [mxFitFunctionAlgebra](#) for an objective function which takes an MxAlgebra or MxMatrix object as the function to be minimized. [MxMatrix](#) and [mxMatrix](#) for objects which may be entered in the expression argument and the function that creates them. More information about the OpenMx package may be found [here](#).

Examples

```
A <- mxMatrix("Full", nrow = 3, ncol = 3, values=2, name = "A")

# Simple example: algebra B simply evaluates to the matrix A
B <- mxAlgebra(A, name = "B")

# Compute A + B
C <- mxAlgebra(A + B, name = "C")

# Compute sin(C)
D <- mxAlgebra(sin(C), name = "D")

# Make a model and evaluate the mxAlgebra object 'D'
A <- mxMatrix("Full", nrow = 3, ncol = 3, values=2, name = "A")
model <- mxModel(model="AlgebraExample", A, B, C, D )
fit <- mxRun(model)
mxEval(D, fit)

# Numbers in mxAlgebras are upgraded to 1x1 matrices
# Example of Kronecker powering (%%) and multiplication (%*)
A <- mxMatrix(type="Full", nrow=3, ncol=3, value=c(1:9), name="A")
m1 <- mxModel(model="kron", A, mxAlgebra(A %% 2, name="KroneckerPower"))
mxRun(m1)$KroneckerPower

# Running kron
# mxAlgebra 'KroneckerPower'
# $formula: A %% 2
# $result:
#      [,1] [,2] [,3]
# [1,]   1  16  49
# [2,]   4  25  64
# [3,]   9  36  81
```

MxAlgebra-class	<i>MxAlgebra Class</i>
-----------------	------------------------

Description

MxAlgebra is an S4 class. An MxAlgebra object is a [named entity](#). New instances of this class can be created using the function [mxAlgebra](#).

Details

The MxAlgebra class has the following slots:

name	-	The name of the object
formula	-	The R expression to be evaluated
result	-	a matrix with the computation result

The ‘name’ slot is the name of the MxAlgebra object. Use of MxAlgebra objects in the [mxConstraint](#) function or an objective function requires reference by name.

The ‘formula’ slot is an expression containing the expression to be evaluated. These objects are operated on or related to one another using one or more operations detailed in the [mxAlgebra](#) help file.

The ‘result’ slot is used to hold the results of computing the expression in the ‘formula’ slot. If the containing model has not been executed, then the ‘result’ slot will hold a 0 x 0 matrix. Otherwise the slot will store the computed value of the algebra using the final estimates of the free parameters.

Slots may be referenced with the \$ symbol. See the documentation for [Classes](#) and the examples in the [mxAlgebra](#) document for more information.

References

The OpenMx User’s guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxAlgebra](#), [mxMatrix](#), [MxMatrix](#)

mxAlgebraObjective	<i>DEPRECATED: Create MxAlgebraObjective Object</i>
--------------------	---

Description

WARNING: Objective functions have been deprecated as of OpenMx 2.0.

Please use `MxFitFunctionAlgebra()` instead. As a temporary workaround, `MxAlgebraObjective` returns a list containing a NULL `MxExpectation` object and an `MxFitFunctionAlgebra` object.

All occurrences of

```
mxAlgebraObjective(algebra, numObs = NA, numStats = NA)
```

Should be changed to

```
mxFitFunctionAlgebra(algebra, numObs = NA, numStats = NA)
```

Arguments

<code>algebra</code>	A character string indicating the name of an <code>MxAlgebra</code> or <code>MxMatrix</code> object to use for optimization.
<code>numObs</code>	(optional) An adjustment to the total number of observations in the model.
<code>numStats</code>	(optional) An adjustment to the total number of observed statistics in the model.

Details

NOTE: THIS DESCRIPTION IS DEPRECATED. Please change to using `mxFitFunctionAlgebra` as shown in the example below.

Fit functions are functions for which free parameter values are chosen such that the value of the objective function is minimized. While the other fit functions in OpenMx require an expectation function for the model, the `mxAlgebraObjective` function uses the referenced `MxAlgebra` or `MxMatrix` object as the function to be minimized.

If a model's primary objective function is a `mxAlgebraObjective` objective function, then the referenced algebra in the objective function must return a 1 x 1 matrix (when using OpenMx's default optimizer). There is no restriction on the dimensions of an objective function that is not the primary, or 'topmost', objective function.

To evaluate an algebra objective function, place the following objects in a `MxModel` object: a `MxAlgebraObjective`, `MxAlgebra` and `MxMatrix` entities referenced by the `MxAlgebraObjective`, and optional `MxBounds` and `MxConstraint` entities. This model may then be evaluated using the `mxRun` function. The results of the optimization may be obtained using the `mxEval` function on the name of the `MxAlgebra`, after the model has been run.

Value

Returns a list containing a NULL `MxExpectation` object and an `MxFitFunctionAlgebra` object. `MxFitFunctionAlgebra` objects should be included with models with referenced `MxAlgebra` and `MxMatrix` objects.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxAlgebra](#) to create an algebra suitable as a reference function to be minimized. More information about the OpenMx package may be found [here](#).

Examples

```
# Create and fit a very simple model that adds two numbers using mxFitFunctionAlgebra

library(OpenMx)

# Create a matrix 'A' with no free parameters
A <- mxMatrix('Full', nrow = 1, ncol = 1, values = 1, name = 'A')

# Create an algebra 'B', which defines the expression A + A
B <- mxAlgebra(A + A, name = 'B')

# Define the objective function for algebra 'B'
objective <- mxFitFunctionAlgebra('B')

# Place the algebra, its associated matrix and
# its objective function in a model
tmpModel <- mxModel(model="Addition", A, B, objective)

# Evaluate the algebra
tmpModelOut <- mxRun(tmpModel)

# View the results
tmpModelOut$output$minimum
```

mxBounds

Create MxBounds Object

Description

This function creates a new [MxBounds](#) object.

Usage

```
mxBounds(parameters, min = NA, max = NA)
```

Arguments

parameters	A character vector indicating the names of the parameters on which to apply bounds.
min	A numeric value for the lower bound. NA means use default value.
max	A numeric value for the upper bound. NA means use default value.

Details

Creates a set of boundaries or limits for a parameter or set of parameters. Parameters may be any free parameter or parameters from an [MxMatrix](#) object. Parameters may be referenced either by name or by referring to their position in the 'spec' matrix of an [MxMatrix](#) object.

Minima and maxima may be specified as scalar numeric values.

Value

Returns a new [MxBounds](#) object. If used as an argument in an [MxModel](#) object, the parameters referenced in the 'parameters' argument must also be included prior to optimization.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[MxBounds](#) for the S4 class created by `mxBounds`. [MxMatrix](#) and [mxMatrix](#) for free parameter specification. More information about the OpenMx package may be found [here](#).

Examples

```
#Create lower and upper bounds for parameters 'A' and 'B'
bounds <- mxBounds(c('A', 'B'), 3, 5)

#Create a lower bound of zero for a set of variance parameters
varianceBounds <- mxBounds(c('Var1', 'Var2', 'Var3'), 0)
```

MxBounds-class

MxBounds Class

Description

MxBounds is an S4 class. New instances of this class can be created using the function [mxBounds](#).

Details

The MxBounds class has the following slots:

min	-	The lower bound
max	-	The upper bound
parameters	-	The vector of parameter names

The 'min' and 'max' slots hold scalar numeric values for the lower and upper bounds on the list of parameters, respectively.

Parameters may be any free parameter or parameters from an [MxMatrix](#) object. Parameters may be referenced either by name or by referring to their position in the 'spec' matrix of an [MxMatrix](#) object. To affect an estimation or optimization, an [MxBounds](#) object must be included in an [MxModel](#) object with all referenced [MxAlgebra](#) and [MxMatrix](#) objects.

Slots may be referenced with the \$ symbol. See the documentation for [Classes](#) and the examples in the [mxBounds](#) document for more information.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxBounds](#) for the function that creates [MxBounds](#) objects. [MxMatrix](#) and [mxMatrix](#) for free parameter specification. More information about the OpenMx package may be found [here](#).

`MxCharOrList-class` *A character, list or NULL*

Description

A character, list or NULL

`MxCharOrNumber-class` *A character or integer*

Description

A character or integer

`mxCI` *Create mxCI Object*

Description

This function creates a new [MxCI](#) object, which are used to estimate likelihood-based confidence intervals.

Usage

```
mxCI(reference, interval = 0.95, type=c("both", "lower", "upper"))
```

Arguments

reference	A character vector of free parameters, mxMatrices, mxMatrix elements and mxAlgebras on which confidence intervals are to be estimated, listed by name.
interval	A scalar numeric value indicating the confidence interval to be estimated. Must be between 0 and 1. Defaults to 0.95.
type	A character string indicating whether the upper, lower or both confidence limits are returned. Defaults to "both".

Details

The mxCI function creates [MxCI](#) objects, which can be used as arguments in [MxModel](#) objects. When models containing [MxCI](#) objects are optimized using [mxRun](#) with the ‘intervals’ argument set to TRUE, likelihood-based confidence intervals are returned. The likelihood-based confidence intervals calculated by [MxCI](#) objects are symmetric with respect to the change in likelihood in either direction, and are not necessarily symmetric around the parameter estimate. Estimation of confidence intervals requires both that an [MxCI](#) object be included in the model and that the ‘intervals’ argument of the [mxRun](#) function is set to TRUE. When estimated, confidence intervals can be accessed in the model output at `$output$confidenceIntervals` or by using [summary](#) on a fitted [MxModel](#) object.

A typical use case is when a parameter estimate is obtained that is at or near a lower bound. In this case, there is no point in computing the lower part of the CI. Only the upper bound is needed. In all cases, a two-sided hypothesis test is assumed. Therefore, the upper bound will exclude 2.5% (for `interval=0.95`) even though only one bound is requested. To obtain a one-sided CI for a one-sided hypothesis test, `interval=0.90` will obtain a 95% confidence interval.

The likelihood-based confidence intervals returned using [MxCI](#) are obtained by increasing or decreasing the value of each parameter until the -2 log likelihood of the model increases by an amount corresponding to the requested interval. The confidence limit specified by the ‘interval’ argument is transformed into a corresponding difference in the model -2 log likelihood based on the likelihood ratio test. Thus, a requested confidence interval for a parameter will first determine the corresponding quantile from the chi-squared distribution with one degree of freedom (a value of 3.841459 when a 95 percent confidence interval is requested). That quantile will be populated into either the ‘lowerdelta’ slot, the ‘upperdelta’ slot, or both in the output [MxCI](#) object.

Estimation of likelihood-based confidence intervals begins after optimization has been completed, with each parameter moved in the direction(s) specified in the ‘type’ argument until the specified increase in -2 log likelihood is reached. All other free parameters are left free for this stage of optimization. This process repeats until all confidence intervals have been calculated. The calculation of likelihood-based confidence intervals can be computationally intensive, and may add a significant amount of time to model estimation when many confidence intervals are requested.

Multiple parameters, [MxMatrices](#) and [MxAlgebras](#) may be listed in the ‘reference’ argument. Individual elements of [MxMatrices](#) and [MxAlgebras](#) may be listed as well, using the syntax “matrix[row,col]” (see [Extract](#) for more information). Only scalar numeric values for the ‘interval’ argument are supported. Users requesting different confidence ranges for different parameters must use separate [mxCI](#) statements. [MxModel](#) objects can hold multiple [MxCI](#) objects, but only one confidence interval may be requested per named-entity.

Confidence interval estimation may result in model non-convergence at the confidence limit. Separate optimizer messages may be passed for each confidence limit. This has no impact on the

parameter estimates themselves, but may indicate a problem with the referenced confidence limit. Model non-convergence for a particular confidence limit may indicate parameter interdependence or the influence of a parameter boundary.

These error messages and their meanings are listed in the help for [mxSummary](#)

The validity of a confidence limit can be checked by running a model with the appropriate parameter fixed at the confidence limit in question. If the confidence limit is valid, the -2 log likelihoods of these two models should differ by the specified chi-squared criterion (as set using the 'lowerdelta' or 'upperdelta' slots in the [MxCI](#) object (you can choose which of these to set via the type parameter of mxCI).

Value

Returns a new [MxCI](#) object. If used as an argument in an [MxModel](#) object, the parameters, [MxMatrices](#) and [MxAlgebras](#) listed in the 'reference' argument must also be included prior to optimization.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>. Additional support for mxCI() can be found on the OpenMx wiki at <http://openmx.psyc.virginia.edu/wiki>.

See Also

[MxCI](#) for the S4 class created by mxCI. [MxMatrix](#) and [mxMatrix](#) for free parameter specification. More information about the OpenMx package may be found [here](#).

Examples

```
library(OpenMx)

# generate data
covariance <- matrix(c(1.0, 0.5, 0.5, 1.0),
  nrow=2,
  dimnames=list(c("a", "b"), c("a", "b")))

data <- mxData(covariance, "cov", numObs=100)

# create an expected covariance matrix
expect <- mxMatrix("Symm", 2, 2,
  free=TRUE,
  values=c(1, .5, 1),
  labels=c("var1", "cov12", "var2"),
  name="expectedCov")

# request 95 percent confidence intervals
ci <- mxCI(c("var1", "cov12", "var2"))

# specify the model
model <- mxModel(model="Confidence Interval Example",
  data, expect, ci,
  mxMLObjective("expectedCov", dimnames=c("a", "b")))
```

```
# run the model
results <- mxRun(model, intervals=TRUE)

# view confidence intervals
print(summary(results)$CI)

# view all results
summary(results)
```

MxCI-class

MxCI Class

Description

MxCI is an S4 class. An MxCI object is a [named entity](#). New instances of this class can be created using the function `mxCI`. MxCI objects may be used as arguments in the `mxModel` function.

Details

The MxCI class has the following slots:

- reference - The name of the object
- lowerdelta - Either a matrix or a data frame
- upperdelta - A vector for means, or NA if missing

The reference slot contains a character vector of named free parameters, [MxMatrices](#) and [MxAlgebras](#) on which confidence intervals are desired. Individual elements of [MxMatrices](#) and [MxAlgebras](#) may be listed as well, using the syntax “matrix[row,col]” (see [Extract](#) for more information).

The lowerdelta and upperdelta slots give the changes in likelihoods used to define the confidence interval. The upper bound of the likelihood-based confidence interval is estimated by increasing the parameter estimate, leaving all other parameters free, until the model -2 log likelihood increased by ‘upperdelta’. The lower bound of the confidence interval is estimated by decreasing the parameter estimate, leaving all other parameters free, until the model -2 log likelihood increased by ‘lowerdata’.

Likelihood-based confidence intervals may be specified by including one or more MxCI objects in an [MxModel](#) object. Estimation of confidence intervals requires model optimization using the `mxRun` function with the ‘intervals’ argument set to TRUE. The calculation of likelihood-based confidence intervals can be computationally intensive, and may add a significant amount of time to model estimation when many confidence intervals are requested.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxCI](#) for creating MxCI objects. More information about the OpenMx package may be found [here](#).

mxCompare

Assign Model Parameters

Description

Compare the fit of a model or set of models to a reference model or set of reference models. The output is a table with one row per model comparison.

Usage

```
mxCompare(base, comparison, ..., all = FALSE)
```

Arguments

base	A MxModel object or list of MxModel objects.
comparison	A MxModel object or list of MxModel objects.
...	Not used. Forces remaining arguments to be specified by name.
all	A boolean value on whether to compare all bases with all comparisons. Defaults to FALSE.

Details

The mxCompare function is used to compare the fit of one or more [MxMatrix](#) objects with output to one or more comparison models. Fit statistics for the comparison model or models are subtracted from the fit statistics for the base model or models. All models included in the 'base' argument are also listed without comparison (compared to a <NA> model) to present their raw fit statistics.

Model comparisons are made by subtracting the fit of the comparison model from the fit of a base model. To make sure that the differences between models are positive and yield p-values for likelihood ratio tests, the model or models listed in the 'base' argument should be more saturated (i.e., more estimated parameters and fewer degrees of freedom) than models listed in the 'comparison' argument. If a comparison is made where the comparison model has a higher minus 2 log likelihood (-2LL) than the base model, then the difference in their -2LLs will be negative. P-values for likelihood ratio tests will not be reported when either the -2LL or degrees of freedom for the comparison are negative.

When multiple models are included in both the 'base' and 'comparison' arguments, then comparisons are made between the two lists of models based on the value of the 'all' argument. If 'all' is set to FALSE (default), then the first model in the 'base' list is compared to the first model in the 'comparison' list, second with second, and so on. If there are an unequal number of 'base' and

'comparison' models, then the shorter list of models is repeated to match the length of the longer list. For example, comparing base models 'B1' and 'B2' with comparison models 'C1', 'C2' and 'C3' will yield three comparisons: 'B1' with 'C1', 'B2' with 'C2', and 'B1' with 'C3'. Each of those comparisons are prefaced by a comparison between the base model and a missing comparison model to present the fit of the base model.

If 'all' is set to TRUE, all possible comparisons between base and comparison models are made, and one entry is made for each base model. All comparisons involving the first model in 'base' are made first, followed by all comparisons with the second 'base' model, and so on. When there are multiple models in either the 'base' or 'comparison' arguments but not both, then the 'all' argument does not affect the set of comparisons made.

The following columns appear in the output:

base Name of the base model.

comparison Name of the comparison model. Is <NA> for the first

ep Estimated parameters of the comparison model.

minus2LL Minus 2*log-likelihood of the comparison model. If the comparison model is <NA>, then the minus 2*log-likelihood of the base model is given.

df Degrees in freedom of the comparison model. If the comparison model is <NA>, then the degrees of freedom of the base model is given.

AIC Akaike's Information Criterion for the comparison model. If the comparison model is <NA>, then the AIC of the base model is given.

diffLL Difference in minus 2*log-likelihoods of the base and comparison models. Will be positive when base model -2LL is higher than comparison model -2LL.

diffdf Difference in degrees of freedoms of the base and comparison models. Will be positive when base model DF is lower than comparison model DF (base model estimated parameters is higher than comparison model estimated parameters)

p P-value for likelihood ratio test based on diffLL and diffdf values.

The mxCompare function will give a p-value for any comparison in which both 'diffLL' and 'diffdf' are non-negative. However, this p-value is based on the assumptions of the likelihood ratio test, specifically that the two models being compared are nested. The likelihood ratio test and associated p-values are not valid when the comparison model is not nested in the referenced base model.

Use options('digits' = N) to set the minimum number of significant digits to be printed in values. The mxCompare function does not directly accept a digits argument, and depends on the value of the 'digits' option.

See Also

[mxModel](#); [options](#) (use options('mxOptions') to see all the OpenMx-specific options)

Examples

```
data(demoOneFactor)
manifests <- names(demoOneFactor)
latents <- c("G1")
model1 <- mxModel(model="One Factor", type="RAM",
```

```

    manifestVars = manifests,
    latentVars = latents,
    mxPath(from = latents, to=manifests),
    mxPath(from = manifests, arrows = 2),
    mxPath(from = latents, arrows = 2, free = FALSE, values = 1.0),
    mxData(cov(demoOneFactor), type = "cov", numObs = 500)
)

fit1 <- mxRun(model1)

latents <- c("G1", "G2")
model2 <- mxModel(model="Two Factor", type="RAM",
  manifestVars = manifests,
  latentVars = latents,
  mxPath(from = latents[1], to=manifests[1:3]),
  mxPath(from = latents[2], to=manifests[4:5]),
  mxPath(from = manifests, arrows = 2),
  mxPath(from = latents, arrows = 2, free = FALSE, values = 1.0),
  mxData(cov(demoOneFactor), type = "cov", numObs=500)
)
fit2 <- mxRun(model2)

mxCompare(fit1, fit2)

# vary precision of the output
oldPrecision = as.numeric(options('digits'))
options('digits' = 1)
mxCompare(fit1, fit2)
options('digits' = oldPrecision)

```

```
mxComputeConfidenceInterval
```

Find likelihood-based confidence intervals

Description

Add some description TODO

Usage

```
mxComputeConfidenceInterval(freeSet = NA_character_, ..., engine = NULL,
  fitfunction = "fitfunction", verbose = 0L, tolerance = NA_real_)
```

Arguments

freeSet	names of matrices containing free variables
...	Not used. Forces remaining arguments to be specified by name.
engine	specific NPSOL or CSOLNP
fitfunction	name of the fitfunction (defaults to 'fitfunction')

verbose	level of debugging output
tolerance	how close to the optimum is close enough (also known as the optimality tolerance)

mxComputeEM	<i>Fit a model using DLR's (1977) Expectation-Maximization (EM) algorithm</i>
-------------	---

Description

The EM algorithm constitutes the following steps: Start with an initial parameter vector. Predict the missing data to form a completed data model. Optimize the completed data model to obtain a new parameter vector. Repeat these steps until convergence criteria are met.

Usage

```
mxComputeEM(expectation, predict, mstep, observedFit = "fitfunction", ...,
             maxIter = 500L, tolerance = 1e-09, verbose = 0L,
             freeSet = NA_character_, accel = "varadhan2008",
             information = NA_character_, infoArgs = list())
```

Arguments

expectation	a vector of expectation names
predict	what to predict from the observed data (available options depend on the expectation)
mstep	a compute plan to optimize the completed data model
observedFit	the name of the observed data fit function (defaults to "fitfunction")
...	Not used. Forces remaining arguments to be specified by name.
maxIter	maximum number of iterations
tolerance	optimization is considered converged when the maximum relative change in fit is less than tolerance
verbose	level of diagnostic output
freeSet	names of matrices containing free variables
accel	name of acceleration method ("varadhan2008" or "ramsay1975")
information	name of information matrix approximation method
infoArgs	arguments to control the information matrix method

Details

This compute plan does not work with any and all expectations. It requires a special kind of expectation that can predict its missing data to create a completed data model.

The EM algorithm does not produce a parameter covariance matrix for standard errors. S-EM, an implementation of Meng & Rubin (1991), is included.

References

- Dempster, A. P., Laird, N. M., & Rubin, D. B. (1977). Maximum likelihood from incomplete data via the EM algorithm. *Journal of the Royal Statistical Society. Series B (Methodological)*, 1-38.
- Meng, X.-L. & Rubin, D. B. (1991). Using EM to obtain asymptotic variance-covariance matrices: The SEM algorithm. *Journal of the American Statistical Association*, 86 (416), 899-909.
- Ramsay, J. O. (1975). Solving implicit equations in psychometric data analysis. *Psychometrika*, 40 (3), 337-360.
- Varadhan, R. & Roland, C. (2008). Simple and globally convergent methods for accelerating the convergence of any EM algorithm. *Scandinavian Journal of Statistics*, 35, 335-353.

mxComputeGradientDescent

Optimize parameters using a gradient descent optimizer

Description

This optimizer does not require analytic derivatives of the fit function. The open-source version of OpenMx only offers 1 choice, CSOLNP (based on Ye, 1988). The proprietary version of OpenMx offers the choice of two optimizers, CSOLNP and NPSOL.

Usage

```
mxComputeGradientDescent(freeSet = NA_character_, ..., engine = NULL,
  fitfunction = "fitfunction", verbose = 0L, tolerance = NA_real_,
  useGradient = NULL, warmStart = NULL)
```

Arguments

freeSet	names of matrices containing free variables
...	Not used. Forces remaining arguments to be specified by name.
engine	specific NPSOL or CSOLNP
fitfunction	name of the fitfunction (defaults to 'fitfunction')
verbose	level of debugging output
tolerance	how close to the optimum is close enough (also known as the optimality tolerance)
useGradient	whether to use the analytic gradient (if available)
warmStart	a Cholesky factored Hessian to use as the NPSOL Hessian starting value

References

- Ye, Y. (1988). *Interior algorithms for linear, quadratic, and linearly constrained convex programming*. (Unpublished doctoral dissertation.) Stanford University, CA.

Examples

```

data(demoOneFactor)
factorModel <- mxModel(name = "One Factor",
  mxMatrix(type="Full", nrow=5, ncol=1, free=FALSE, values=0.2, name="A"),
  mxMatrix(type="Symm", nrow=1, ncol=1, free=FALSE, values=1, name="L"),
  mxMatrix(type="Diag", nrow=5, ncol=5, free=TRUE, values=1, name="U"),
  mxAlgebra(expression=A %*% L %*% t(A) + U, name="R"),
  mxExpectationNormal(covariance="R", dimnames=names(demoOneFactor)),
  mxFitFunctionML(),
  mxData(observed=cov(demoOneFactor), type="cov", numObs=500),
  mxComputeSequence(steps=list(
    mxComputeGradientDescent(),
    mxComputeNumericDeriv(),
    mxComputeStandardError(),
    mxComputeHessianQuality()
  )))
factorModelFit <- mxRun(factorModel)
factorModelFit$output$conditionNumber # 29.5

```

mxComputeHessianQuality

Compute the quality of the Hessian

Description

Tests whether the Hessian is positive definite (model\$output\$infoDefinite) and, if so, computes the condition number (model\$output\$conditionNumber). See Luenberger & Ye (2008) Second Order Test (p. 190) and Condition Number (p. 239).

Usage

```
mxComputeHessianQuality(freeSet = NA_character_)
```

Arguments

freeSet names of matrices containing free variables

References

Luenberger, D. G. & Ye, Y. (2008). Linear and nonlinear programming. Springer.

mxComputeIterate	<i>Repeatedly invoke a series of compute objects until change is less than tolerance</i>
------------------	--

Description

One step (typically the last) must compute the fit or maxAbsChange.

Usage

```
mxComputeIterate(steps, ..., maxIter = 500L, tolerance = 1e-09,
  verbose = 0L, freeSet = NA_character_)
```

Arguments

steps	a list of compute objects
...	Not used. Forces remaining arguments to be specified by name.
maxIter	the maximum number of iterations
tolerance	iterates until maximum relative change is less than tolerance
verbose	level of debugging output
freeSet	Names of matrices containing free variables.

mxComputeNewtonRaphson

Optimize parameters using the Newton-Raphson algorithm

Description

This optimizer requires analytic 1st and 2nd derivatives of the fit function. Comprehensive diagnostics are available by increasing the verbose level.

Usage

```
mxComputeNewtonRaphson(freeSet = NA_character_, ...,
  fitfunction = "fitfunction", maxIter = 100L, tolerance = 1e-12,
  verbose = 0L)
```

Arguments

freeSet	names of matrices containing free variables
...	Not used. Forces remaining arguments to be specified by name.
fitfunction	name of the fitfunction (defaults to 'fitfunction')
maxIter	maximum number of iterations
tolerance	optimization is considered converged when the maximum relative change in fit is less than tolerance
verbose	level of debugging output

References

Luenberger, D. G. & Ye, Y. (2008). *Linear and nonlinear programming*. Springer.

mxComputeNothing	<i>Compute nothing</i>
------------------	------------------------

Description

Note that this compute plan actually does nothing whereas `mxComputeOnce("expectation", "nothing")` may remove the prediction of an expectation.

Usage

```
mxComputeNothing()
```

mxComputeNumericDeriv	<i>Numerically estimate Hessian using Richardson extrapolation</i>
-----------------------	--

Description

For N free parameters, Richardson extrapolation requires $(\text{iterations} * (N^2 + N))$ function evaluations.

Usage

```
mxComputeNumericDeriv(freeSet = NA_character_, ...,
  fitfunction = "fitfunction", parallel = TRUE, stepSize = 1e-04,
  iterations = 4L, verbose = 0L)
```

Arguments

<code>freeSet</code>	names of matrices containing free variables
<code>...</code>	Not used. Forces remaining arguments to be specified by name.
<code>fitfunction</code>	name of the fitfunction (defaults to 'fitfunction')
<code>parallel</code>	whether to evaluate the fitfunction in parallel (defaults to TRUE)
<code>stepSize</code>	starting set size (defaults to 0.0001)
<code>iterations</code>	number of Richardson extrapolation iterations (defaults to 4L)
<code>verbose</code>	Level of debugging output.

Details

The implementation is closely based on the `numDeriv` R package.

Examples

```

library(OpenMx)
data(demoOneFactor)
factorModel <- mxModel(name = "One Factor",
  mxMatrix(type = "Full", nrow = 5, ncol = 1, free = FALSE, values = .2, name = "A"),
  mxMatrix(type = "Symm", nrow = 1, ncol = 1, free = FALSE, values = 1, name = "L"),
  mxMatrix(type = "Diag", nrow = 5, ncol = 5, free = TRUE, values = 1, name = "U"),
  mxAlgebra(A %*% L %*% t(A) + U, name = "R"),
  mxExpectationNormal(covariance = "R", dimnames = names(demoOneFactor)),
  mxFitFunctionML(),
  mxData(cov(demoOneFactor), type = "cov", numObs = 500),
  mxComputeSequence(
    list(mxComputeNumericDeriv(), mxComputeReportDeriv())
  )
)
factorModelFit <- mxRun(factorModel)
factorModelFit$output$hessian

```

mxComputeOnce

Compute something once

Description

Some models are optimized for a sparse Hessian. Therefore, it can be much more efficient to compute the inverse Hessian in comparison to computing the Hessian and then inverting it.

Usage

```

mxComputeOnce(from, what = "nothing", how = NULL, ...,
  freeSet = NA_character_, verbose = 0L, .is.bestfit = FALSE)

```

Arguments

from	the object to perform the computation (a vector of expectation or algebra names)
what	what to compute (default is "nothing")
how	to compute it (optional)
...	Not used. Forces remaining arguments to be specified by name.
freeSet	names of matrices containing free variables
verbose	the level of debugging output
.is.bestfit	do not use; for backward compatibility

Details

The information matrix is only valid when parameters are at the maximum likelihood estimate. The information matrix is returned in `model$output$hessian`. You cannot request both the information matrix and the Hessian. The information matrix is invariant to the sign of the log likelihood scale whereas the Hessian is not. Use the `how` parameter to specify which approximation to use (one of "default", "hessian", "sandwich", "bread", and "meat").

Examples

```

data(demoOneFactor)
factorModel <- mxModel(name = "One Factor",
  mxMatrix(type="Full", nrow=5, ncol=1, free=TRUE, values=0.2, name="A"),
  mxMatrix(type="Symm", nrow=1, ncol=1, free=FALSE, values=1, name="L"),
  mxMatrix(type="Diag", nrow=5, ncol=5, free=TRUE, values=1, name="U"),
  mxAlgebra(expression=A %*% L %*% t(A) + U, name="R"),
  mxFitFunctionML(), mxExpectationNormal(covariance="R", dimnames=names(demoOneFactor)),
  mxData(observed=cov(demoOneFactor), type="cov", numObs=500),
  mxComputeOnce('fitfunction', 'fit'))
factorModelFit <- mxRun(factorModel)
factorModelFit$output$fit # 972.15

```

mxComputeReportDeriv *Report derivatives*

Description

Copy the internal gradient and Hessian back to R.

Usage

```
mxComputeReportDeriv(freeSet = NA_character_)
```

Arguments

freeSet names of matrices containing free variables

mxComputeSequence *Invoke a series of compute objects in sequence*

Description

Invoke a series of compute objects in sequence

Usage

```
mxComputeSequence(steps = list(), ..., freeSet = NA_character_,
  independent = FALSE)
```

Arguments

steps a list of compute objects

... Not used; forces argument 'freeSet' to be specified by name.

freeSet Names of matrices containing free parameters.

independent Whether the steps could be executed out-of-order.

 mxComputeStandardError

Compute standard errors given the Hessian or inverse Hessian

Description

Compute standard errors given the Hessian or inverse Hessian

Usage

```
mxComputeStandardError(freeSet = NA_character_)
```

Arguments

freeSet names of matrices containing free variables

mxConstraint

Create MxConstraint Object

Description

This function creates a new [MxConstraint](#) object.

Usage

```
mxConstraint(expression, name = NA, ...)
```

Arguments

expression An R expression of matrix operators and matrix functions.
 name An optional character string indicating the name of the object.
 ... Not used. Helps OpenMx catch bad input to argument 'expression'.

Details

The mxConstraint function defines relationships between two [MxAlgebra](#) or [MxMatrix](#) objects. They are used to affect the estimation of free parameters in the referenced objects. The constraint relation is written identically to how a [MxAlgebra](#) expression would be written. The outermost operator in this relation must be either '<', '==' or '>'. To affect an estimation or optimization, an [MxConstraint](#) object must be included in an [MxModel](#) object with all referenced [MxAlgebra](#) and [MxMatrix](#) objects.

Usage Note: Use of mxConstraint should be avoided where it is possible to achieve the constraint by equating free parameters by label or position in an [MxMatrix](#) or [MxAlgebra](#) object. Including mxConstraints in an mxModel will disable standard errors and the calculation of the final Hessian,

and thus should be avoided when standard errors are of importance. Constraints also add computational overhead. If one labels two parameters the same, the optimizer has one fewer parameter to optimize. However, if one uses `mxConstraint` to do the same thing, both parameters remain estimated and a Lagrangian multiplier is added to maintain the constraint. This constraint also has to have its gradients computed and the order of the Hessian grows as well. So while both approaches should work, the `mxConstraint()` will take longer to do so.

Alternatives to `mxConstraints` include using labels, `lbound` or `ubound` arguments or algebras. Free parameters in the same `MxModel` may be constrained to equality by giving them the same name in their respective 'labels' matrices. Similarly, parameters may be fixed to an individual element in a `MxModel` object or the result of an `MxAlgebra` object through labeling. For example, assigning a label of "name[1,1]" fixes the value of a parameter at the value in first row and first column of the matrix or algebra "name". The `mxConstraint` function should be used to enforce inequalities that cannot be conveyed using other methods.

Value

Returns an `MxConstraint` object.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

`MxConstraint` for the S4 class created by `mxConstraint`.

Examples

```
library(OpenMx)

#Create a constraint between MxMatrices 'A' and 'B'
constraint <- mxConstraint(A > B, name = 'AdominatesB')

# Constrain matrix 'K' to be equal to matrix 'limit'

model <- mxModel(model="con_test",
  mxMatrix(type="Full", nrow=2, ncol=2, free=TRUE, name="K"),
  mxMatrix(type="Full", nrow=2, ncol=2, free=FALSE, name="limit", values=1:4),
  mxConstraint(K == limit, name = "Klimit_equality"),
  mxAlgebra(min(K), name="minK"),
  mxFitFunctionAlgebra("minK")
)

fit <- mxRun(model)
fit$matrices$K$values

#      [,1] [,2]
# [1,]    1    3
# [2,]    2    4
```

```
# Constrain both free parameters of a matrix to equality using labels (both are set to "eq")
equal <- mxMatrix("Full", 2, 1, free=TRUE, values=1, labels="eq", name="D")

# Constrain a matrix element in to be equal to the result of an algebra
start <- mxMatrix("Full", 1, 1, free=TRUE, values=1, labels="param", name="F")
alg <- mxAlgebra(log(start), name="logP")

# Force the fixed parameter in matrix G to be the result of the algebra
end <- mxMatrix("Full", 1, 1, free=FALSE, values=1, labels="logP[1,1]", name="G")
```

MxConstraint-class *MxConstraint Class*

Description

MxConstraint is an S4 class. An MxConstraint object is a [named entity](#). New instances of this class can be created using the function [mxConstraint](#).

Details

The MxConstraint class has the following slots:

name	-	The name of the object
formula	-	The R expression to be evaluated

The ‘name’ slot is the name of the MxConstraint object. Use of MxConstraint objects in other functions in the [OpenMx](#) library may require reference by name.

The ‘formula’ slot is an expression containing the expression to be evaluated. These objects are operated on or related to one another using one or more operations detailed in the [mxConstraint](#) help file.

Slots may be referenced with the \$ symbol. See the documentation for [Classes](#) and the examples in the [mxConstraint](#) document for more information.

References

The OpenMx User’s guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxConstraint](#) for the function that creates MxConstraint objects.

mxData	<i>Create MxData Object</i>
--------	-----------------------------

Description

This function creates a new [MxData](#) object.

Usage

```
mxData(observed, type, means = NA, numObs = NA, acov=NA, thresholds=NA, ..., sort=TRUE)
```

Arguments

observed	A matrix or data.frame which provides data to the MxData object.
type	A character string defining the type of data in the ‘observed’ argument. Must be one of “raw”, “cov”, or “cor”.
means	An optional vector of means for use when ‘type’ is “cov”, or “cor”.
numObs	The number of observations in the data supplied in the ‘observed’ argument. Required unless ‘type’ equals “raw”.
acov	Asymptotic covariance matrix of observed, means, and thresholds. Used for weighted least squares at weight matrix.
thresholds	Observed thresholds. Used for weighted least squares with ordinal data.
...	Not used. Forces remaining arguments to be specified by name.
sort	Whether to sort raw data prior to use (default TRUE)

Details

The `mxData` function creates [MxData](#) objects, which can be used as arguments in [MxModel](#) objects. The ‘observed’ argument may take either a data frame or a matrix, which is then described with the ‘type’ argument. Data types describe compatibility and usage with expectation functions in [MxModel](#) objects. Four different data types are supported (a fifth, `sscp`, is not yet implemented):

- raw** The contents of the ‘observed’ argument are treated as raw data. Missing values are permitted and must be designated as the system missing value. The ‘means’ and ‘numObs’ arguments cannot be specified, as the ‘means’ argument is not relevant and the ‘numObs’ argument is automatically populated with the number of rows in the data. Data of this type may use fit functions such as [mxFitFunctionML](#) function in [MxModel](#) objects, which will automatically use covariance estimation under full-information maximum likelihood for this data type.
- cov** The contents of the ‘observed’ argument are treated as a covariance matrix. The ‘means’ argument is not required, but may be included for estimations involving means. The ‘numObs’ argument is required, which should reflect the number of observations or rows in the data described by the covariance matrix. Data of this type may use the fit functions such as [mxFitFunctionML](#), depending on the specified model.

- cor** The contents of the ‘observed’ argument are treated as a correlation matrix. The ‘means’ argument is not required, but may be included for estimations involving means. The ‘numObs’ argument is required, which should reflect the number of observations or rows in the data described by the covariance matrix. Data of this type may use the fit functions such as [mxFitFunctionML](#) functions, depending on the specified model.
- acov** The contents of the ‘observed’ argument are treated as the polychoric correlation matrix of the ordinal variables. The ‘means’ argument is not required, but may be included for estimations involving means. The ‘thresholds’ argument is not required, but may be included for estimations involving thresholds and ordinal variables. The ‘numObs’ argument is required, which should reflect the number of observations or rows in the data described by the polychoric correlation matrix. Data of this type may use the fit functions such as [mxFitFunctionWLS](#) functions, depending on the specified model.

MxData objects may not be included in [MxAlgebra](#) objects or use the [mxFitFunctionAlgebra](#) function. If these capabilities are desired, data should be appropriately input or transformed using the [mxMatrix](#) and [mxAlgebra](#) functions.

While column names are stored in the ‘observed’ slot of MxData objects, these names are not recognized as variable names in [MxPath](#) objects. Variable names must be specified using the ‘manifestVars’ argument of the [mxModel](#) function prior to use in [MxPath](#) objects.

The mxData function does not currently place restrictions on the size, shape, or symmetry of matrices input into the ‘observed’ argument. While it is possible to specify MxData objects as covariance or correlation matrices that do not have the properties commonly associated with these matrices, failure to correctly specify these matrices will likely lead to problems in model estimation.

OpenMx uses the names of variables to map them onto the expectation functions and other elements associated with your model. For data.frames, ensure you have set the names(). For matrices set names using, for instance, row.names=c(“your”, “columns”). Covariance and correlation matrices need to have both the row and column names set and these must be identical, for instance by using dimnames=list(varNames, varNames).

Value

Returns a new [MxData](#) object.

References

The OpenMx User’s guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[MxData](#) for the S4 class created by mxData. [matrix](#) and [data.frame](#) for objects which may be entered as arguments in the ‘observed’ slot. More information about the OpenMx package may be found [here](#).

Examples

```
library(OpenMx)
```

```

#Create a covariance matrix
covMatrix <- matrix( c(0.77642931, 0.39590663,
  0.39590663, 0.49115615),
  nrow = 2, ncol = 2, byrow = TRUE)
covNames <- c("x", "y")
dimnames(covMatrix) <- list(covNames, covNames)

#Create an MxData object including that covariance matrix
testData <- mxData(observed=covMatrix, type="cov", numObs = 100)

testModel <- mxModel(model="testModel",
  mxMatrix(type="Symm", nrow=2, ncol=2, values=c(.2,.1,.2),
    free=TRUE, name="expCov", dimnames=list(covNames, covNames)),
  mxExpectationNormal(covariance="expCov", dimnames=covNames),
  mxFitFunctionML(),
  testData)

outModel <- mxRun(testModel)

summary(outModel)

```

MxData-class

MxData Class

Description

MxData is an S4 class. An MxData object is a [named entity](#). New instances of this class can be created using the function `mxData`. MxData is an S4 class union. An MxData object is either `NULL` or a MxNonNullData object.

Details

The MxNonNullData class has the following slots:

name	-	The name of the object
observed	-	Either a matrix or a data frame
vector	-	A vector for means, or NA if missing
type	-	Either 'raw', 'cov', or 'cor'
numObs	-	The number of observations

The 'name' slot is the name of the MxData object.

The 'observed' slot is used to contain data, either as a matrix or as a data frame. Use of the data in this slot by other functions depends on the value of the 'type' slot. When 'type' is equal to 'cov' or 'cor', the data input into the 'matrix' slot should be a symmetric matrix or data frame.

The 'vector' slot is used to contain a vector of numeric values, which is used as a vector of means

for MxData objects with 'type' equal to 'cov' or 'cor'. This slot may be used in estimation using the [mxFitFunctionML](#) function.

The 'type' slot may take one of four supported values:

- raw** The contents of the 'observed' slot are treated as raw data. Missing values are permitted and must be designated as the system missing value. The 'vector' and 'numObs' slots cannot be specified, as the 'vector' argument is not relevant and the 'numObs' argument is automatically populated with the number of rows in the data. Data of this type may use the [mxFitFunctionML](#) function as its fit function in MxModel objects, which can deal with covariance estimation under full-information maximum likelihood.
- cov** The contents of the 'observed' slot are treated as a covariance matrix. The 'vector' argument is not required, but may be included for estimations involving means. The 'numObs' slot is required. Data of this type may use fit functions such as the [mxFitFunctionML](#), depending on the specified model.
- cor** The contents of the 'observed' slot are treated as a correlation matrix. The 'vector' argument is not required, but may be included for estimations involving means. The 'numObs' slot is required. Data of this type may use fit functions such as the [mxFitFunctionML](#), depending on the specified model.

The 'numObs' slot describes the number of observations in the data. If 'type' equals 'raw', then 'numObs' is automatically populated as the number of rows in the matrix or data frame in the 'observed' slot. If 'type' equals 'cov' or 'cor', then this slot must be input using the 'numObs' argument in the [mxData](#) function when the MxData argument is created.

MxData objects may not be included in [MxAlgebra](#) objects or use the [mxFitFunctionAlgebra](#) function. If these capabilities are desired, data should be appropriately input or transformed using the [mxMatrix](#) and [mxAlgebra](#) functions.

While column names are stored in the 'observed' slot of MxData objects, these names are not recognized as variable names in [MxPath](#) objects. Variable names must be specified using the 'manifestVars' argument of the [mxModel](#) function prior to use in [MxPath](#) objects.

The [mxData](#) function does not currently place restrictions on the size, shape, or symmetry of matrices input into the 'observed' argument. While it is possible to specify MxData objects as covariance or correlation matrices that do not have the properties commonly associated with these matrices, failure to correctly specify these matrices will likely lead to problems in model estimation.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxData](#) for creating MxData objects, [matrix](#) and [data.frame](#) for objects which may be entered as arguments in the 'matrix' slot. More information about the OpenMx package may be found [here](#).

mxDataDynamic	<i>Create dynamic data</i>
---------------	----------------------------

Description

Create dynamic data

Usage

```
mxDataDynamic(type, ..., expectation, verbose = 0L)
```

Arguments

type	type of data
...	Not used. Forces remaining arguments to be specified by name.
expectation	the name of the expectation to provide the data
verbose	Increase runtime debugging output

mxErrorPool	<i>Query the Error Pool</i>
-------------	-----------------------------

Description

Retrieve models from the pool that did not complete successfully.

Usage

```
mxErrorPool(modelnames = NA, reset = FALSE)
```

Arguments

modelnames	Either NA or a character vector of model names.
reset	Either TRUE or FALSE.

Details

If ‘modelnames’ is NA, then the list of all error models will be returned. Otherwise a subset of models will be returned, based on the model names passed in as an argument. If ‘reset’ is TRUE, then the error pool is reset to the empty list.

References

The OpenMx User’s guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

mxEval	<i>Evaluate Values in MxModel</i>
--------	-----------------------------------

Description

This function can be used to evaluate an arbitrary R expression that includes named entities from a [MxModel](#) object, or labels from a [MxMatrix](#) object.

Usage

```
mxEval(expression, model, compute = FALSE, show = FALSE, defvar.row = 1,
        cache = new.env(parent = emptyenv()), cacheBack = FALSE)
```

```
mxEvalByName(name, model, compute = FALSE, show = FALSE)
```

Arguments

expression	An arbitrary R expression.
model	The model in which to evaluate the expression.
compute	If TRUE then compute the value of algebra expressions.
show	If TRUE then print the translated expression.
defvar.row	The row number for definition variables when compute=TRUE.
cache	An R environment of matrix values used to speedup computation.
cacheBack	If TRUE then return the list pair (value, cache).
name	The character name of an object to evaluate.

Details

The argument ‘expression’ is an arbitrary R expression. Any named entities that are used within the R expression are translated into their current value from the model. Any labels from the matrices within the model are translated into their current value from the model. Finally the expression is evaluated and the result is returned. To enable debugging, the ‘show’ argument has been provided. The most common mistake when using this function is to include named entities in the model that are identical to R function names. For example, if a model contains a named entity named ‘c’, then the following mxEval call will return an error: `mxEval(c(A, B, C), model)`.

The `mxEvalByName` function is a wrapper around `mxEval` that takes a character instead of an R expression.

If ‘compute’ is FALSE, then MxAlgebra expressions return their current values as they have been computed by the optimization call (using [mxRun](#)). If the ‘compute’ argument is TRUE, then Mx-Algebra expressions will be calculated in R. Any references to an objective function that has not yet been calculated will return a 1 x 1 matrix with a value of NA.

The ‘cache’ is used to speedup calculation by storing previously computing values. The cache is a list of matrices, such that names(cache) must all be of the form “modelname.entityname”. Setting ‘cacheBack’ to TRUE will return the pair list(value, cache) where value is the result of the mxEval() computation and cache is the updated cache.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxAlgebra](#) to create algebraic expressions inside your model and [mxModel](#) for the model object `mxEval` looks inside when evaluating.

Examples

```
library(OpenMx)

# Set up a 1x1 matrix
matrixA <- mxMatrix("Full", nrow = 1, ncol = 1, values = 1, name = "A")

# Set up an algebra
algebraB <- mxAlgebra(A + A, name = "B")

# Put them both in a model
testModel <- mxModel(model="testModel", matrixA, algebraB)

# Even though the model has not been run, we can evaluate the algebra
# given the starting values in matrixA.
mxEval(B, testModel, compute=TRUE)

# If we just print the algebra, we can see it has not been evaluated
testModel$B
```

mxExpectationBA81 *Create a Bock & Aitkin (1981) expectation*

Description

When a two-tier covariance matrix is recognized, this expectation automatically enables analytic dimension reduction (Cai, 2010).

Usage

```
mxExpectationBA81(ItemSpec, item = "item", ..., qpoints = 49L, qwidth = 6,
  mean = "mean", cov = "cov", verbose = 0L, weightColumn = NA_integer_,
  EstepItem = NULL, debugInternal = FALSE)
```

Arguments

ItemSpec	a single item model (to replicate) or a list of item models in the same order as the column of ItemParam
item	the name of the mxMatrix holding item parameters with one column for each item model with parameters starting at row 1 and extra rows filled with NA
...	Not used. Forces remaining arguments to be specified by name.
qpoints	number of points to use for equal interval quadrature integration (default 49L)
qwidth	the width of the quadrature as a positive Z score (default 6.0)
mean	the name of the mxMatrix holding the mean vector
cov	the name of the mxMatrix holding the covariance matrix
verbose	the level of runtime diagnostics (default 0L)
weightColumn	the name of the column in the data containing the row weights (default NA)
EstepItem	a simple matrix of item parameters for the E-step. This option is mainly of use for debugging derivatives.
debugInternal	when enabled, some of the internal tables are returned in \$debug. This is mainly of use to developers.

Details

The standard Normal distribution of the quadrature acts like a prior distribution for difficulty. It is not necessary to impose any additional Bayesian prior on difficulty estimates (Baker & Kim, 2004, p. 196).

References

- Bock, R. D., & Aitkin, M. (1981). Marginal maximum likelihood estimation of item parameters: Application of an EM algorithm. *Psychometrika*, 46, 443-459.
- Cai, L. (2010). A two-tier full-information item factor analysis model with applications. *Psychometrika*, 75, 581-612.
- Seong, T. J. (1990). Sensitivity of marginal maximum likelihood estimation of item and ability parameters to the characteristics of the prior ability distributions. *Applied Psychological Measurement*, 14(3), 299-311.

See Also

RPF

 mxExpectationLISREL *Create MxExpectationLISREL Object*

Description

This function creates a new MxExpectationLISREL object.

Usage

```
mxExpectationLISREL(LX=NA, LY=NA, BE=NA, GA=NA, PH=NA, PS=NA, TD=NA, TE=NA, TH=NA,
                    TX = NA, TY = NA, KA = NA, AL = NA,
                    dimnames = NA, thresholds = NA, threshnames = dimnames)
```

Arguments

LX	An optional character string indicating the name of the 'LX' matrix.
LY	An optional character string indicating the name of the 'LY' matrix.
BE	An optional character string indicating the name of the 'BE' matrix.
GA	An optional character string indicating the name of the 'GA' matrix.
PH	An optional character string indicating the name of the 'PH' matrix.
PS	An optional character string indicating the name of the 'PS' matrix.
TD	An optional character string indicating the name of the 'TD' matrix.
TE	An optional character string indicating the name of the 'TE' matrix.
TH	An optional character string indicating the name of the 'TH' matrix.
TX	An optional character string indicating the name of the 'TX' matrix.
TY	An optional character string indicating the name of the 'TY' matrix.
KA	An optional character string indicating the name of the 'KA' matrix.
AL	An optional character string indicating the name of the 'AL' matrix.
dimnames	An optional character vector that is currently ignored
thresholds	An optional character string indicating the name of the thresholds matrix.
threshnames	An optional character vector to be assigned to the column names of the thresholds matrix.

Details

Expectation functions define the way that model expectations are calculated. The mxExpectationLISREL calculates the expected covariance and means of a given [MxData](#) object given a LISREL model. This model is defined by Linear Structural Relations (LISREL; Jöreskog & Sörbom, 1982, 1996). Arguments 'LX' through 'AL' must refer to [MxMatrix](#) objects with the associated properties of their respective matrices in the LISREL modeling approach.

The full LISREL specification has 13 matrices and is sometimes called the extended LISREL model. It is defined by the following equations.

$$\eta = \alpha + B\eta + \Gamma\xi + \zeta$$

$$y = \tau_y + \Lambda_y\eta + \epsilon$$

$$x = \tau_x + \Lambda_x\xi + \delta$$

The table below is provided as a quick reference to the numerous matrices in LISREL models. Note that NX is the number of manifest exogenous (independent) variables, the number of Xs. NY is the number of manifest endogenous (dependent) variables, the number of Ys. NK is the number of latent exogenous variables, the number of Ksis or Xis. NE is the number of latent endogenous variables, the number of etas.

Matrix	Word	Abbreviation	Dimensions	Expression	Description
Λ_x	Lambda x	LX	NX x NK		Exogenous Factor Loading Matrix
Λ_y	Lambda y	LY	NY x NE		Endogenous Factor Loading Matrix
B	Beta	BE	NE x NE		Regressions of Latent Endogenous Variables Pre
Γ	Gamma	GA	NE x NK		Regressions of Latent Exogenous Variables Pred
Φ	Phi	PH	NK x NK	cov(ξ)	Covariance Matrix of Latent Exogenous Variable
Ψ	Psi	PS	NE x NE	cov(ζ)	Residual Covariance Matrix of Latent Endogeno
Θ_δ	Theta delta	TD	NX x NX	cov(δ)	Residual Covariance Matrix of Manifest Exogeno
Θ_ϵ	Theta epsilon	TE	NY x NY	cov(ϵ)	Residual Covariance Matrix of Manifest Endogeno
$\Theta_{\delta\epsilon}$	Theta delta epsilon	TH	NX x NY	cov(δ, ϵ)	Residual Covariance Matrix of Manifest Exogeno
τ_x	tau x	TX	NX x 1		Residual Means of Manifest Exogenous Variable
τ_y	tau y	TY	NY x 1		Residual Means of Manifest Endogenous Variabl
κ	kappa	KA	NK x 1	mean(ξ)	Means of Latent Exogenous Variables
α	alpha	AL	NE x 1		Residual Means of Latent Endogenous Variables

From the extended LISREL model, several submodels can be defined. Subtypes of the LISREL model are defined by setting some of the arguments of the LISREL expectation function to NA. Note that because the default values of each LISREL matrix is NA, setting a matrix to NA can be accomplished by simply not giving it any other value.

The first submodel is the LISREL model without means.

$$\eta = B\eta + \Gamma\xi + \zeta$$

$$y = \Lambda_y\eta + \epsilon$$

$$x = \Lambda_x\xi + \delta$$

The LISREL model without means requires 9 matrices: LX, LY, BE, GA, PH, PS, TD, TE, and TH. Hence this LISREL model has TX, TY, KA, and AL as NA. This can be accomplished by leaving these matrices at their default values.

The TX, TY, KA, and AL matrices must be specified if either the mxData type is "cov" or "cor" and a means vector is provided, or if the mxData type is "raw". Otherwise the TX, TY, KA, and AL matrices are ignored and the model without means is estimated.

A second submodel involves only endogenous variables.

$$\eta = B\eta + \zeta$$

$$y = \Lambda_y\eta + \epsilon$$

The endogenous-only LISREL model requires 4 matrices: LY, BE, PS, and TE. The LX, GA, PH, TD, and TH must be NA in this case. However, means can also be specified, allowing TY and AL if the data are raw or if observed means are provided.

Another submodel involves only exogenous variables.

$$x = \Lambda_x\xi + \delta$$

The exogenous-model model requires 3 matrices: LX, PH, and TD. The LY, BE, GA, PS, TE, and TH matrices must be NA. However, means can also be specified, allowing TX and KA if the data are raw or if observed means are provided.

The model that is run depends on the matrices that are not NA. If all 9 matrices are not NA, then the full model is run. If only the 4 endogenous matrices are not NA, then the endogenous-only model is run. If only the 3 exogenous matrices are not NA, then the exogenous-only model is run. If some endogenous and exogenous matrices are not NA, but not all of them, then appropriate errors are thrown. Means are included in the model whenever their matrices are provided.

The `MxMatrix` objects included as arguments may be of any type, but should have the properties described above. The `mxExpectationLISREL` will not return an error for incorrect specification, but incorrect specification will likely lead to estimation problems or errors in the `mxRun` function.

Like the `mxExpectationRAM`, the `mxExpectationLISREL` evaluates with respect to an `MxData` object. The `MxData` object need not be referenced in the `mxExpectationLISREL` function, but must be included in the `MxModel` object. `mxExpectationLISREL` requires that the 'type' argument in the associated `MxData` object be equal to 'cov', 'cor', or 'raw'.

To evaluate, place `mxExpectationLISREL` objects, the `mxData` object for which the expected covariance approximates, referenced `MxAlgebra` and `MxMatrix` objects, and optional `MxBounds` and `MxConstraint` objects in an `MxModel` object. This model may then be evaluated using the `mxRun` function. The results of the optimization can be found in the 'output' slot of the resulting model, and may be obtained using the `mxEval` function.

Value

Returns a new `MxExpectationLISREL` object. One and only one `MxExpectationLISREL` object can be included with models using one and only one fit function object (e.g., `MxFitFunctionML`) and with referenced `MxAlgebra`, `MxData` and `MxMatrix` objects.

References

Jöreskog, K. G. & Sörbom, D. (1996). LISREL 8: User's Reference Guide. Lincolnwood, IL: Scientific Software International.

Jöreskog, K. G. & Sörbom, D. (1982). Recent developments in structural equation modeling. *Journal of Marketing Research*, 19, 404-416.

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```

# Create and fit a model using mxExpectationLISREL, and mxFitFunctionML

library(OpenMx)

covData <- matrix(c(0.9223099, 0.1862938, 0.4374359, 0.8959973, 0.9928430, 0.5320662,
  0.1862938, 0.2889364, 0.3927790, 0.3321639, 0.3371594, 0.4476898,
  0.4374359, 0.3927790, 1.0069552, 0.6918755, 0.7482155, 0.9013952,
  0.8959973, 0.3321639, 0.6918755, 1.8059956, 1.6142005, 0.8040448,
  0.9928430, 0.3371594, 0.7482155, 1.6142005, 1.9223567, 0.8777786,
  0.5320662, 0.4476898, 0.9013952, 0.8040448, 0.8777786, 1.3997558
), nrow=6, ncol=6, byrow=TRUE,
  dimnames=list(paste("v",as.character(1:6),sep=""),paste("v",as.character(1:6),sep="")))

# Create LISREL matrices

mLX <- mxMatrix("Full", values=c(.5, .6, .8, rep(0, 6), .4, .7, .5),
  name="LX", nrow=6, ncol=2, free=c(TRUE,TRUE,TRUE,rep(FALSE, 6),TRUE,TRUE,TRUE),
  dimnames=list(paste("v",as.character(1:6),sep=""),c("x1","x2")))
mTD <- mxMatrix("Diag", values=c(rep(.2, 6)),
  name="TD", nrow=6, ncol=6, free=TRUE,
  dimnames=list(paste("v",as.character(1:6),sep=""),paste("v",as.character(1:6),sep="")))
mPH <- mxMatrix("Symm", values=c(1, .3, 1),
  name="PH", nrow=2, ncol=2, free=c(FALSE, TRUE, FALSE),
  dimnames=list(c("x1","x2"),c("x1","x2")))

# Create a LISREL objective with LX, TD, and PH matrix names

expFunction <- mxExpectationLISREL(LX="LX", TD="TD", PH="PH")

# Create fit function and data

tmpData <- mxData(observed=covData, type="cov", numObs=100)
fitFunction <- mxFitFunctionML()

# Create the model, fit it, and print a summary.

tmpModel <- mxModel(model="exampleModel", mLX, mTD, mPH, expFunction, fitFunction, tmpData)
tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)

#-----
# Fit factor model with means

require(OpenMx)

data(demoOneFactor)
nvar <- ncol(demoOneFactor)
varnames <- colnames(demoOneFactor)

```



```

factorMeans <- mxMatrix("Zero", 1, 1, name="Kappa", dimnames=list("F1", NA))
xIntercepts <- mxMatrix("Zero", nvar, 1, name="TauX", dimnames=list(varnames, NA))
factorLoadings <- mxMatrix("Full", nvar, 1, TRUE, .6, name="LambdaX", labels=paste("lambda", 1:nvar, sep=""), di
factorCovariance <- mxMatrix("Diag", 1, 1, FALSE, 1, name="Phi")
xResidualVariance <- mxMatrix("Diag", nvar, nvar, TRUE, .2, name="ThetaDelta", labels=paste("theta", 1:nvar, sep

liModel <- mxModel(model="LISREL Factor Model",
factorMeans, xIntercepts, factorLoadings, factorCovariance, xResidualVariance,
mxExpectationLISREL(LX="LambdaX", PH="Phi", TD="ThetaDelta", TX="TauX", KA="Kappa"),
mxFitFunctionML(),
mxData(demoOneFactor, "raw")
)

liRun <- mxRun(liModel)

summary(liRun)

#-----
# Fit Joint Ordinal/Continuous Factor Model

require(OpenMx)

# get data (loaded from demo data sets in OpenMx package)
data(jointdata)

# specify ordinal columns as ordered factors
jointdata[,c(2,4,5)] <- mxFactor(jointdata[,c(2,4,5)],
levels=list(c(0,1), c(0, 1, 2, 3), c(0, 1, 2)))

loadings <- mxMatrix("Full", 5, 1,
free=TRUE, values=1, name="L", dimnames=list(names(jointdata), "Factor1"))

resid <- mxMatrix("Diag", 5, 5,
free=c(TRUE, FALSE, TRUE, FALSE, FALSE), values=.5, name="U")

means <- mxMatrix("Full", 5, 1,
free=c(TRUE, FALSE, TRUE, FALSE, FALSE), values=0, name="M", dimnames=list(names(jointdata), NA))

ident <- mxMatrix("Diag", 1, 1, FALSE, 1, name="I")
zerom <- mxMatrix("Zero", 1, 1, name="Z", dimnames=list("Factor1", NA))

thrFre <- c(TRUE, FALSE, FALSE, rep(TRUE, 5), FALSE)
thrVal <- c(0, NA, NA, -1, 0, 1, -1, 1, NA)
thrLab <- c("z2t1", NA, NA, "z4t1", "z4t2", "z4t3", "z5t1", "z5t2", NA)
thresh <- mxMatrix("Full", 3, 3, free=thrFre, values=thrVal, labels=thrLab, name="T", dimnames=list(c(NA, NA, NA), NA))

# run factor model
jointModel1 <- mxModel("ContinuousOrdinalData",
mxData(jointdata, "raw"),
loadings, resid, means, ident, zerom, thresh,
mxFitFunctionML(),

```

```

mxExpectationLISREL(LX="L", TX="M", PH="I", KA="Z", TD="U",
dimnames=names(jointdata),
thresholds="T",
threshnames=c("z2", "z4", "z5"))
)

# Heads up, running this model could take up to 30 seconds.
jointResults1 <- mxRun(jointModel1, suppressWarnings=TRUE)

```

mxExpectationNormal *Create MxExpectationNormal Object*

Description

This function creates an MxExpectationNormal object.

Usage

```
mxExpectationNormal(covariance, means, dimnames = NA, thresholds = NA, threshnames = dimnames)
```

Arguments

covariance	A character string indicating the name of the expected covariance algebra.
means	A character string indicating the name of the expected means algebra.
dimnames	An optional character vector to be assigned to the dimnames of the covariance and means algebras.
thresholds	An optional character string indicating the name of the thresholds matrix.
threshnames	An optional character vector to be assigned to the column names of the thresholds matrix.

Details

Expectation functions define the way that model expectations are calculated. The mxExpectationNormal function uses the algebra defined by the 'covariance' and 'means' arguments to define the expected covariance and means under the assumption of multivariate normality. The 'covariance' argument takes an [MxAlgebra](#) object, which defines the expected covariance of an associated [MxData](#) object. The 'means' argument takes an [MxAlgebra](#) object, which defines the expected means of an associated [MxData](#) object. The 'dimnames' arguments takes an optional character vector. If this argument is not a single NA, then this vector is used to assign the dimnames of the means vector as well as the row and columns dimnames of the covariance matrix.

thresholds: The name of the thresholds matrix. When needed (for modelling ordinal data), this matrix should be created using [mxMatrix\(\)](#). The thresholds matrix must have as many columns as there are ordinal variables in the model, and number of rows equal to one fewer than the maximum number of levels found in the ordinal variables. The starting values of this matrix must also be set

to reasonable values. Fill each column with a set of ordered start thresholds, one for each level of this column's factor levels minus 1. These thresholds may be free if you wish them to be estimated, or fixed. The unused rows in each column, if any, can be set to any value including NA.

threshnames: A character vector consisting of the variables in the thresholds matrix, i.e., the names of ordinal variables in a model. This is necessary for OpenMx to map the thresholds matrix columns onto the variables in your data. If you set the `dimnames` of the columns in the thresholds matrix then `threshnames` is not needed.

Usage Notes: `dimnames` must be supplied where the matrices referenced by the covariance and means algebras are not themselves labeled. Failure to do so leads to an error noting that the covariance or means matrix associated with the FIML objective does not contain `dimnames`.

`mxExpectationNormal` evaluates with respect to an `MxData` object. The `MxData` object need not be referenced in the `mxExpectationNormal` function, but must be included in the `MxModel` object. When the 'type' argument in the associated `MxData` object is equal to 'raw', missing values are permitted in the associated `MxData` object.

To evaluate, place an `mxExpectationNormal` object, the `mxData` object for which the expected covariance approximates, referenced `MxAlgebra` and `MxMatrix` objects, optional `MxBounds` or `MxConstraint` objects, and an `mxFitFunction` such as `mxFitFunctionML` in an `MxModel` object. This model may then be evaluated using the `mxRun` function.

The results of the optimization can be reported using the `summary` function, or accessed directly in the 'output' slot of the resulting model (i.e., `modelName$output`). Components of the output may be referenced using the `Extract` functionality.

Value

Returns an `MxExpectationNormal` object.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# Create and fit a model using mxMatrix, mxAlgebra, mxExpectationNormal, and mxFitFunctionML

library(OpenMx)

# Simulate some data

x=rnorm(1000, mean=0, sd=1)
y= 0.5*x + rnorm(1000, mean=0, sd=1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)

# Define the matrices

M <- mxMatrix(type = "Full", nrow = 1, ncol = 2, values=c(0,0),
              free=c(TRUE,TRUE), labels=c("Mx", "My"), name = "M")
S <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(1,0,0,1),
```

```

      free=c(TRUE,FALSE,FALSE,TRUE), labels=c("Vx", NA, NA, "Vy"), name = "S")
A <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(0,1,0,0),
      free=c(FALSE,TRUE,FALSE,FALSE), labels=c(NA, "b", NA, NA), name = "A")
I <- mxMatrix(type="Iden", nrow=2, ncol=2, name="I")

# Define the expectation

expCov <- mxAlgebra(solve(I-A) %*% S %*% t(solve(I-A)), name="expCov")
expFunction <- mxExpectationNormal(covariance="expCov", means="M", dimnames=tmpNames)

# Choose a fit function

fitFunction <- mxFitFunctionML()

# Define the model

tmpModel <- mxModel(model="exampleModel", M, S, A, I, expCov, expFunction, fitFunction,
      mxData(observed=tmpFrame, type="raw"))

# Fit the model and print a summary

tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)

```

mxExpectationRAM

Create an MxExpectationRAM Object

Description

This function creates an MxExpectationRAM object.

Usage

```
mxExpectationRAM(A="A", S="S", F="F", M = NA, dimnames = NA, thresholds = NA, threshnames = dimnames)
```

Arguments

A	A character string indicating the name of the 'A' matrix.
S	A character string indicating the name of the 'S' matrix.
F	A character string indicating the name of the 'F' matrix.
M	An optional character string indicating the name of the 'M' matrix.
dimnames	An optional character vector to be assigned to the column names of the 'F' and 'M' matrices.
thresholds	An optional character string indicating the name of the thresholds matrix.
threshnames	An optional character vector to be assigned to the column names of the thresholds matrix.

Details

Expectation functions define the way that model expectations are calculated. The `mxExpectationRAM` calculates the expected covariance and means of a given `MxData` object given a RAM model. This model is defined by reticular action modeling (McArdle and McDonald, 1984). The 'A', 'S', and 'F' arguments must refer to `MxMatrix` objects with the associated properties of the A, S, and F matrices in the RAM modeling approach.

The 'dimnames' arguments takes an optional character vector. If this argument is not a single NA, then this vector be assigned to be the column names of the 'F' matrix and optionally to the 'M' matrix, if the 'M' matrix exists.

The 'A' argument refers to the A or asymmetric matrix in the RAM approach. This matrix consists of all of the asymmetric paths (one-headed arrows) in the model. A free parameter in any row and column describes a regression of the variable represented by that row regressed on the variable represented in that column.

The 'S' argument refers to the S or symmetric matrix in the RAM approach, and as such must be square. This matrix consists of all of the symmetric paths (two-headed arrows) in the model. A free parameter in any row and column describes a covariance between the variable represented by that row and the variable represented by that column. Variances are covariances between any variable at itself, which occur on the diagonal of the specified matrix.

The 'F' argument refers to the F or filter matrix in the RAM approach. If no latent variables are included in the model (i.e., the A and S matrices are of both of the same dimension as the data matrix), then the 'F' should refer to an identity matrix. If latent variables are included (i.e., the A and S matrices are not of the same dimension as the data matrix), then the 'F' argument should consist of a horizontal adhesion of an identity matrix and a matrix of zeros.

The 'M' argument refers to the M or means matrix in the RAM approach. It is a 1 x n matrix, where n is the number of manifest variables + the number of latent variables. The M matrix must be specified if either the `mxData` type is "cov" or "cor" and a means vector is provided, or if the `mxData` type is "raw". Otherwise the M matrix is ignored.

The `MxMatrix` objects included as arguments may be of any type, but should have the properties described above. The `mxExpectationRAM` will not return an error for incorrect specification, but incorrect specification will likely lead to estimation problems or errors in the `mxRun` function.

`mxExpectationRAM` evaluates with respect to an `MxData` object. The `MxData` object need not be referenced in the `mxExpectationRAM` function, but must be included in the `MxModel` object.

To evaluate, place `mxExpectationRAM` objects, the `mxData` object for which the expected covariance approximates, referenced `MxAlgebra` and `MxMatrix` objects, and optional `MxBounds` and `MxConstraint` objects in an `MxModel` object. This model may then be evaluated using the `mxRun` function. The results of the optimization can be found in the 'output' slot of the resulting model, and may be obtained using the `mxEval` function..

Value

Returns a new `MxExpectationRAM` object. `mxExpectationRAM` objects should be included with models with referenced `MxAlgebra`, `MxData` and `MxMatrix` objects.

References

McArdle, J. J. and MacDonald, R. P. (1984). Some algebraic properties of the Reticular Action Model for moment structures. *British Journal of Mathematical and Statistical Psychology*, 37, 234-251.

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# Create and fit a model using mxMatrix, mxAlgebra, mxExpectationNormal, and mxFitFunctionML

library(OpenMx)

# Simulate some data

x=rnorm(1000, mean=0, sd=1)
y= 0.5*x + rnorm(1000, mean=0, sd=1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)

# Define the matrices

matrixS <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(1,0,0,1),
                    free=c(TRUE,FALSE,FALSE,TRUE), labels=c("Vx", NA, NA, "Vy"), name = "S")
matrixA <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(0,1,0,0),
                    free=c(FALSE,TRUE,FALSE,FALSE), labels=c(NA, "b", NA, NA), name = "A")
matrixF <- mxMatrix(type="Iden", nrow=2, ncol=2, name="F")
matrixM <- mxMatrix(type = "Full", nrow = 1, ncol = 2, values=c(0,0),
                    free=c(TRUE,TRUE), labels=c("Mx", "My"), name = "M")

# Define the expectation

expFunction <- mxExpectationRAM(M="M", dimnames = tmpNames)

# Choose a fit function

fitFunction <- mxFitFunctionML()

# Define the model

tmpModel <- mxModel(model="exampleRAMModel", matrixA, matrixS, matrixF, matrixM,
                    expFunction, fitFunction,
                    mxData(observed=tmpFrame, type="raw"))

# Fit the model and print a summary

tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)
```

 mxExpectationStateSpace

Create an MxExpectationStateSpace Object

Description

This function creates a new MxExpectationStateSpace object.

Usage

```
mxExpectationStateSpace(A, B, C, D, Q, R, x0, P0, u,
                        dimnames = NA, thresholds = NA, threshnames = dimnames)
```

Arguments

A	A character string indicating the name of the 'A' matrix.
B	A character string indicating the name of the 'B' matrix.
C	A character string indicating the name of the 'C' matrix.
D	A character string indicating the name of the 'D' matrix.
Q	A character string indicating the name of the 'Q' matrix.
R	A character string indicating the name of the 'R' matrix.
x0	A character string indicating the name of the 'x0' matrix.
P0	A character string indicating the name of the 'P0' matrix.
u	A character string indicating the name of the 'u' matrix.
dimnames	An optional character vector to be assigned to the row names of the 'C' matrix.
thresholds	Not Yet Implemented. An optional character string indicating the name of the thresholds matrix.
threshnames	Not Yet Implemented. An optional character vector to be assigned to the column names of the thresholds matrix.

Details

Expectation functions define the way that model expectations are calculated. When used in conjunction with the [mxFitFunctionML](#), the mxExpectationStateSpace uses maximum likelihood prediction error decomposition (PED) to obtain estimates of free parameters in a model of the raw [MxData](#) object. State space expectations treat the raw data as a multivariate time series of equally spaced times with each row corresponding to a single occasion. This is not a model of the block Toeplitz lagged autocovariance matrix. State space expectations implement a classical Kalman filter to produce expectations.

The following alternative filters are not yet implemented: square root Kalman filter (in Cholesky or singular value decomposition form), extended Kalman filter for linear approximations to nonlinear state space models, unscented Kalman filter for highly nonlinear state space models, Kalman-Bucy

filter for continuous time modeling, hybrid Kalman filter for continuous latent time with discrete observations, and Rauch-Tung-Striebel smoother for updating forecast state estimates after a complete forward pass through the data has been made.

Missing data handling is implemented in the same fashion as full information maximum likelihood for partially missing rows of data. Additionally, completely missing rows of data are handled by only using the prediction step from the Kalman filter and omitting the update step.

This model uses notation for the model matrices commonly found in engineering and control theory. The 'A', 'B', 'C', 'D', 'Q', 'R', 'x0', and 'P0' arguments must be the names of [MxMatrix](#) or [MxAlgebra](#) objects with the associated properties of the A, B, C, D, Q, R, x0, and P0 matrices in the state space modeling approach.

The state space expectation is defined by the following model equations.

$$x_{t+1} = Ax_t + Bu_t + q_t$$

$$y_t = Cx_t + Du_t + r_t$$

with q_t and r_t both independently and identically distributed random Gaussian (normal) variables with mean zero and covariance matrices Q and R , respectively.

The first equation is called the state equation. It describes how the latent states change over time. Also, the state equation in state space modeling is directly analogous to the structural model in LISREL structural equation modeling.

The second equation is called the output equation. It describes how the latent states relate to the observed states at a single point in time. The output equation shows how the observed output is produced by the latent states. Also, the output equation in state space modeling is directly analogous to the measurement model in LISREL structural equation modeling.

The state and output equations, together with some minimal assumptions and the Kalman filter, imply a new expected covariance matrix and means vector for every row of data. The expected covariance matrix of row $t + 1$ is

$$S_{t+1} = C(AP_t A^T + Q)C^T + R$$

The expected means vector of row $t + 1$ is

$$\hat{y}_{t+1} = Cx_{t+1} + Du_{t+1}$$

The 'dimnames' argument takes an optional character vector.

The 'A' argument refers to the A matrix in the State Space approach. This matrix consists of time regressive coefficients from the latent variable in column j at time t to the latent variable in row i at time $t + 1$. Entries in the diagonal are autoregressive coefficients. Entries in the off-diagonal are cross-lagged regressive coefficients. If the A and B matrices are zero matrices, then the state space model reduces to a factor analysis. The A matrix is sometimes called the state-transition model.

The 'B' argument refers to the B matrix in the State Space approach. This matrix consists of time regressive coefficients from the input (manifest covariate) variable j at time t to the latent variable in row i at time $t + 1$. The B matrix is sometimes called the control-input model.

The 'C' argument refers to the C matrix in the State Space approach. This matrix consists of contemporaneous regression coefficients from the latent variable in column j to the observed variable

in row i . This matrix is directly analogous to the factor loadings matrix in LISREL and Mplus models. The C matrix is sometimes called the observation model.

The 'D' argument refers to the D matrix in the State Space approach. This matrix consists of contemporaneous regressive coefficients from the input (manifest covariate) variable j to the observed variable in row i . The D matrix is sometimes called the feedthrough or feedforward matrix.

The 'Q' argument refers to the Q matrix in the State Space approach. This matrix consists of residual covariances among the latent variables. This matrix must be symmetric. As a special case, it is often diagonal. The Q matrix is the covariance of the process noise. Just as in factor analysis and general structural equation modeling, the scale of the latent variables is usually set by fixing some factor loadings in the C matrix, or fixing some factor variances in the Q matrix.

The 'R' argument refers to the R matrix in the State Space approach. This matrix consists of residual covariances among the observed (manifest) variables. This matrix must be symmetric. As a special case, it is often diagonal. The R matrix is the covariance of the observation noise.

The 'x0' argument refers to the x_0 matrix in the State Space approach. This matrix consists of the column vector of the initial values for the latent variables. The state space expectation uses the x_0 matrix as the starting point to recursively estimate the latent variables' values at each time. These starting values can be difficult to pick, however, for sufficiently long time series they often do not greatly impact the estimation.

The 'P0' argument refers to the P_0 matrix in the State Space approach. This matrix consists of the initial values of the covariances of the error in the initial latent variable estimates given in x_0 . That is, the P_0 matrix gives the covariance of $x_0 - x_{true_0}$ where x_{true_0} is the vector of true initial values. P_0 is a measure of the accuracy of the initial latent state estimates. The Kalman filter uses this initial covariance to recursively generate a new covariance for each time point based on the previous time point. The Kalman filter updates this covariance so that it is as small as possible (minimum trace). Similar to the x_0 matrix, these starting values are often difficult to choose.

The 'u' argument refers to the u matrix in the State Space approach. This matrix consists of the inputs or manifest covariates of the state space expectation. The u matrix must be a column vector with the same number of rows as the B and D matrices have columns. If no inputs are desired, u can be a zero matrix. If time-varying inputs are desired, then they should be included as columns in the [MxData](#) object and referred to in the labels of the u matrix as definition variables. There is an example of this below.

The [MxMatrix](#) objects included as arguments may be of any type, but should have the properties described above. The `mxExpectationStateSpace` will not return an error for incorrect specification, but incorrect specification will likely lead to estimation problems or errors in the `mxRun` function.

`mxExpectationStateSpace` evaluates with respect to an [MxData](#) object. The [MxData](#) object need not be referenced in the `mxExpectationStateSpace` function, but must be included in the [MxModel](#) object. `mxExpectationStateSpace` requires that the 'type' argument in the associated [MxData](#) object be equal to 'raw'. Neighboring rows of the [MxData](#) object are treated as adjacent, equidistant time points increasing from the first to the last row.

To evaluate, place `mxExpectationStateSpace` objects, the [mxData](#) object for which the expected covariance approximates, referenced [MxAlgebra](#) and [MxMatrix](#) objects, and optional [MxBounds](#) and [MxConstraint](#) objects in an [MxModel](#) object. This model may then be evaluated using the `mxRun` function. The results of the optimization can be found in the 'output' slot of the resulting model, and may be obtained using the `mxEval` function..

Value

Returns a new MxExpectationStateSpace object. mxExpectationStateSpace objects should be included with models with referenced [MxAlgebra](#), [MxData](#) and [MxMatrix](#) objects.

References

K.J. Åström and R.M. Murray (2010). *Feedback Systems: An Introduction for Scientists and Engineers*. Princeton University Press.

J. Durbin and S.J. Koopman. (2001). *Time Series Analysis by State Space Methods*. Oxford University Press.

R.E. Kalman (1960). A New Approach to Linear Filtering and Prediction Problems. *Basic Engineering*, 82, 35-45.

G. Petris (2010). An R Package for Dynamic Linear Models. *Journal of Statistical Software*, 36, 1-16.

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# Create and fit a model using mxMatrix, mxExpectationStateSpace, and mxFitFunctionML
require(OpenMx)
data(demoOneFactor)
nvar <- ncol(demoOneFactor)
varnames <- colnames(demoOneFactor)
ssModel <- mxModel(model="State Space Manual Example",
  mxMatrix("Full", 1, 1, TRUE, .3, name="A"),
  mxMatrix("Zero", 1, 1, name="B"),
  mxMatrix("Full", nvar, 1, TRUE, .6, name="C", dimnames=list(varnames, "F1")),
  mxMatrix("Zero", nvar, 1, name="D"),
  mxMatrix("Diag", 1, 1, FALSE, 1, name="Q"),
  mxMatrix("Diag", nvar, nvar, TRUE, .2, name="R"),
  mxMatrix("Zero", 1, 1, name="x0"),
  mxMatrix("Diag", 1, 1, FALSE, 1, name="P0"),
  mxMatrix("Zero", 1, 1, name="u"),
  mxData(observed=demoOneFactor, type="raw"),
  mxExpectationStateSpace("A", "B", "C", "D", "Q", "R", "x0", "P0", "u"),
  mxFitFunctionML()
)
ssRun <- mxRun(ssModel)
summary(ssRun)
# Note the freely estimated Autoregressive parameter (A matrix)
# is near zero as it should be for the independent rows of data
# from the factor model.
```

```
# Create and fit a model with INPUTS using mxMatrix, mxExpectationStateSpace, and mxFitFunctionML
require(OpenMx)
data(demoOneFactor)
nvar <- ncol(demoOneFactor)
varnames <- colnames(demoOneFactor)
#demoOneFactorInputs <- cbind(demoOneFactor, V1=rep(1, nrow(demoOneFactor)))
```

```

demoOneFactorInputs <- cbind(demoOneFactor, V1=rnorm(nrow(demoOneFactor)))
ssModel <- mxModel(model="State Space Inputs Manual Example",
  mxMatrix("Full", 1, 1, TRUE, .3, name="A"),
  mxMatrix("Full", 1, 1, TRUE, values=1, name="B"),
  mxMatrix("Full", nvar, 1, TRUE, .6, name="C", dimnames=list(varnames, "F1")),
  mxMatrix("Zero", nvar, 1, name="D"),
  mxMatrix("Diag", 1, 1, FALSE, 1, name="Q"),
  mxMatrix("Diag", nvar, nvar, TRUE, .2, name="R"),
  mxMatrix("Zero", 1, 1, name="x0"),
  mxMatrix("Diag", 1, 1, FALSE, 1, name="P0"),
  mxMatrix("Full", 1, 1, FALSE, labels="data.V1", name="u"),
  mxData(observed=demoOneFactorInputs, type="raw"),
  mxExpectationStateSpace("A", "B", "C", "D", "Q", "R", "x0", "P0", u="u"),
  mxFitFunctionML()
)
ssRun <- mxRun(ssModel)
summary(ssRun)
# Note the freely estimated Autoregressive parameter (A matrix)
# and the freely estimated Control-Input parameter (B matrix)
# are both near zero as they should be for the independent rows of data
# from the factor model that does not have inputs, covariates,
# or exogenous variables.

```

mxFactor

Fail-safe Factors

Description

This is a wrapper for the R function [factor](#).

OpenMx requires ordinal data to be ordered. R's factor function doesn't enforce this, hence this wrapper exists to throw an error should you accidentally try and run with `ordered = FALSE`.

Also, the 'levels' parameter is optional in R's factor function. However, relying on the data to specify the data is foolhardy for the following reasons: The factor function will skip levels missing from the data: Specifying these in levels leaves the list of levels complete. Data will often not explore the min and max level that the user knows are possible. For these reasons this function forces you to write out all possible levels explicitly.

Usage

```

mxFactor(x = character(), levels, labels = levels,
  exclude = NA, ordered = TRUE, collapse = FALSE)

```

Arguments

x	either a vector of data or a data.frame object.
levels	a mandatory vector of the values that 'x' might have taken.

labels	<code>_either_</code> an optional vector of labels for the levels, <code>_or_</code> a character string of length 1.
exclude	a vector of values to be excluded from the set of levels.
ordered	logical flag to determine if the levels should be regarded as ordered (in the order given). Required to be TRUE.
collapse	logical flag to determine if duplicate labels should collapsed into a single level

Details

If 'x' is a data.frame, then all of the columns of 'x' are converted into ordered factors. If 'x' is a data.frame, then 'levels' and 'labels' may be either a list or a vector. When 'levels' is a list, then different levels are assigned to different columns of the constructed data.frame object. When 'levels' is a vector, then the same levels are assigned to all the columns of the data.frame object. The function will throw an error if 'ordered' is not TRUE or if 'levels' is missing. See [factor](#) for more information on creating ordered factors.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
myVar <- c("s", "t", "a", "t", "i", "s", "t", "i", "c", "s")
ff <- mxFactor(myVar, levels=letters) # letters is a built in list of all lowercase letters of the alphabet
ff
# [1] s t a t i s t i c s
# Levels: a < b < c < d < e < f < g < h < i < j < k < l < m < n < o < p < q < r < s < t < u < v < w < x < y < z

as.integer(ff) # the internal codes

factor(ff) # NOTE: drops the levels that do not occur.
# mxFactor prevents you doing this unintentionally.

# This example works on a dataframe
foo <- data.frame(x=c(1:3),y=c(4:6),z=c(7:9))
mxFactor(foo, c(1:9)) # Applies one set of levels to all three columns
mxFactor(foo, list(c(1:3), c(4:6), c(7:9))) # Apply unique sets of levels to each variable
mxFactor(foo, c(1:9), labels=c(1,1,1,2,2,2,3,3,3), collapse=TRUE)
```

Description

WARNING: Objective functions have been deprecated as of OpenMx 2.0.

Please use `mxExpectationNormal()` and `mxFitFunctionML()` instead. As a temporary workaround, `mxFIMLObjective` returns a list containing an `MxExpectationNormal` object and an `MxFitFunctionML` object.

All occurrences of

`mxFIMLObjective(covariance, means, dimnames = NA, thresholds = NA, vector = FALSE, threshnames = dimnames)`

Should be changed to

`mxExpectationNormal(covariance, means, dimnames = NA, thresholds = NA, threshnames = dimnames) mxFitFunctionML(vector = FALSE)`

Arguments

<code>covariance</code>	A character string indicating the name of the expected covariance algebra.
<code>means</code>	A character string indicating the name of the expected means algebra.
<code>dimnames</code>	An optional character vector to be assigned to the <code>dimnames</code> of the covariance and means algebras.
<code>thresholds</code>	An optional character string indicating the name of the thresholds matrix.
<code>vector</code>	A logical value indicating whether the objective function result is the likelihood vector.
<code>threshnames</code>	An optional character vector to be assigned to the column names of the thresholds matrix.

Details

NOTE: THIS DESCRIPTION IS DEPRECATED. Please change to using [mxExpectationNormal](#) and [mxFitFunctionML](#) as shown in the example below.

Objective functions were functions for which free parameter values are chosen such that the value of the objective function is minimized. The `mxFIMLObjective` function used full-information maximum likelihood to provide maximum likelihood estimates of free parameters in the algebra defined by the 'covariance' and 'means' arguments. The 'covariance' argument takes an [MxAlgebra](#) object, which defines the expected covariance of an associated [MxData](#) object. The 'means' argument takes an [MxAlgebra](#) object, which defines the expected means of an associated [MxData](#) object. The 'dimnames' arguments takes an optional character vector. If this argument is not a single NA, then this vector is used to assign the `dimnames` of the means vector as well as the row and columns `dimnames` of the covariance matrix.

The 'vector' argument is either TRUE or FALSE, and determines whether the objective function returns a column vector of the likelihoods, or a single $-2 * (\log \text{likelihood})$ value.

`thresholds`: The name of the thresholds matrix. When needed (for modelling ordinal data), this matrix should be created using [mxMatrix\(\)](#). The thresholds matrix must have as many columns as there are ordinal variables in the model, and number of rows equal to one fewer than the maximum number of levels found in the ordinal variables. The starting values of this matrix must also be set to reasonable values. Fill each column with a set of ordered start thresholds, one for each level of

this column's factor levels minus 1. These thresholds may be free if you wish them to be estimated, or fixed. The unused rows in each column, if any, can be set to any value including NA.

threshnames: A character vector consisting of the variables in the thresholds matrix, i.e., the names of ordinal variables in a model. This is necessary for OpenMx to map the thresholds matrix columns onto the variables in your data. If you set the `dimnames` of the columns in the thresholds matrix then `threshnames` is not needed.

Usage Notes: `dimnames` must be supplied where the matrices referenced by the covariance and means algebras are not themselves labeled. Failure to do so leads to an error noting that the covariance or means matrix associated with the FIML objective does not contain `dimnames`.

`mxFIMLObjective` evaluates with respect to an `MxData` object. The `MxData` object need not be referenced in the `mxFIMLObjective` function, but must be included in the `MxModel` object. `mxFIMLObjective` requires that the 'type' argument in the associated `MxData` object be equal to 'raw'. Missing values are permitted in the associated `MxData` object.

To evaluate, place `MxFIMLObjective` objects, the `mxData` object for which the expected covariance approximates, referenced `MxAlgebra` and `MxMatrix` objects, and optional `MxBounds` and `MxConstraint` objects in an `MxModel` object. This model may then be evaluated using the `mxRun` function.

The results of the optimization can be reported using the `summary` function, or accessed directly in the 'output' slot of the resulting model (i.e., `modelName$output`). Components of the output may be referenced using the `Extract` functionality.

Value

Returns a list containing an `MxExpectationNormal` object and an `MxFitFunctionML` object.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# Create and fit a model using mxMatrix, mxAlgebra, mxExpectationNormal, and mxFitFunctionML

library(OpenMx)

# Simulate some data

x=rnorm(1000, mean=0, sd=1)
y= 0.5*x + rnorm(1000, mean=0, sd=1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)

# Define the matrices

M <- mxMatrix(type = "Full", nrow = 1, ncol = 2, values=c(0,0),
              free=c(TRUE,TRUE), labels=c("Mx", "My"), name = "M")
S <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(1,0,0,1),
              free=c(TRUE,FALSE,FALSE,TRUE), labels=c("Vx", NA, NA, "Vy"), name = "S")
A <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(0,1,0,0),
```

```

      free=c(FALSE,TRUE,FALSE,FALSE), labels=c(NA, "b", NA, NA), name = "A")
I <- mxMatrix(type="Iden", nrow=2, ncol=2, name="I")

# Define the expectation

expCov <- mxAlgebra(solve(I-A) %*% S %*% t(solve(I-A)), name="expCov")
expFunction <- mxExpectationNormal(covariance="expCov", means="M", dimnames=tmpNames)

# Choose a fit function

fitFunction <- mxFitFunctionML()

# Define the model

tmpModel <- mxModel(model="exampleModel", M, S, A, I, expCov, expFunction, fitFunction,
                    mxData(observed=tmpFrame, type="raw"))

# Fit the model and print a summary

tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)

```

mxFitFunctionAlgebra *Create MxFitFunctionAlgebra Object*

Description

mxFitFunctionAlgebra returns an MxFitFunctionAlgebra object.

Usage

```

mxFitFunctionAlgebra(algebra, numObs = NA, numStats = NA, ..., gradient =
                    NA_character_, hessian = NA_character_, verbose = 0L)

```

Arguments

algebra	A character string indicating the name of an MxAlgebra or MxMatrix object to use for optimization.
numObs	(optional) An adjustment to the total number of observations in the model.
numStats	(optional) An adjustment to the total number of observed statistics in the model.
...	Not used. Forces remaining arguments to be specified by name.
gradient	(optional) A character string indicating the name of an MxAlgebra object.
hessian	(optional) A character string indicating the name of an MxAlgebra object.
verbose	(optional) An integer to increase the level of runtime log output.

Details

Fit functions are functions for which free parameter values are chosen such that the value of the objective function is minimized. While the other fit functions in OpenMx require an expectation function for the model, the `mxAlgebraObjective` function uses the referenced `MxAlgebra` or `MxMatrix` object as the function to be minimized.

If a model's fit function is an `mxFitFunctionAlgebra` objective function, then the referenced algebra in the objective function must return a 1 x 1 matrix (when using OpenMx's default optimizer). There is no restriction on the dimensions of an fit function that is not the primary, or 'topmost', objective function.

To evaluate an algebra fit function, place the following objects in a `MxModel` object: a `mxFitFunctionAlgebra`, `MxAlgebra` and `MxMatrix` entities referenced by the `MxAlgebraObjective`, and optional `MxBounds` and `MxConstraint` objects. This model may then be evaluated using the `mxRun` function. The results of the optimization may be obtained using the `mxEval` function on the name of the `MxAlgebra`, after the model has been run.

First and second derivatives can be provided with the algebra fit function. The dimnames on the gradient and hessian `MxAlgebras` are matched against names of free variables. Names that do not match are ignored. If you are working in log likelihood units, the customary -2 scaling factor is not applied automatically. You have to take care of multiplying by -2 yourself.

Value

Returns an `MxFitFunctionAlgebra` object. `MxFitFunctionAlgebra` objects should be included with models with referenced `MxAlgebra` and `MxMatrix` objects.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxAlgebra](#) to create an algebra suitable as a reference function to be minimized. More information about the OpenMx package may be found [here](#).

Examples

```
# Create and fit a very simple model that adds two numbers using mxFitFunctionAlgebra

library(OpenMx)

# Create a matrix 'A' with no free parameters
A <- mxMatrix('Full', nrow = 1, ncol = 1, values = 1, name = 'A')

# Create an algebra 'B', which defines the expression A + A
B <- mxAlgebra(A + A, name = 'B')

# Define the objective function for algebra 'B'
objective <- mxFitFunctionAlgebra('B')
```



```

# Place the algebra, its associated matrix and
# its objective function in a model
tmpModel <- mxModel(model="Addition", A, B, objective)

# Evaluate the algebra
tmpModelOut <- mxRun(tmpModel)

# View the results
tmpModelOut$output$minimum

```

mxFitFunctionML	<i>Create MxFitFunctionML Object</i>
-----------------	--------------------------------------

Description

This function creates a new MxFitFunctionML object.

Usage

```
mxFitFunctionML(vector = FALSE)
```

Arguments

vector	A logical value indicating whether the objective function result is the likelihood vector.
--------	--

Details

Fit functions are functions for which free parameter values are optimized such that the value of a cost function is minimized. The `mxFitFunctionML` function computes $-2 \times (\log \text{likelihood})$ of the data given the current values of the free parameters and the expectation function (e.g., [mxExpectationNormal](#) or [mxExpectationRAM](#)) selected for the model.

The 'vector' argument is either TRUE or FALSE, and determines whether the objective function returns a column vector of the likelihoods, or a single $-2 \times (\log \text{likelihood})$ value.

Usage Notes:

The results of the optimization can be reported using the [summary](#) function, or accessed directly in the 'output' slot of the resulting model (i.e., `modelName$output`). Components of the output may be referenced using the [Extract](#) functionality.

Value

Returns a new MxFitFunctionML object. One and only one MxFitFunctionML object should be included in each model along with an associated [mxExpectationNormal](#) or [mxExpectationRAM](#) object.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# Create and fit a model using mxMatrix, mxAlgebra, mxExpectationNormal, and mxFitFunctionML

library(OpenMx)

# Simulate some data

x=rnorm(1000, mean=0, sd=1)
y= 0.5*x + rnorm(1000, mean=0, sd=1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)

# Define the matrices

M <- mxMatrix(type = "Full", nrow = 1, ncol = 2, values=c(0,0),
              free=c(TRUE,TRUE), labels=c("Mx", "My"), name = "M")
S <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(1,0,0,1),
              free=c(TRUE,FALSE,FALSE,TRUE), labels=c("Vx", NA, NA, "Vy"), name = "S")
A <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(0,1,0,0),
              free=c(FALSE,TRUE,FALSE,FALSE), labels=c(NA, "b", NA, NA), name = "A")
I <- mxMatrix(type="Iden", nrow=2, ncol=2, name="I")

# Define the expectation

expCov <- mxAlgebra(solve(I-A) %*% S %*% t(solve(I-A)), name="expCov")
expFunction <- mxExpectationNormal(covariance="expCov", means="M", dimnames=tmpNames)

# Choose a fit function

fitFunction <- mxFitFunctionML()

# Define the model

tmpModel <- mxModel(model="exampleModel", M, S, A, I, expCov, expFunction, fitFunction,
                    mxData(observed=tmpFrame, type="raw"))

# Fit the model and print a summary

tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)
```

Description

mxFitFunctionMultigroup creates a fit function consisting of the sum of the fit statistics from a list of submodels provided.

This is conceptually similar to creating an mxAlgebra consisting of the sum of the subModel objectives and also creating an algebra fit function to optimize the model based on this aggregate value.

This call to mxFitFunctionMultigroup:

```
mxFitFunctionMultigroup(c("model1", "model2"))
```

then, is almost equivalent to the following pair of statements:

```
mxAlgebra(model1.objective + model2.objective, name="myAlgebra")
```

```
mxFitFunctionAlgebra("myAlgebra")
```

In addition to being more compact and readable, using mxFitFunctionMultigroup has additional side effects which are valuable for multi-group modeling.

Firstly, it aggregates analytic derivative calculations. Secondly, it allows [mxRefModels](#) to compute saturated models for raw data, as this function can learn which are the constituent submodels.

Note: You can refer to the algebra generated by mxFitFunctionMultigroup when used in a group "modelName" as:

```
modelName.fitfunction
```

Usage

```
mxFitFunctionMultigroup(groups, ..., verbose = 0L)
```

Arguments

groups	vector of fit function names (strings)
...	Not used. Forces subsequent arguments to be specified by name.
verbose	the level of debugging output

Examples

```
require("OpenMx")
mxFitFunctionMultigroup(c("model1", "model2")) # names of sub-models to be jointly optimised
```

mxFitFunctionR	<i>Create MxFitFunctionR Object</i>
----------------	-------------------------------------

Description

mxFitFunctionR returns an MxFitFunctionR object.

Usage

```
mxFitFunctionR(fitfun, ...)
```

Arguments

`fitfun` A function that accepts two arguments.
`...` The initial state information to the objective function.

Details

The `mxFitFunctionR` function evaluates a user-defined R function called the `'fitfun'`. `mxFitFunctionR` is useful in defining new `mxFitFunctions`, since any calculation that can be performed in R can be treated as an `mxFitFunction`.

The `'fitfun'` argument must be a function that accepts two arguments. The first argument is the `mxModel` that should be evaluated, and the second argument is some persistent state information that can be stored between one iteration of optimization to the next iteration. It is valid for the function to simply ignore the second argument.

The function must return either a single numeric value, or a list of exactly two elements. If the function returns a list, the first argument must be a single numeric value and the second element will be the new persistent state information to be passed into this function at the next iteration. The single numeric value will be used by the optimizer to perform optimization.

The initial default value for the persistent state information is `NA`.

Throwing an exception (via `stop`) from inside `fitfun` may result in unpredictable behavior. You may want to wrap your code in `tryCatch` while experimenting.

Value

Returns an `MxFitFunctionR` object.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# Create and fit a model using mxFitFunctionR

library(OpenMx)

A <- mxMatrix(nrow = 2, ncol = 2, values = c(1:4), free = TRUE, name = 'A')
squared <- function(x) { x ^ 2 }

# Define the objective function in R

objFunction <- function(model, state) {
  values <- model$A$values
  return(squared(values[1,1] - 4) + squared(values[1,2] - 3) +
         squared(values[2,1] - 2) + squared(values[2,2] - 1))
}

# Define the expectation function
```

```

fitFunction <- mxFitFunctionR(objFunction)

# Define the model

tmpModel <- mxModel(model="exampleModel", A, fitFunction)

# Fit the model and print a summary

tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)

```

mxFitFunctionRow	<i>Create an MxFitFunctionRow Object</i>
------------------	--

Description

mxFitFunctionRow returns an MxFitFunctionRow object.

Usage

```

mxFitFunctionRow(rowAlgebra, reduceAlgebra, dimnames,
  rowResults = "rowResults", filteredDataRow = "filteredDataRow",
  existenceVector = "existenceVector")

```

Arguments

rowAlgebra	A character string indicating the name of the algebra to be evaluated row-wise.
reduceAlgebra	A character string indicating the name of the algebra that collapses the row results into a single number which is then optimized.
dimnames	A character vector of names corresponding to columns be extracted from the data set.
rowResults	The name of the auto-generated "rowResults" matrix. See details.
filteredDataRow	The name of the auto-generated "filteredDataRow" matrix. See details.
existenceVector	The name of the auto-generated "existenceVector" matrix. See details.

Details

Fit functions are functions for which free parameter values are optimized such that the value of a cost function is minimized. The mxFitFunctionRow function evaluates a user-defined [MxAlgebra](#) object called the 'rowAlgebra' in a row-wise fashion. It then stores results of the row-wise evaluation in another [MxAlgebra](#) object called the 'rowResults'. Finally, the mxFitFunctionRow function collapses the row results into a single number which is then used for optimization. The [MxAlgebra](#) object named by the 'reduceAlgebra' collapses the row results into a single number.

The ‘filteredDataRow’ is populated in a row-by-row fashion with all the non-missing data from the current row. You cannot assume that the length of the filteredDataRow matrix remains constant (unless you have no missing data). The ‘existenceVector’ is populated in a row-by-row fashion with a value of 1.0 in column j if a non-missing value is present in the data set in column j, and a value of 0.0 otherwise. Use the functions `omxSelectRows`, `omxSelectCols`, and `omxSelectRowsAndCols` to shrink other matrices so that their dimensions will be conformable to the size of ‘filteredDataRow’.

Value

Returns a new MxFitFunctionRow object. Only one MxFitFunction object should be included in each model. There is no need for an MxExpectation object when using `mxFitFunctionRow`.

References

The OpenMx User’s guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# Model that adds two data columns row-wise, then sums that column
# Notice no optimization is performed here.

library(OpenMx)

xdat <- data.frame(a=rnorm(10), b=1:10) # Make data set
amod <- mxModel(model="example1",
  mxData(observed=xdat, type='raw'),
  mxAlgebra(sum(filteredDataRow), name = 'rowAlgebra'),
  mxAlgebra(sum(rowResults), name = 'reduceAlgebra'),
  mxFitFunctionRow(
    rowAlgebra='rowAlgebra',
    reduceAlgebra='reduceAlgebra',
    dimnames=c('a','b'))
)
amodOut <- mxRun(amod)
mxEval(rowResults, model=amodOut)
mxEval(reduceAlgebra, model=amodOut)

# Model that find the parameter that minimizes the sum of the
# squared difference between the parameter and a data row.

bmod <- mxModel(model="example2",
  mxData(observed=xdat, type='raw'),
  mxMatrix(values=.75, ncol=1, nrow=1, free=TRUE, name='B'),
  mxAlgebra((filteredDataRow - B) ^ 2, name='rowAlgebra'),
  mxAlgebra(sum(rowResults), name='reduceAlgebra'),
  mxFitFunctionRow(
    rowAlgebra='rowAlgebra',
    reduceAlgebra='reduceAlgebra',
    dimnames=c('a'))
)
bmodOut <- mxRun(bmod)
mxEval(B, model=bmodOut)
```

```
mxEval(reduceAlgebra, model=bmodOut)
mxEval(rowResults, model=bmodOut)
```

MxFlatModel	<i>MxFlatModel This is an internal class and should not be used.</i>
-------------	--

Description

MxFlatModel

This is an internal class and should not be used.

MxLISRELModel-class	<i>MxLISRELModel</i>
---------------------	----------------------

Description

This is an internal class and should not be used directly.

mxLISRELObjective	<i>Create MxLISRELObjective Object</i>
-------------------	--

Description

This function creates a new MxLISRELObjective object.

Usage

```
mxLISRELObjective(LX=NA, LY=NA, BE=NA, GA=NA, PH=NA, PS=NA, TD=NA, TE=NA, TH=NA,
  TX = NA, TY = NA, KA = NA, AL = NA,
  dimnames = NA, thresholds = NA, vector = FALSE, threshnames = dimnames)
```

Arguments

LX	An optional character string indicating the name of the 'LX' matrix.
LY	An optional character string indicating the name of the 'LY' matrix.
BE	An optional character string indicating the name of the 'BE' matrix.
GA	An optional character string indicating the name of the 'GA' matrix.
PH	An optional character string indicating the name of the 'PH' matrix.
PS	An optional character string indicating the name of the 'PS' matrix.
TD	An optional character string indicating the name of the 'TD' matrix.
TE	An optional character string indicating the name of the 'TE' matrix.

TH	An optional character string indicating the name of the 'TH' matrix.
TX	An optional character string indicating the name of the 'TX' matrix.
TY	An optional character string indicating the name of the 'TY' matrix.
KA	An optional character string indicating the name of the 'KA' matrix.
AL	An optional character string indicating the name of the 'AL' matrix.
dimnames	An optional character vector that is currently ignored
thresholds	An optional character string indicating the name of the thresholds matrix.
vector	A logical value indicating whether the objective function result is the likelihood vector.
threshnames	An optional character vector to be assigned to the column names of the thresholds matrix.

Details

Objective functions are functions for which free parameter values are chosen such that the value of the objective function is minimized. The mxLISRELObjective provides maximum likelihood estimates of free parameters in a model of the covariance of a given [MxData](#) object. This model is defined by LInear Structural RELations (LISREL; Jöreskog & Sörbom, 1982, 1996). Arguments 'LX' through 'AL' must refer to [MxMatrix](#) objects with the associated properties of their respective matrices in the LISREL modeling approach.

The full LISREL specification has 13 matrices and is sometimes called the extended LISREL model. It is defined by the following equations.

$$\eta = \alpha + B\eta + \Gamma\xi + \zeta$$

$$y = \tau_y + \Lambda_y\eta + \epsilon$$

$$x = \tau_x + \Lambda_x\xi + \delta$$

The table below is provided as a quick reference to the numerous matrices in LISREL models. Note that NX is the number of manifest exogenous (independent) variables, the number of Xs. NY is the number of manifest endogenous (dependent) variables, the number of Ys. NK is the number of latent exogenous variables, the number of Ksis or Xis. NE is the number of latent endogenous variables, the number of etas.

Matrix	Word	Abbreviation	Dimensions	Expression	Description
Λ_x	Lambda x	LX	NX x NK		Exogenous Factor Loading Matrix
Λ_y	Lambda y	LY	NY x NE		Endogenous Factor Loading Matrix
B	Beta	BE	NE x NE		Regressions of Latent Endogenous Variables Pred
Γ	Gamma	GA	NE x NK		Regressions of Latent Exogenous Variables Pred
Φ	Phi	PH	NK x NK	cov(ξ)	Covariance Matrix of Latent Exogenous Variable
Ψ	Psi	PS	NE x NE	cov(ζ)	Residual Covariance Matrix of Latent Endogenous
Θ_δ	Theta delta	TD	NX x NX	cov(δ)	Residual Covariance Matrix of Manifest Exogene
Θ_ϵ	Theta epsilon	TE	NY x NY	cov(ϵ)	Residual Covariance Matrix of Manifest Endogen
$\Theta_{\delta\epsilon}$	Theta delta epsilon	TH	NX x NY	cov(δ, ϵ)	Residual Covariance Matrix of Manifest Exogene
τ_x	tau x	TX	NX x 1		Residual Means of Manifest Exogenous Variable
τ_y	tau y	TY	NY x 1		Residual Means of Manifest Endogenous Variabl
κ	kappa	KA	NK x 1	mean(ξ)	Means of Latent Exogenous Variables
α	alpha	AL	NE x 1		Residual Means of Latent Endogenous Variables

From the extended LISREL model, several submodels can be defined. Subtypes of the LISREL model are defined by setting some of the arguments of the LISREL objective to NA. Note that because the default values of each LISREL matrix is NA, setting a matrix to NA can be accomplished by simply not giving it any other value.

The first submodel is the LISREL model without means.

$$\eta = B\eta + \Gamma\xi + \zeta$$

$$y = \Lambda_y\eta + \epsilon$$

$$x = \Lambda_x\xi + \delta$$

The LISREL model without means requires 9 matrices: LX, LY, BE, GA, PH, PS, TD, TE, and TH. Hence this LISREL model has TX, TY, KA, and AL as NA. This can be accomplished by leaving these matrices at their default values.

The TX, TY, KA, and AL matrices must be specified if either the mxData type is “cov” or “cor” and a means vector is provided, or if the mxData type is “raw”. Otherwise the TX, TY, KA, and AL matrices are ignored and the model without means is estimated.

A second submodel involves only endogenous variables.

$$\eta = B\eta + \zeta$$

$$y = \Lambda_y\eta + \epsilon$$

The endogenous-only LISREL model requires 4 matrices: LY, BE, PS, and TE. The LX, GA, PH, TD, and TH must be NA in this case. However, means can also be specified, allowing TY and AL if the data are raw or if observed means are provided.

Another submodel involves only exogenous variables.

$$x = \Lambda_x\xi + \delta$$

The exogenous-only model requires 3 matrices: LX, PH, and TD. The LY, BE, GA, PS, TE, and TH matrices must be NA. However, means can also be specified, allowing TX and KA if the data are raw or if observed means are provided.

The model that is run depends on the matrices that are not NA. If all 9 matrices are not NA, then the full model is run. If only the 4 endogenous matrices are not NA, then the endogenous-only model is run. If only the 3 exogenous matrices are not NA, then the exogenous-only model is run. If some endogenous and exogenous matrices are not NA, but not all of them, then appropriate errors are thrown. Means are included in the model whenever their matrices are provided.

The [MxMatrix](#) objects included as arguments may be of any type, but should have the properties described above. The mxLISRELObjective will not return an error for incorrect specification, but incorrect specification will likely lead to estimation problems or errors in the [mxRun](#) function.

Like the [mxRAMObjective](#), the mxLISRELObjective evaluates with respect to an [MxData](#) object. The [MxData](#) object need not be referenced in the mxLISRELObjective function, but must be included in the [MxModel](#) object. mxLISRELObjective requires that the 'type' argument in the associated [MxData](#) object be equal to 'cov', 'cor', or 'raw'.

To evaluate, place MxLISRELObjective objects, the `mxData` object for which the expected covariance approximates, referenced `MxAlgebra` and `MxMatrix` objects, and optional `MxBounds` and `MxConstraint` objects in an `MxModel` object. This model may then be evaluated using the `mxRun` function. The results of the optimization can be found in the 'output' slot of the resulting model, and may be obtained using the `mxEval` function.

Value

Returns a new MxLISRELObjective object. MxLISRELObjective objects should be included with models with referenced `MxAlgebra`, `MxData` and `MxMatrix` objects.

References

Jöreskog, K. G. & Sörbom, D. (1996). LISREL 8: User's Reference Guide. Lincolnwood, IL: Scientific Software International.

Jöreskog, K. G. & Sörbom, D. (1982). Recent developments in structural equation modeling. *Journal of Marketing Research*, 19, 404-416.

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
#####-----#####
##### Factor Model
mLX <- mxMatrix("Full", values=c(.5, .6, .8, rep(0, 6), .4, .7, .5), name="LX", nrow=6, ncol=2, free=c(TRUE, TRUE, TRUE, TRUE, TRUE, TRUE, TRUE, TRUE, TRUE, TRUE, TRUE, TRUE))
mTD <- mxMatrix("Diag", values=c(rep(.2, 6)), name="TD", nrow=6, ncol=6, free=TRUE)
mPH <- mxMatrix("Symm", values=c(1, .3, 1), name="PH", nrow=2, ncol=2, free=c(FALSE, TRUE, FALSE))

# Create a LISREL objective with LX, TD, and PH matrix names
objective <- mxLISRELObjective(LX="LX", TD="TD", PH="PH")

testModel <- mxModel(model="testModel", mLX, mTD, mPH, objective)
```

MxListOrNull-class *An optional list*

Description

An optional list

mxMakeNames	<i>mxMakeNames</i>
-------------	--------------------

Description

Adjust a character vector so that it can be used as `MxMatrix` column or row names. `OpenMx` is (much) more restrictive than base R's `make.names`.

Usage

```
mxMakeNames(names, unique = FALSE)
```

Arguments

names	a character vector
unique	whether the pass the result through base::make.unique

See Also

[base::make.names](#)

Examples

```
demo <- c("", "103", "data", "foo.bar[3,2]", "+!", "!+")
mxMakeNames(demo, unique=TRUE)
```

mxMatrix	<i>Create MxMatrix Object</i>
----------	-------------------------------

Description

This function creates a new [MxMatrix](#) object.

Usage

```
mxMatrix(type = "Full", nrow = NA, ncol = NA,
         free = FALSE, values = NA, labels = NA, lbound = NA,
         ubound = NA, byrow = getOption('mxByrow'), dimnames = NA, name = NA)
```

Arguments

type	a character string indicating the matrix type, where type indicates the range of values and equalities in the matrix. Must be one of: 'Diag', 'Full', 'Iden', 'Lower', 'Sdiag', 'Stand', 'Symm', 'Unit', or 'Zero'.
nrow	the desired number of rows. One or both of 'nrow' and 'ncol' is required when 'values', 'free', 'labels', 'lbound', and 'ubound' arguments are not matrices, depending on the matrix type.
ncol	the desired number of columns. One or both of 'nrow' and 'ncol' is required when 'values', 'free', 'labels', 'lbound', and 'ubound' arguments are not matrices, depending on the matrix type.
free	a vector or matrix of logicals for free parameter specification. A single 'TRUE' or 'FALSE' will set all allowable variables to free or fixed, respectively.
values	a vector or matrix of numeric starting values. By default, all values are set to zero.
labels	a vector or matrix of characters for variable label specification.
lbound	a vector or matrix of numeric lower bounds. Default bounds are specified with an NA.
ubound	a vector or matrix of numeric upper bounds. Default bounds are specified with an NA.
byrow	logical. If 'FALSE' (default), the 'values', 'free', 'labels', 'lbound', and 'ubound' matrices are populated by column rather than by row.
dimnames	list. The dimnames attribute for the matrix: a list of length 2 giving the row and column names respectively. An empty list is treated as NULL, and a list of length one as row names. The list can be named, and the list names will be used as names for the dimensions.
name	an optional character string indicating the name of the MxMatrix object

Details

The mxMatrix function creates [MxMatrix](#) objects, which consist of a pair of matrices and a 'type' argument. The 'values' matrix is made up of numeric elements whose usage and capabilities in other functions are defined by the 'free' matrix. If an element is specified as a fixed parameter in the 'free' matrix, then the element in the 'values' matrix is treated as a constant value and cannot be altered or updated by an objective function when included in an [mxRun](#) function. If an element is specified as a free parameter in the 'free' matrix, the element in the 'value' matrix is considered a starting value and can be changed by an objective function when included in an [mxRun](#) function. Free parameters are specified with a character string, non-zero numeric value, or 'NA'; fixed parameters are specified with a numeric zero.

Objects created by the mxMatrix function are of a specific 'type', which specifies the number and location of parameters in the 'labels' matrix and the starting values in the 'values' matrix. Input 'values', 'free', and 'labels' matrices must be of appropriate shape and have appropriate values for the matrix type requested. Nine types of matrices are supported:

'Diag'	matrices must be square, and only elements on the principle diagonal may be specified as free parameters or take no
'Full'	matrices may be either rectangular or square, and all elements in the matrix may be freely estimated. This type is th

'Iden'	matrices must be square, and consist of no free parameters. Matrices of this type have a value of 1 for all entries on the main diagonal.
'Lower'	matrices must be square, with a value of 0 for all entries in the upper triangle and no free parameters in the upper triangle.
'Sdiag'	matrices must be square, with a value of 0 for all entries in the upper triangle and along the diagonal. No free parameters.
'Symm'	matrices must be square, and elements in the principle diagonal and lower triangular portion of the matrix may be free parameters.
'Stand'	matrices are symmetric matrices (see 'Symm') with 1's along the main diagonal.
'Unit'	matrices may be either rectangular or square, and contain no free parameters. All elements in matrices of this type are 1.
'Zero'	matrices may be either rectangular or square, and contain no free parameters. All elements in matrices of this type are 0.

When 'type' is 'Lower' or 'Symm', then the arguments to 'free', 'values', 'labels', 'lbound', or 'ubound' may be vectors of length $N * (N + 1)/2$, where N is the number of rows and columns of the matrix. When 'type' is 'Sdiag' or 'Stand', then the arguments to 'free', 'values', 'labels', 'lbound', or 'ubound' may be vectors of length $N * (N - 1)/2$.

Value

Returns a new `MxMatrix` object, which consists of a 'values' matrix of numeric starting values, a 'free' matrix describing free parameter specification, a 'labels' matrix of labels for the variable names, and 'lbound' and 'ubound' matrices of the lower and upper parameter bounds. This `MxMatrix` object can be used as an argument in the `mxAlgebra`, `mxBounds`, `mxConstraint` and `mxModel` functions.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

`MxMatrix` for the S4 class created by `mxMatrix`. More information about the OpenMx package may be found [here](#).

Examples

```
# Create a 3 x 3 identity matrix

idenMatrix <- mxMatrix(type = "Iden", nrow = 3,
  ncol = 3, name = "I")

# Create a full 4 x 2 matrix from existing
# value matrix with all free parameters

vals <- matrix(1:8, nrow = 4)
fullMatrix <- mxMatrix(type = "Full", values = vals,
  free = TRUE, name = "foo")

# Create a 3 x 3 symmetric matrix with free off-
# diagonal parameters and starting values

symmMatrix <- mxMatrix(type = "Symm", nrow = 3, ncol = 3,
  free = c(FALSE, TRUE, TRUE, FALSE, TRUE, FALSE),
```

```
values = c(1, .8, .8, 1, .8, 1),
labels = c(NA, "free1", "free2", NA, "free3", NA),
name = "bar")
```

MxMatrix-class

*MxMatrix Class***Description**

MxMatrix is an S4 class. An MxMatrix object is a [named entity](#). New instances of this class can be created using the function [mxMatrix](#). MxMatrix objects may be used as arguments in other functions from the OpenMx library, including [mxAlgebra](#), [mxConstraint](#), and [mxModel](#).

Details

The MxMatrix class has the following slots:

name	-	the name of the object
free	-	the free matrix
values	-	the values matrix
labels	-	the labels matrix

The 'name' slot is the name of the MxMatrix object. Use of MxMatrix objects in an [mxAlgebra](#) or [mxConstraint](#) function requires reference by name.

The 'free' slot takes a matrix which describes the location of free and fixed parameters. A variable is a free parameter if-and-only-if the corresponding value in the 'free' matrix is 'TRUE'. Free parameters are elements of an MxMatrix object whose values may be changed by an objective function when that MxMatrix object is included in an [MxModel](#) object and evaluated using the [mxRun](#) function.

The 'values' slot takes a matrix of numeric values. If an element is specified as a fixed parameter in the 'free' matrix, then the element in the 'values' matrix is treated as a constant value and cannot be altered or updated by an objective function when included in an [mxRun](#) function. If an element is specified as a free parameter in the 'free' matrix, the element in the 'value' matrix is considered a starting value and can be changed by an objective function when included in an [mxRun](#) function.

The 'labels' slot takes a matrix which describes the labels of free and fixed parameters. Fixed parameters with identical labels must have identical values. Free parameters with identical labels impose an equality constraint. The same label cannot be applied to a free parameter and a fixed parameter. A free parameter with the label 'NA' implies a unique free parameter, that cannot be constrained to equal any other free parameter.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxMatrix](#) for creating MxMatrix objects. More information about the OpenMx package may be found [here](#).

 mxMLObjective

DEPRECATED: Create MxMLObjective Object

Description

WARNING: Objective functions have been deprecated as of OpenMx 2.0.

Please use `mxExpectationNormal()` and `mxFitFunctionML()` instead. As a temporary workaround, `mxMLObjective` returns a list containing an `MxExpectationNormal` object and an `MxFitFunctionML` object.

`mxMLObjective(covariance, means = NA, dimnames = NA, thresholds = NA)` All occurrences of `mxMLObjective(covariance, means = NA, dimnames = NA, thresholds = NA)`

Should be changed to

`mxExpectationNormal(covariance, means = NA, dimnames = NA, thresholds = NA, threshnames = dimnames)` `mxFitFunctionML(vector = FALSE)`

Arguments

<code>covariance</code>	A character string indicating the name of the expected covariance algebra.
<code>means</code>	An optional character string indicating the name of the expected means algebra.
<code>dimnames</code>	An optional character vector to be assigned to the dimnames of the covariance and means algebras.
<code>thresholds</code>	An optional character string indicating the name of the thresholds matrix.

Details

NOTE: THIS DESCRIPTION IS DEPRECATED. Please change to using [mxExpectationNormal](#) and [mxFitFunctionML](#) as shown in the example below.

Objective functions are functions for which free parameter values are chosen such that the value of the objective function is minimized. The `mxMLObjective` function uses full-information maximum likelihood to provide maximum likelihood estimates of free parameters in the algebra defined by the 'covariance' argument given the covariance of an [MxData](#) object. The 'covariance' argument takes an [MxAlgebra](#) object, which defines the expected covariance of an associated [MxData](#) object. The 'dimnames' arguments takes an optional character vector. If this argument is not a single NA, then this vector be assigned to be the dimnames of the means vector, and the row and columns dimnames of the covariance matrix.

`mxMLObjective` evaluates with respect to an [MxData](#) object. The [MxData](#) object need not be referenced in the `mxMLObjective` function, but must be included in the [MxModel](#) object. `mxMLObjective` requires that the 'type' argument in the associated [MxData](#) object be equal to 'cov' or 'cov'. The 'covariance' argument of this function evaluates with respect to the 'matrix' argument

of the associated `MxData` object, while the 'means' argument of this function evaluates with respect to the 'vector' argument of the associated `MxData` object. The 'means' and 'vector' arguments are optional in both functions. If the 'means' argument is not specified (NA), the optional 'vector' argument of the `MxData` object is ignored. If the 'means' argument is specified, the associated `MxData` object should specify a 'means' argument of equivalent dimension as the 'means' algebra.

dimnames must be supplied where the matrices referenced by the covariance and means algebras are not themselves labeled. Failure to do so leads to an error noting that the covariance or means matrix associated with the ML objective does not contain dimnames.

To evaluate, place `MxMLObjective` objects, the `mxData` object for which the expected covariance approximates, referenced `MxAlgebra` and `MxMatrix` objects, and optional `MxBounds` and `MxConstraint` objects in an `MxModel` object. This model may then be evaluated using the `mxRun` function. The results of the optimization can be found in the 'output' slot of the resulting model, or using the `mxEval` function.

Value

Returns a list containing an `MxExpectationNormal` object and an `MxFitFunctionML` object.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# Create and fit a model using mxMatrix, mxAlgebra, mxExpectationNormal, and mxFitFunctionML

library(OpenMx)

# Simulate some data

x=rnorm(1000, mean=0, sd=1)
y= 0.5*x + rnorm(1000, mean=0, sd=1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)

# Define the matrices

S <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(1,0,0,1),
              free=c(TRUE,FALSE,FALSE,TRUE), labels=c("Vx", NA, NA, "Vy"), name = "S")
A <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(0,1,0,0),
              free=c(FALSE,TRUE,FALSE,FALSE), labels=c(NA, "b", NA, NA), name = "A")
I <- mxMatrix(type="Iden", nrow=2, ncol=2, name="I")

# Define the expectation

expCov <- mxAlgebra(solve(I-A) %*% S %*% t(solve(I-A)), name="expCov")
expFunction <- mxExpectationNormal(covariance="expCov", dimnames=tmpNames)

# Choose a fit function
```



```

fitFunction <- mxFitFunctionML()

# Define the model

tmpModel <- mxModel(model="exampleModel", S, A, I, expCov, expFunction, fitFunction,
                    mxData(observed=cov(tmpFrame), type="cov", numObs=dim(tmpFrame)[1]))

# Fit the model and print a summary

tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)

```

mxModel *Create MxModel Object*

Description

This function creates a new [MxModel](#) object.

Usage

```

mxModel(model = NA, ..., manifestVars = NA, latentVars = NA,
         remove = FALSE, independent = NA, type = NA, name = NA)

```

Arguments

model	This argument is either an MxModel object or a string. If 'model' is an Mx-Model object, then all elements of that model are placed in the resulting Mx-Model object. If 'model' is a string, then a new model is created with the string as its name. If 'model' is either unspecified or 'model' is a named entity, data source, or MxPath object, then a new model is created.
...	An arbitrary number of mxMatrix , mxPath , mxData , and other functions such as mxConstraints and mxCI . These will all be added or removed from the model as specified in the 'model' argument, based on the 'remove' argument.
manifestVars	For RAM-type models, A list of manifest variables to be included in the model.
latentVars	For RAM-type models, A list of latent variables to be included in the model.
remove	logical. If TRUE, elements listed in this statement are removed from the original model. If FALSE, elements listed in this statement are added to the original model.
independent	logical. If TRUE then the model is evaluated independently of other models.
type	character vector. The model type to assign to this model. Defaults to options("mxDefaultType"). See below for valid types
name	An optional character vector indicating the name of the object.

Details

The `mxModel` function is used to create `MxModel` objects. Objects created by this function may be new, or may be modified versions of existing `MxModel` objects. By default a new `MxModel` object will be created: To create a modified version of an existing `MxModel` object, include this model in the 'model' argument.

Other `named-entities` may be added as arguments to the `mxModel` function, which are then added to or removed from the model specified in the 'model' argument. Other functions you can use to add objects to the model to this way are `mxCI`, `mxAlgebra`, `mxBounds`, `mxConstraint`, `mxData`, and `mxMatrix` objects, as well as objective functions. You can also include `MxModel` objects as sub-models of the output model, and may be estimated separately or jointly depending on shared parameters and the 'independent' flag discussed below. Only one `MxData` object and one objective function may be included per model, but there are no restrictions on the number of other `named-entities` included in an `mxModel` statement.

All other arguments must be named (i.e. 'latentVars = names'), or they will be interpreted as elements of the ellipsis list. The 'manifestVars' and 'latentVars' arguments specify the names of the manifest and latent variables, respectively, for use with the `mxPath` function. The 'remove' argument may be used when `mxModel` is used to create a modified version of an existing `MxMatrix` object. When 'remove' is set to TRUE, the listed objects are removed from the model specified in the 'model' argument. When 'remove' is set to FALSE, the listed objects are added to the model specified in the 'model' argument.

Model independence may be specified with the 'independent' argument. If a model is independent ('independent = TRUE'), then the parameters of this model are not shared with any other model. An independent model may be estimated with no dependency on any other model. If a model is not independent ('independent = FALSE'), then this model shares parameters with one or more other models such that these models must be jointly estimated. These dependent models must be entered as arguments in another model, so that they are simultaneously optimized.

The model type is determined by a character vector supplied to the 'type' argument. The type of a model is a dynamic property, i.e. it is allowed to change during the lifetime of the model. To see a list of available types, use the `mxTypes` command. When a new model is created and no type is specified, the type specified by `options("mxDefaultType")` is used.

To be estimated, `MxModel` objects must include objective functions as arguments (`mxAlgebraObjective`, `mxFIMLObjective`, `mxMLObjective` or `mxRAMObjective`) and executed using the `mxRun` function. When `MxData` objects are included in models, the 'type' argument of these objects may require or exclude certain objective functions, or set an objective function as default.

`Named entities` in `MxModel` objects may be viewed and referenced by name using the \$ symbol. For instance, for an `MxModel` named "yourModel" containing an `MxMatrix` named "yourMatrix", the contents of "yourMatrix" can be accessed as `yourModel$yourMatrix`. Slots (i.e., matrices, algebras, etc.) in an `MxMatrix` may also be referenced with the \$ symbol (e.g., `yourModel$matrices` or `yourModel$algebras`). See the documentation for `Classes` and the examples in `Classes` for more information.

Value

Returns a new `MxModel` object. `MxModel` objects must include an objective function to be used as arguments in `mxRun` functions.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

See [mxCI](#) for information about adding Confidence Interval calculations to a model. See [mxPath](#) for information about adding paths to RAM-type models. See [mxMatrix](#) for information about adding matrices to models. See [mxData](#) for specifying the data a model is to be evaluated against. See [MxModel](#) for the S4 class created by mxMatrix. Many advanced options can be set via [mxOption](#) (such as calculating the Hessian). More information about the OpenMx package may be found [here](#).

Examples

```
library(OpenMx)

# At the simplest, you can create an empty model, placing it in an object, and add to it later
emptyModel <- mxModel(model="IAmEmpty")

# Create a model named 'firstdraft' with one matrix 'A'
firstModel <- mxModel(model='firstdraft',
  mxMatrix(type='Full', nrow = 3, ncol = 3, name = "A"))

# Update 'firstdraft', and rename the model 'finaldraft'
finalModel <- mxModel(model=firstModel,
  mxMatrix(type='Symm', nrow = 3, ncol = 3, name = "S"),
  mxMatrix(type='Iden', nrow = 3, name = "F"),
  name= "finaldraft")

# Add data to the model from an existing data frame in object 'data'
data(twinData) # load some data
finalModel <- mxModel(model=finalModel, mxData(twinData, type='raw'))

# Two ways to view the matrix named "A" in MxModel object 'model'

finalModel$A

finalModel$matrices$A

# A working example using OpenMx Path Syntax
data(HS.ability.data) # load the data

Spatial <- c("visual", "cubes", "paper") # The manifest variables loading on each proposed latent variable
Verbal <- c("general", "paragrap", "sentence")
Math <- c("numeric", "series", "arithmet")

latents <- c("vis", "math", "text")
manifests <- c(Spatial, Math, Verbal)

HSModel <- mxModel(model="Holzinger_and_Swineford_1939", type="RAM",
  manifestVars = manifests, # list the measured variables (boxes)
  latentVars = latents, # list the latent variables (circles)
```

```

# factor loadings from latents to manifests
mxPath(from="vis", to=Spatial),# factor loadings
mxPath(from="math", to=Math), # factor loadings
mxPath(from="text", to=Verbal), # factor loadings

# Allow latent variables to covary
mxPath(from="vis" , to="math", arrows=2, free=TRUE),
mxPath(from="vis" , to="text", arrows=2, free=TRUE),
mxPath(from="math", to="text", arrows=2, free=TRUE),

# Allow latent variables to have variance (first fixed @ 1)
mxPath(from=latents, arrows=2, free=c(FALSE,TRUE,TRUE), values=1.0),
# Manifest have residual variance
mxPath(from=manifests, arrows=2),
# the data to be analysed
mxData(cov(HS.ability.data[,manifests]), type = "cov", numObs = 301))

fitModel <- mxRun(HSModel) # run the model
summary(fitModel) # examine the output: Fit statistics and path loadings

```

MxModel-class

MxModel Class

Description

MxModel is an S4 class. An MxModel object is a [named entity](#). New instances of this class can be created using the function [mxModel](#).

Details

The MxModel class has the following slots:

name	-	The name of the object
matrices	-	A list of MxMatrix objects
algebras	-	A list of MxAlgebra objects
submodels	-	A list of MxModel objects
constraints	-	A list of MxConstraint objects
intervals	-	A list of confidence intervals requested in MxCI objects
bounds	-	A list of MxBounds objects
latentVars	-	A list of latent variables
manifestVars	-	A list of manifest variables
data	-	A MxData object
objective	-	Either NULL or a MxObjective object
independent	-	TRUE if-and-only-if the model is independent
options	-	A list of optimizer options
output	-	A list with optimization results

The 'name' slot is the name of the MxModel object.

The 'matrices' slot contains a list of the [MxMatrix](#) objects included in the model. These objects are listed by name. Two objects may not share the same name. If a new [MxMatrix](#) is added to an MxModel object with the same name as an [MxMatrix](#) object in that model, the added version replaces the previous version. There is no imposed limit on the number of [MxMatrix](#) objects that may be added here.

The 'algebras' slot contains a list of the [MxAlgebra](#) objects included in the model. These objects are listed by name. Two objects may not share the same name. If a new [MxAlgebra](#) is added to an MxModel object with the same name as an [MxAlgebra](#) object in that model, the added version replaces the previous version. All [MxMatrix](#) objects referenced in the included [MxAlgebra](#) objects must be included in the 'matrices' slot prior to estimation. There is no imposed limit on the number of [MxAlgebra](#) objects that may be added here.

The 'submodels' slot contains references to all of the MxModel objects included as submodels of this MxModel object. Models held as arguments in other models are considered to be submodels. These objects are listed by name. Two objects may not share the same name. If a new submodel is added to an MxModel object with the same name as an existing submodel, the added version replaces the previous version. When a model containing other models is executed using [mxRun](#), all included submodels are executed as well. If the submodels are dependent on one another, they are treated as one larger model for purposes of estimation.

The 'constraints' slot contains a list of the [MxConstraint](#) objects included in the model. These objects are listed by name. Two objects may not share the same name. If a new [MxConstraint](#) is added to an MxModel object with the same name as an [MxConstraint](#) object in that model, the added version replaces the previous version. All [MxMatrix](#) objects referenced in the included [MxConstraint](#) objects must be included in the 'matrices' slot prior to estimation. There is no imposed limit on the number of [MxAlgebra](#) objects that may be added here.

The 'intervals' slot contains a list of the confidence intervals requested by included [MxCI](#) objects. These objects are listed by the free parameters, [MxMatrices](#) and [MxAlgebras](#) referenced in the [MxCI](#) objects, not the list of [MxCI](#) objects themselves. If a new [MxCI](#) object is added to an MxModel object referencing one or more free parameters [MxMatrices](#) or [MxAlgebras](#) previously listed in the 'intervals' slot, the new confidence interval(s) replace the existing ones. All listed confidence intervals must refer to free parameters [MxMatrices](#) or [MxAlgebras](#) in the model.

The 'bounds' slot contains a list of the [MxBounds](#) objects included in the model. These objects are listed by name. Two objects may not share the same name. If a new [MxBounds](#) is added to an MxModel object with the same name as an [MxBounds](#) object in that model, the added version replaces the previous version. All [MxMatrix](#) objects referenced in the included [MxBounds](#) objects must be included in the 'matrices' slot prior to estimation. There is no imposed limit on the number of [MxAlgebra](#) objects that may be added here.

The 'latentVars' slot contains a list of latent variable names, which may be referenced by [MxPath](#) objects. This slot defaults to 'NA', and is only used when the [mxPath](#) function is used.

The 'manifestVars' slot contains a list of latent variable names, which may be referenced by [MxPath](#) objects. This slot defaults to 'NA', and is only used when the [mxPath](#) function is used.

The 'data' slot contains an [MxData](#) object. This slot must be filled prior to execution when an objective function referencing data is used. Only one [MxData](#) object may be included per model, but submodels may have their own data in their own 'data' slots. If an [MxData](#) object is added to an MxModel which already contains an [MxData](#) object, the new object replaces the existing one.

The 'objective' slot contains an objective function. This slot must be filled prior to using the `mxRun` function for model execution and optimization. `MxAlgebra`, `MxData`, and `MxMatrix` objects required by the included objective function must be included in the appropriate slot of the `MxModel` prior to using `mxRun`.

The 'independent' slot contains a logical value indicating whether or not the model is independent. If a model is independent (`independent=TRUE`), then the parameters of this model are not shared with any other model. An independent model may be estimated with no dependency on any other model. If a model is not independent (`independent=FALSE`), then this model shares parameters with one or more other models such that these models must be jointly estimated. These dependent models must be entered as submodels of another `MxModel` objects, so that they are simultaneously optimized.

The 'options' slot contains a list of options for the optimizer. The name of each entry in the list is the option name to be passed to the optimizer. The values in this list are the values of the optimizer options. The standard interface for updating options is through the `mxOption` function.

The 'output' slot contains a list of output added to the model by the `mxRun` function. Output includes parameter estimates, optimization information, model fit, and other information as dictated by the objective function. If a model has not been optimized using the `mxRun` function, the 'output' slot will be 'NULL'.

Named entities in `MxModel` objects may be viewed and referenced by name using the \$ symbol. For instance, for an `MxModel` named "yourModel" containing an `MxMatrix` named "yourMatrix", the contents of "yourMatrix" can be accessed as `yourModel$yourMatrix`. Slots (i.e., matrices, algebras, etc.) in an `mxMatrix` may also be referenced with the \$ symbol (e.g., `yourModel$matrices` or `yourModel$algebras`). See the documentation for [Classes](#) and the examples in [mxModel](#) for more information.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxModel](#) for creating `MxModel` objects. More information about the OpenMx package may be found [here](#).

mxOption

Set or Clear an Optimizer Option

Description

The function sets, shows, or clears an option that is specific to the optimizer in the back-end.

Usage

```
mxOption(model, key, value, reset = FALSE)
```

Arguments

model	An MxModel object or NULL
key	The name of the option.
value	The value of the option.
reset	If TRUE then reset all options to their defaults.

Details

mxOption is used to set, clear, or query an option (given in the ‘key’ argument) in the back-end optimizer. Valid option keys are listed below.

Use value = NULL to remove an existing option. Leaving value blank will return the current value of the option specified by ‘key’.

To reset all options to their default values, use ‘reset = TRUE’. When reset = TRUE, ‘key’ and ‘value’ are ignored.

If the ‘model’ argument is set to NULL, the default optimizer option (i.e those applying to all models by default) will be set.

To see the defaults, use `getOption('mxOptions')`.

Before the model is submitted to the back-end, all keys and values are converted into strings using the [as.character](#) function.

The maximum number of major iterations (the option “Major iterations”) for optimization for NPSOL can be specified either by using a numeric value (such as 50, 1000, etc) or by specifying a user-defined function. The user-defined function should accept two arguments as input, the number of parameters and the number of constraints, and return a numeric value as output.

OpenMx options

Number of Threads	<i>i</i>	the number of processor cores to use. Use detectCores() to find how many are available.
Calculate Hessian	[Yes No]	calculate the Hessian explicitly after optimization.
Standard Errors	[Yes No]	return standard error estimates from the explicitly calculate hessian.
CI Max Iterations	<i>i</i>	the maximum number of retries when calculating confidence intervals.
Default optimizer	[NPSOL CSOLNP]	the gradient descent optimizer to use
Number of Threads	[0 1 2 ... 10 ...]	number of threads used for optimization. This is how parallelism works. Default is 1.

CSOLNP is our new, experimental optimizer. There are known bugs. See the release note for details.

NPSOL-specific options

Nolist		this option suppresses printing of the options
Print level	<i>i</i>	the value of <i>i</i> controls the amount of printout produced by the major iterations
Minor print level	<i>i</i>	the value of <i>i</i> controls the amount of printout produced by the minor iterations
Print file	<i>i</i>	for <i>i</i> > 0 a full log is sent to the file with logical unit number <i>i</i> .
Summary file	<i>i</i>	for <i>i</i> > 0 a brief log will be output to file <i>i</i> .
Function precision	<i>r</i>	a measure of accuracy with which <i>f</i> and <i>c</i> can be computed.
Infinite bound size	<i>r</i>	if <i>r</i> > 0 defines the "infinite" bound bigbnd.
Feasibility tolerance	<i>r</i>	the maximum acceptable absolute violations in linear and nonlinear constraints.

Major iterations	<i>i</i> or a function	the maximum number of major iterations before termination.
Verify level	[-1:3 Yes No]	see NPSOL manual.
Line search tolerance	<i>r</i>	controls the accuracy with which a step is taken.
Derivative level	[0-3]	see NPSOL manual.
Hessian	[Yes No]	return the Hessian (Yes) or the transformed Hessian (No).

Checkpointing options

Always Checkpoint	[Yes No]	whether to checkpoint all models during optimization.
Checkpoint Directory	path	the directory into which checkpoint files are written.
Checkpoint Prefix	string	the string prefix to add to all checkpoint filenames.
Checkpoint Units	see list	the type of units for checkpointing: 'minutes', 'iterations', or 'evaluations'.
Checkpoint Count	<i>i</i>	the number of units between checkpoint intervals.

Model transformation options

Error Checking	[Yes No]	whether model consistency checks are performed in the OpenMx front-end
No Sort Data		character vector of model names for which FIML data sorting is not performed
RAM Inverse Optimization	[Yes No]	whether to enable solve(I - A) optimization
RAM Max Depth	<i>i</i>	the maximum depth to be used when solve(I - A) optimization is enabled

Multivariate normal integration parameters

mvnMaxPointsA	<i>i</i>	base number of integration points
mvnMaxPointsB	<i>i</i>	number of integration points per row
mvnMaxPointsC	<i>i</i>	number of integration points per rows^2
mvnAbsEps	<i>i</i>	absolute tolerance
mvnRelEps	<i>i</i>	relative tolerance

Value

If a model is provided, it is returned with the optimizer option either set or cleared. If value is empty, the current value is returned.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxModel](#) all uses of mxOption are via an mxModel whose options are set or cleared.

Examples

```
# set the Number of Threads (cores to use)
```



```

mxOption(NULL, "Number of Threads", detectCores() - 1)

testModel <- mxModel(model = "testModel") # make a model to use for example
testModel$options # show the model options (none yet)
options()$mxOptions # list all mxOptions (global settings)

testModel <- mxOption(testModel, "Function precision", 1e-5) # set the precision
testModel <- mxOption(testModel, "Function precision", NULL) # clear model-specific precision (defaults to global)
testModel <- mxOption(testModel, "Calculate Hessian", "No") # may optimize for speed
testModel <- mxOption(testModel, "Standard Errors" , "No") # may optimize for speed
testModel$options # see the list of options you set

```

MxOptionalChar-class *An optional character*

Description

An optional character

MxOptionalCharOrNumber-class
A character, integer, or NULL

Description

A character, integer, or NULL

MxOptionalLogical-class
An optional logical

Description

An optional logical

MxOptionalMatrix-class
An optional matrix

Description

An optional matrix

MxOptionalNumeric-class

An optional numeric

Description

An optional numeric

mxPath

Create List of Paths

Description

This function creates a list of paths.

Usage

```
mxPath(from, to = NA, connect = c("single", "all.pairs", "unique.pairs",
  "all.bivariate", "unique.bivariate"), arrows = 1,
  free = TRUE, values = NA, labels = NA,
  lbound = NA, ubound = NA, ...)
```

Arguments

from	character vector. These are the sources of the new paths.
to	character vector. These are the sinks of the new paths.
connect	String. Specifies the type of source to sink connection: "single", "all.pairs", "all.bivariate", "unique.pairs", "unique.bivariate". Default value is "single".
arrows	numeric value. Must be either 1 (for single-headed) or 2 (for double-headed arrows).
free	boolean vector. Indicates whether paths are free or fixed.
values	numeric vector. The starting values of the parameters.
labels	character vector. The names of the paths.
lbound	numeric vector. The lower bounds of free parameters.
ubound	numeric vector. The upper bounds of free parameters.
...	Not used. Allows OpenMx to catch the use of the deprecated 'all' argument.

Details

The `mxPath` function creates `MxPath` objects. These consist of a list of paths describing the relationships between variables in a model using the RAM modeling approach (McArdle and MacDonald, 1984). Variables are referenced by name, and these names must appear in the ‘manifestVar’ and ‘latentVar’ arguments of the `mxModel` function.

Paths are specified as going "from" one variable (or set of variables) "to" another variable or set of variables using the ‘from’ and ‘to’ arguments, respectively. If ‘to’ is left empty, it will be set to the value of ‘from’.

‘connect’ has five possible connection types: "single", "all.pairs", "all.bivariate", "unique.pairs", "unique.bivariate". The default value is "single". Assuming the values c(‘a’, ‘b’, ‘c’) for the ‘to’ and ‘from’ fields the paths produced by each connection type are as follows:

"all.pairs": (a,a), (a,b), (a,c), (b,a), (b,b), (b,c), (c,a), (c,b), (c,c).

"unique.pairs": (a,a), (a,b), (a,c), (b,b), (b,c), (c,c).

"all.bivariate": (a,b), (a,c), (b,a), (b,c), (c,a), (c,b).

"unique.bivariate": (a,b), (a,c), (b,c).

"single": (a,a), (b,b), (c,c).

Multiple variables may be input as a vector of variable names. If the ‘connect’ argument is set to "single", then paths are created going from each entry in the ‘from’ vector to the corresponding entry in the ‘to’ vector. If the ‘to’ and ‘from’ vectors are of different lengths when the ‘connect’ argument is set to "single", the shorter vector is repeated to make the vectors of equal length.

The ‘free’ argument specifies whether the paths created by the `mxPath` function are free or fixed parameters. This argument may take either TRUE for free parameters, FALSE for fixed parameters, or a vector of TRUEs and FALSEs to be applied in order to the created paths.

The ‘arrows’ argument specifies the type of paths created. A value of 1 indicates a one-headed arrow representing regression. This path represents a regression of the ‘to’ variable on the ‘from’ variable, such that the arrow points to the ‘to’ variable in a path diagram. A value of 2 indicates a two-headed arrow, representing a covariance or variance. If multiple paths are created in the same `mxPath` function, then the ‘arrows’ argument may take a vector of 1s and 2s to be applied to the set of created paths.

The ‘values’ is a numeric vectors containing the starting values of the created paths. ‘values’ gives a starting value for estimation. The ‘labels’ argument specifies the names of the resulting `MxPath` object. The ‘lbound’ and ‘ubound’ arguments specify lower and upper bounds for the created paths.

Value

Returns a list of paths.

Note

The previous implementation of ‘all’ had unsafe features. Its use is now deprecated, and has been replaced by the new mechanism ‘connect’ which supports safe and controlled generation of desired combinations of paths.

References

McArdle, J. J. and MacDonald, R. P. (1984). Some algebraic properties of the Reticular Action Model for moment structures. *British Journal of Mathematical and Statistical Psychology*, 37, 234-251.

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxMatrix](#) for a matrix-based approach to path specification; [mxModel](#) for the container in which mxPaths are embedded. More information about the OpenMx package may be found [here](#).

Examples

```
# A simple Example: 1 factor Confirmatory Factor Analysis

library(OpenMx)

data(demoOneFactor)
manifests <- names(demoOneFactor)
latents  <- c("G")
factorModel <- mxModel(model="One Factor", type="RAM",
  manifestVars = manifests,
  latentVars   = latents,
  mxPath(from=latents, to=manifests),
  mxPath(from=manifests, arrows=2),
  mxPath(from=latents, arrows=2, free=FALSE, values=1.0),
  mxData(cov(demoOneFactor), type="cov", numObs=500)
)
factorFit <- mxRun(factorModel)
summary(factorFit)

# A more complex example using features of R to compress what would otherwise be a long and error-prone script

myManifest <- sprintf("%02d", c(1:100)) # list of 100 variable names: "01" "02" "03"...
myLatent   <- c("G1", "G2", "G3", "G4", "G5") # the latent variables for the model
# Start building the model: Define its type, and add the manifest and latent variable name lists
testModel  <- mxModel(model="testModel", type = "RAM", manifestVars = myManifest, latentVars = myLatent)

# Create covariances between the latent variables and add to the model
# Here we use combn to create the covariances
# nb: To create the variances and covariances in one operation you could use
# expand.grid(myLatent,myLatent) to specify from and to

uniquePairs <- combn(myLatent,2)
covariances <- mxPath(from = uniquePairs[1,], to=uniquePairs[2,], arrows = 2, free = TRUE, values = 1)
testModel   <- mxModel(model=testModel, covariances)

# Create variances for the latent variables
variances   <- mxPath(from = myLatent, to=myLatent, arrows = 2, free = TRUE, values = 1)
testModel   <- mxModel(model=testModel, variances) # add variances to the model
```

```

# Make a list of paths from each packet of 20 manifests to one of the 5 latent variables
# nb: The first loading to each latent is fixed to 1 to scale its variance.
singles <- list()
for (i in 1:5) {
  j <- i*20
  singles <- append(singles, mxPath(
    from = myLatent[i], to = myManifest[(j - 19):j],
    arrows = 1,
    free = c(FALSE, rep(TRUE, 19)),
    values = c(1, rep(0.75, 19)))
}

testModel <- mxModel(model=testModel, singles) # add single-headed paths to the model

```

MxRAMModel-class

MxRAMModel

Description

This is an internal class and should not be used directly.

mxRAMObjective

DEPRECATED: Create MxRAMObjective Object

Description

WARNING: Objective functions have been deprecated as of OpenMx 2.0.

Please use `mxExpectationRAM()` and `mxFitFunctionML()` instead. As a temporary workaround, `mxRAMObjective` returns a list containing an `MxExpectationNormal` object and an `MxFitFunctionML` object.

All occurrences of

`mxRAMObjective(A, S, F, M = NA, dimnames = NA, thresholds = NA, vector = FALSE, threshnames = dimnames)`

Should be changed to

`mxExpectationRAM(A, S, F, M = NA, dimnames = NA, thresholds = NA, threshnames = dimnames) mxFitFunctionML(vector = FALSE)`

Arguments

A	A character string indicating the name of the 'A' matrix.
S	A character string indicating the name of the 'S' matrix.
F	A character string indicating the name of the 'F' matrix.
M	An optional character string indicating the name of the 'M' matrix.
dimnames	An optional character vector to be assigned to the column names of the 'F' and 'M' matrices.
thresholds	An optional character string indicating the name of the thresholds matrix.
vector	A logical value indicating whether the objective function result is the likelihood vector.
threshnames	An optional character vector to be assigned to the column names of the thresholds matrix.

Details

NOTE: THIS DESCRIPTION IS DEPRECATED. Please change to using [mxExpectationRAM](#) and [mxFitFunctionML](#) as shown in the example below.

Objective functions were functions for which free parameter values are chosen such that the value of the objective function was minimized. The `mxRAMObjective` provided maximum likelihood estimates of free parameters in a model of the covariance of a given [MxData](#) object. This model is defined by reticular action modeling (McArdle and McDonald, 1984). The 'A', 'S', and 'F' arguments must refer to [MxMatrix](#) objects with the associated properties of the A, S, and F matrices in the RAM modeling approach.

The 'dimnames' argument takes an optional character vector. If this argument is not a single NA, then this vector be assigned to be the column names of the 'F' matrix and optionally to the 'M' matrix, if the 'M' matrix exists.

The 'A' argument refers to the A or asymmetric matrix in the RAM approach. This matrix consists of all of the asymmetric paths (one-headed arrows) in the model. A free parameter in any row and column describes a regression of the variable represented by that row regressed on the variable represented in that column.

The 'S' argument refers to the S or symmetric matrix in the RAM approach, and as such must be square. This matrix consists of all of the symmetric paths (two-headed arrows) in the model. A free parameter in any row and column describes a covariance between the variable represented by that row and the variable represented by that column. Variances are covariances between any variable at itself, which occur on the diagonal of the specified matrix.

The 'F' argument refers to the F or filter matrix in the RAM approach. If no latent variables are included in the model (i.e., the A and S matrices are of both of the same dimension as the data matrix), then the 'F' should refer to an identity matrix. If latent variables are included (i.e., the A and S matrices are not of the same dimension as the data matrix), then the 'F' argument should consist of a horizontal adhesion of an identity matrix and a matrix of zeros.

The 'M' argument refers to the M or means matrix in the RAM approach. It is a 1 x n matrix, where n is the number of manifest variables + the number of latent variables. The M matrix must be specified if either the `mxData` type is "cov" or "cor" and a means vector is provided, or if the `mxData` type is "raw". Otherwise the M matrix is ignored.

The `MxMatrix` objects included as arguments may be of any type, but should have the properties described above. The `mxRAMObjective` will not return an error for incorrect specification, but incorrect specification will likely lead to estimation problems or errors in the `mxRun` function.

`mxRAMObjective` evaluates with respect to an `MxData` object. The `MxData` object need not be referenced in the `mxRAMObjective` function, but must be included in the `MxModel` object. `mxRAMObjective` requires that the 'type' argument in the associated `MxData` object be equal to 'cov' or 'cor'.

To evaluate, place `MxRAMObjective` objects, the `mxData` object for which the expected covariance approximates, referenced `MxAlgebra` and `MxMatrix` objects, and optional `MxBounds` and `MxConstraint` objects in an `MxModel` object. This model may then be evaluated using the `mxRun` function. The results of the optimization can be found in the 'output' slot of the resulting model, and may be obtained using the `mxEval` function..

Value

Returns a list containing an `MxExpectationRAM` object and an `MxFitFunctionML` object.

References

McArdle, J. J. and MacDonald, R. P. (1984). Some algebraic properties of the Reticular Action Model for moment structures. *British Journal of Mathematical and Statistical Psychology*, 37, 234-251.

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# Create and fit a model using mxMatrix, mxAlgebra, mxExpectationNormal, and mxFitFunctionML

library(OpenMx)

# Simulate some data

x=rnorm(1000, mean=0, sd=1)
y= 0.5*x + rnorm(1000, mean=0, sd=1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)

# Define the matrices

matrixS <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(1,0,0,1),
  free=c(TRUE,FALSE,FALSE,TRUE), labels=c("Vx", NA, NA, "Vy"), name = "S")
matrixA <- mxMatrix(type = "Full", nrow = 2, ncol = 2, values=c(0,1,0,0),
  free=c(FALSE,TRUE,FALSE,FALSE), labels=c(NA, "b", NA, NA), name = "A")
matrixF <- mxMatrix(type="Iden", nrow=2, ncol=2, name="F")
matrixM <- mxMatrix(type = "Full", nrow = 1, ncol = 2, values=c(0,0),
  free=c(TRUE,TRUE), labels=c("Mx", "My"), name = "M")

# Define the expectation
```

```

expFunction <- mxExpectationRAM(M="M", dimnames = tmpNames)

# Choose a fit function

fitFunction <- mxFitFunctionML()

# Define the model

tmpModel <- mxModel(model="exampleRAMModel", matrixA, matrixS, matrixF, matrixM, expFunction, fitFunction,
                    mxData(observed=tmpFrame, type="raw"))

# Fit the model and print a summary

tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)

```

mxRename

Rename MxModel or a Submodel

Description

This functions renames either the top model or a submodel to a new name. All internal references to the old model name are replaced with references to the new name.

Usage

```
mxRename(model, newname, oldname = NA)
```

Arguments

model	a MxModel object.
newname	the new name of the model.
oldname	the name of the target model to rename. If NA then rename top model.

Value

Return a `mxModel` object with the target model renamed.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
library(OpenMx)

# create two empty models
modelA <- mxModel(model='modelA')
modelB <- mxModel(model='modelB')

# create a parent model with two submodels
modelC <- mxModel(model='modelC', modelA, modelB)

# Rename modelC to model1
model1 <- mxRename(modelC, 'model1')

# Rename submodel modelB to model2
model1 <- mxRename(model1, oldname = 'modelB', newname = 'model2')

model1
```

mxRestore

Restore From Checkpoint File

Description

The function loads the last saved state from a checkpoint file.

Usage

```
mxRestore(model, chkpt.directory = ".", chkpt.prefix = "")
```

Arguments

`model` [MxModel](#) object to be loaded.
`chkpt.directory` character. Directory where the checkpoint file is located.
`chkpt.prefix` character. Prefix of the checkpoint file.

Details

In general, the arguments ‘`chkpt.directory`’ and ‘`chkpt.prefix`’ should be identical to the [mxOption](#): ‘`Checkpoint Directory`’ and ‘`Checkpoint Prefix`’ that were specified on the model before execution.

Alternatively, the checkpoint file can be manually loaded as a data.frame in R. Use [read.table](#) with the options `header=TRUE`, `sep="\t"`, `stringsAsFactors=FALSE`, `check.names=FALSE`.

Value

Returns an [MxModel](#) object with free parameters updated to the last saved values.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
library(OpenMx)

# Simulate some data

x=rnorm(1000, mean=0, sd=1)
y= 0.5*x + rnorm(1000, mean=0, sd=1)
tmpFrame <- data.frame(x, y)
tmpNames <- names(tmpFrame)

# Create a model that includes an expected covariance matrix,
# an expectation function, a fit function, and an observed covariance matrix

data <- mxData(cov(tmpFrame), type="cov", numObs = 1000)
expCov <- mxMatrix(type="Symm", nrow=2, ncol=2, values=c(.2,.1,.2), free=TRUE, name="expCov")
expFunction <- mxExpectationNormal(covariance="expCov", dimnames=tmpNames)
fitFunction <- mxFitFunctionML()
testModel <- mxModel(model="testModel", expCov, data, expFunction, fitFunction)

#Use mxRun to optimize the free parameters in the expected covariance matrix
modelOut <- mxRun(testModel, checkpoint = TRUE)
modelOut$expCov

#Use mxRestore to load the last checkpoint saved state of the model
modelRestore <- mxRestore(testModel)
modelRestore$expCov
```

mxROjective

DEPRECATED: Create MxROjective Object

Description

WARNING: Objective functions have been deprecated as of OpenMx 2.0.

Please use `mxFitFunctionR()` instead. As a temporary workaround, `mxROjective` returns a list containing a NULL `MxExpectation` object and an `MxFitFunctionR` object.

All occurrences of

`mxROjective(fitfun, ...)`

Should be changed to

`mxFitFunctionR(fitfun, ...)`

Arguments

objfun A function that accepts two arguments.
 ... The initial state information to the objective function.

Details

NOTE: THIS DESCRIPTION IS DEPRECATED. Please change to using [mxExpectationNormal](#) and [mxFitFunctionML](#) as shown in the example below.

The fitfun argument must be a function that accepts two arguments. The first argument is the mxModel that should be evaluated, and the second argument is some persistent state information that can be stored between one iteration of optimization to the next iteration. It is valid for the function to simply ignore the second argument.

The function must return either a single numeric value, or a list of exactly two elements. If the function returns a list, the first argument must be a single numeric value and the second element will be the new persistent state information to be passed into this function at the next iteration. The single numeric value will be used by the optimizer to perform optimization.

The initial default value for the persistent state information is NA.

Throwing an exception (via stop) from inside fitfun may result in unpredictable behavior. You may want to wrap your code in tryCatch while experimenting.

Value

Returns a list containing a NULL mxExpectation object and an MxFitFunctionR object.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# Create and fit a model using mxFitFunctionR

library(OpenMx)

A <- mxMatrix(nrow = 2, ncol = 2, values = c(1:4), free = TRUE, name = 'A')
squared <- function(x) { x ^ 2 }

# Define the objective function in R

objFunction <- function(model, state) {
  values <- model$A$values
  return(squared(values[1,1] - 4) + squared(values[1,2] - 3) +
    squared(values[2,1] - 2) + squared(values[2,2] - 1))
}

# Define the expectation function

fitFunction <- mxFitFunctionR(objFunction)
```

```
# Define the model

tmpModel <- mxModel(model="exampleModel", A, fitFunction)

# Fit the model and print a summary

tmpModelOut <- mxRun(tmpModel)
summary(tmpModelOut)
```

 mxRowObjective

DEPRECATED: Create MxRowObjective Object

Description

WARNING: Objective functions have been deprecated as of OpenMx 2.0.

Please use `mxFitFunctionRow()` instead. As a temporary workaround, `mxRowObjective` returns a list containing a NULL `MxExpectation` object and an `MxFitFunctionRow` object.

All occurrences of

```
mxRowObjective(rowAlgebra, reduceAlgebra, dimnames, rowResults = "rowResults", filteredDataRow = "filteredDataRow", existenceVector = "existenceVector")
```

Should be changed to

```
mxFitFunctionRow(rowAlgebra, reduceAlgebra, dimnames, rowResults = "rowResults", filteredDataRow = "filteredDataRow", existenceVector = "existenceVector")
```

Arguments

- | | |
|------------------------------|--|
| <code>rowAlgebra</code> | A character string indicating the name of the algebra to be evaluated row-wise. |
| <code>reduceAlgebra</code> | A character string indicating the name of the algebra that collapses the row results into a single number which is then optimized. |
| <code>dimnames</code> | A character vector of names corresponding to columns be extracted from the data set. |
| <code>rowResults</code> | The name of the auto-generated "rowResults" matrix. See details. |
| <code>filteredDataRow</code> | The name of the auto-generated "filteredDataRow" matrix. See details. |
| <code>existenceVector</code> | The name of the auto-generated "existenceVector" matrix. See details. |

Details

Objective functions are functions for which free parameter values are chosen such that the value of the objective function is minimized. The `mxRowObjective` function evaluates a user-defined `MxAlgebra` object called the ‘rowAlgebra’ in a row-wise fashion. It then stores results of the row-wise evaluation in another `MxAlgebra` object called the ‘rowResults’. Finally, the `mxRowObjective` function collapses the row results into a single number which is then used for optimization. The `MxAlgebra` object named by the ‘reduceAlgebra’ collapses the row results into a single number.

The ‘filteredDataRow’ is populated in a row-by-row fashion with all the non-missing data from the current row. You cannot assume that the length of the filteredDataRow matrix remains constant (unless you have no missing data). The ‘existenceVector’ is populated in a row-by-row fashion with a value of 1.0 in column *j* if a non-missing value is present in the data set in column *j*, and a value of 0.0 otherwise. Use the functions `omxSelectRows`, `omxSelectCols`, and `omxSelectRowsAndCols` to shrink other matrices so that their dimensions will be conformable to the size of ‘filteredDataRow’.

Value

Please use `mxFitFunctionRow()` instead. As a temporary workaround, `mxRowObjective` returns a list containing a NULL `MxExpectation` object and an `MxFitFunctionRow` object.

References

The OpenMx User’s guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# Model that adds two data columns row-wise, then sums that column
# Notice no optimization is performed here.

library(OpenMx)

xdat <- data.frame(a=rnorm(10), b=1:10) # Make data set
amod <- mxModel(model="example1",
  mxData(observed=xdat, type='raw'),
  mxAlgebra(sum(filteredDataRow), name = 'rowAlgebra'),
  mxAlgebra(sum(rowResults), name = 'reduceAlgebra'),
  mxFitFunctionRow(
    rowAlgebra='rowAlgebra',
    reduceAlgebra='reduceAlgebra',
    dimnames=c('a','b'))
)
amodOut <- mxRun(amod)
mxEval(rowResults, model=amodOut)
mxEval(reduceAlgebra, model=amodOut)

# Model that find the parameter that minimizes the sum of the
# squared difference between the parameter and a data row.

bmod <- mxModel(model="example2",
  mxData(observed=xdat, type='raw'),
  mxMatrix(values=.75, ncol=1, nrow=1, free=TRUE, name='B'),
```

```

mxAlgebra((filteredDataRow - B) ^ 2, name='rowAlgebra'),
mxAlgebra(sum(rowResults), name='reduceAlgebra'),
mxFitFunctionRow(
  rowAlgebra='rowAlgebra',
  reduceAlgebra='reduceAlgebra',
  dimnames=c('a'))
)
bmodOut <- mxRun(bmod)
mxEval(B, model=bmodOut)
mxEval(reduceAlgebra, model=bmodOut)
mxEval(rowResults, model=bmodOut)

```

mxRun

Send a Model to the Optimizer

Description

This function begins optimization on the top-level model.

Usage

```

mxRun(model, ..., intervals = FALSE, silent = FALSE, suppressWarnings = FALSE,
  unsafe = FALSE, checkpoint = FALSE, useSocket = FALSE, onlyFrontend = FALSE,
  useOptimizer = TRUE)

```

Arguments

model	A MxModel object to be optimized.
...	Not used. Forces remaining arguments to be specified by name.
intervals	A boolean indicating whether to compute the specified confidence intervals.
silent	A boolean indicating whether to print status to terminal.
suppressWarnings	A boolean indicating whether to suppress warnings.
unsafe	A boolean indicating whether to ignore errors.
checkpoint	A boolean indicating whether to periodically write parameter values to a file.
useSocket	A boolean indicating whether to periodically write parameter values to a socket.
onlyFrontend	A boolean indicating whether to run only front-end model transformations.
useOptimizer	A boolean indicating whether to run only the log-likelihood of the current free parameter values but not move any of the free parameters.

Details

The mxRun function is used to optimize free parameters in [MxModel](#) objects based on an expectation function and fit function. MxModel objects included in the mxRun function must include an appropriate expectation and fit functions.

If the 'silent' flag is TRUE, then model execution will not print any status messages to the terminal.

If the 'suppressWarnings' flag is TRUE, then model execution will not issue a warning if NPSOL returns a non-zero status code.

If the 'unsafe' flag is TRUE, then any error conditions will throw a warning instead of an error. It is strongly recommended to use this feature only for debugging purposes.

Free parameters are estimated or updated based on the expectation and fit functions. These estimated values, along with estimation information and model fit, can be found in the 'output' slot of MxModel objects after mxRun has been used.

If a model is dependent on or shares parameters with another model, both models must be included as arguments in another MxModel object. This top-level MxModel object must include expectation and fit functions in both submodels, as well as an additional fit function describing how the results of the first two should be combined.

Value

Returns an MxModel object with free parameters updated to their final values. The return value contains an "output" slot with the results of optimization.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# Create and run the 1-factor CFA on the openmx.psyc.virginia.edu front page

library(OpenMx)

data(demoOneFactor) # load the demoOneFactor dataframe

manifests <- names(demoOneFactor) # set the manifest to the 5 demo variables
latents <- c("G") # define 1 latent variable
model <- mxModel(model="One Factor", type="RAM",
  manifestVars = manifests,
  latentVars = latents,
  mxPath(from=latents, to=manifests, labels=paste("b", 1:5, sep="")),
  mxPath(from=manifests, arrows=2, labels=paste("u", 1:5, sep="")),
  mxPath(from=latents, arrows=2, free=FALSE, values=1.0),
  mxData(cov(demoOneFactor), type="cov", numObs=500)
)
model <- mxRun(model) # Run the model, returning the result into model
summary(model) # Show summary of the fitted model
```

`mxSetDefaultOptions` *Reset global options to the default*

Description

Reset global options to the default

Usage

```
mxSetDefaultOptions()
```

`mxSimplify2Array` *Like simplify2array but works with vectors of different lengths*

Description

Vectors are filled column-by-column into a matrix. Shorter vectors are padded with NAs to fill whole columns.

Usage

```
mxSimplify2Array(x, higher = FALSE)
```

Arguments

`x` a list of vectors
`higher` whether to produce a higher rank array (defaults to FALSE)

Examples

```
v1 <- 1:3
v2 <- 4:5
v3 <- 6:10
mxSimplify2Array(list(v1,v2,v3))

#      [,1] [,2] [,3]
# [1,]  1   4   6
# [2,]  2   5   7
# [3,]  3  NA   8
# [4,] NA  NA   9
# [5,] NA  NA  10
```

 mxStandardizeRAMpaths *Standardize RAM models' path coefficients*

Description

Provides a dataframe containing the standardized values of all nonzero path coefficients appearing in the A and S matrices of models that use RAM expectation (either of type="RAM" or containing an explicit `mxExpectationRAM()` statement). These standardized values are what the path coefficients would be if all variables in the analysis—both manifest and latent—were standardized to unit variance. Can optionally include asymptotic standard errors for those standardized coefficients, computed via the delta method.

Usage

```
mxStandardizeRAMpaths(model, SE=FALSE)
```

Arguments

model	An <code>mxModel</code> object, that either uses RAM expectation or contains at least one submodel that does.
SE	Logical. Should standard errors be included with the standardized point estimates? Defaults to FALSE. Certain conditions are required for use of SE=TRUE; see "Details" below.

Details

Matrix A contains the Asymmetric paths, i.e. the single-headed arrows. Matrix S contains the Symmetric paths, i.e. the double-headed arrows. The function will work even if `mxMatrix` objects named "A" and "S" are absent from the model, since it identifies which matrices in the model have been assigned the roles of A and S in the `mxExpectationRAM` statement. Note that, in models of type="RAM", the necessary matrices and expectation statement are automatically assembled from the `mxPath` objects.

If model contains any submodels with `independent=TRUE` that use RAM expectation, `mxStandardizeRAMpaths()` automatically applies itself recursively over those submodels.

Use of SE=TRUE requires that package `numDeriv` be installed. It also requires that model contain no `mxConstraint` statements, and have a nonempty hessian element in its output slot. There are three common reasons why the latter condition may not be met. First, the model may not have been run yet, i.e. it was not output by `mxRun()`. Second, `mxOption` "Hessian" might be set to "No". Third, computing the Hessian matrix might possibly have been skipped per a user-defined `mxCompute*` statement (if any are present in the model). If model contains RAM-expectation submodels with `independent=TRUE`, these conditions are checked separately for each such submodel.

In any event, using these standard errors for hypothesis-testing or forming confidence intervals is *not* generally advised. Instead, it is considered best practice to conduct likelihood-ratio tests or compute likelihood-based confidence intervals (from `mxCI()`), as in examples below.

The user should note that `mxStandardizeRAMpaths()` only cares whether an element of A or S is nonzero, and not whether it is a fixed or free parameter. So, for instance, if the function is used on a

model not yet run, any free parameters in A or S initialized at zero will not appear in the function's output.

The user is warned to interpret the output of `mxStandardizeRAMpaths()` cautiously if any elements of A or S depend upon definition variables.

Value

If argument `model` is a single-group model that uses RAM expectation, then `mxStandardizeRAMpaths()` returns a dataframe, with one row for each nonzero path coefficient in A and S, and with the following columns:

<code>name</code>	Character strings that uniquely identify each nonzero path coefficient in terms of the model name, the matrix ("A" or "S"), the row number, and the column number.
<code>label</code>	Character labels for those path coefficients that are labeled elements of an <code>mxMatrix</code> object, and NA for those that are not. Note that path coefficients having the same label (and therefore the same UNstandardized value) can have different standardized values, and therefore the same label may appear more than once in this dataframe.
<code>matrix</code>	Character strings of "A" or "S", depending on which matrix contains the given path coefficient.
<code>row</code>	Character. The rownames of the matrix containing each path coefficient; row numbers are used instead if the matrix has no rownames.
<code>col</code>	Character. The colnames of the matrix containing each path coefficient; column numbers are used instead if the matrix has no colnames.
<code>Raw.Value</code>	Numeric values of the raw (i.e., UNstandardized) path coefficients.
<code>Raw.SE</code>	Numeric values of the asymptotic standard errors of the raw path coefficients if <code>SE=TRUE</code> , or NA otherwise.
<code>Std.Value</code>	Numeric values of the standardized path coefficients.
<code>Std.SE</code>	Numeric values of the asymptotic standard errors of the standardized path coefficients if <code>SE=TRUE</code> , or NA otherwise.

If `model` is a multi-group model containing at least one submodel with RAM expectation, then `mxStandardizeRAMpaths()` returns a list. The list has a number of elements equal to the number of submodels that either have RAM expectation or contain a submodel that does. List elements corresponding to RAM-expectation submodels contain a dataframe, as described above. List elements corresponding to "container" submodels are themselves lists, of the kind described here.

Examples

```
library(OpenMx)
data(demoOneFactor)
manifests <- names(demoOneFactor)
latents   <- c("G")
factorModel <- mxModel(model="One Factor", type="RAM",
  manifestVars = manifests,
  latentVars   = latents,
```

```

    mxPath(from=latents, to=manifests),
    mxPath(from=manifests, arrows=2, values=0.1),
    mxPath(from=latents, arrows=2, free=FALSE, values=1.0),
    mxData(cov(demoOneFactor), type="cov", numObs=500)
)
factorFit <- mxRun(factorModel)
summary(factorFit)$parameters
mxStandardizeRAMpaths(model=factorFit, SE=FALSE)

## Likelihood ratio test of variable x1's factor loading:
factorModelNull <- omxSetParameters(factorModel, labels="One Factor.A[1,6]",
    values=0, free=FALSE)
factorFitNull <- mxRun(factorModelNull)
mxCompare(factorFit, factorFitNull)[2, "p"] #<--p-value

## Confidence intervals for all standardized paths:
factorModel2 <- mxModel(model=factorModel,
    mxMatrix(type="Iden", nrow=nrow(factorModel$A), name="I"),
    mxAlgebra( vec2diag(diag2vec( solve(I-A)%*%S%*t(solve(I-A)) )%^-0.5) ,
        name="InvSD"),
    mxAlgebra( InvSD %*% A %*% solve(InvSD),
        name="Az", dimnames=dimnames(factorModel$A)),
    mxAlgebra( InvSD %*% S %*% InvSD,
        name="Sz", dimnames=dimnames(factorModel$S)),
    mxCI(c("Az", "Sz"))
)
factorFit2 <- mxRun(factorModel2, intervals=TRUE)
## Contains point values and confidence limits for all paths:
summary(factorFit2)$CI

```

mxThreshold

Create List of Thresholds

Description

This function creates a list of thresholds.

Usage

```

mxThreshold(vars, nThresh=NA,
    free=FALSE, values=NA, labels=NA,
    lbound=NA, ubound=NA)

```

Arguments

vars	character vector. These are the variables for which thresholds are to be specified.
nThresh	numeric vector. These are the number of thresholds for each variables listed in 'vars'.
free	boolean vector. Indicates whether threshold parameters are free or fixed.

values	numeric vector. The starting values of the parameters.
labels	character vector. The names of the parameters.
lbound	numeric vector. The lower bounds of free parameters.
ubound	numeric vector. The upper bounds of free parameters.

Details

The `mxPath` function creates `MxThreshold` objects. These consist of a list of ordinal variables and the thresholds that define the relationship between the observed ordinal variable and the continuous latent variable assumed to underly it. This function directly mirrors the usage of `mxPath`, but is used to specify thresholds rather than means, variances and bivariate relationships.

The ‘vars’ argument specifies which variables you wish to specify thresholds for. Variables are referenced by name, and these names must appear in the ‘manifestVar’ argument of the `mxModel` function if thresholds are to be correctly processed. Additionally, variables for which thresholds are specified must be specified as ordinal factors in whatever data is included in the model.

The ‘nThresh’ argument specifies how many thresholds are to be specified for the variable or variables included in the ‘vars’ argument. The number of thresholds for a particular variable should be one fewer than the number of categories specified for that variable.

The ‘free’ argument specifies whether the thresholds created by the `mxThreshold` function are free or fixed parameters. This argument may take either TRUE for free parameters, FALSE for fixed parameters, or a vector of TRUEs and FALSEs to be applied in order to the created thresholds.

The ‘values’ is a numeric vectors containing the starting values of the created thresholds. ‘values’ gives a starting value for estimation. The ‘labels’ argument specifies the names of the parameters in the resulting `MxThreshold` object. The ‘lbound’ and ‘ubound’ arguments specify lower and upper bounds for the created threshold parameters.

Thresholds for multiple variables may be specified simultaneously by including a vector of variable names to the ‘vars’ argument. When multiple variables are included in the ‘vars’ argument, the length of the ‘vars’ argument must be evenly divisible by the length of the ‘nThresh’ argument. All subsequent arguments (‘free’ through ‘ubound’) should have their lengths be a factor of the total number of thresholds specified for all variables.

If four variables are included in the ‘vars’ argument, then the ‘nThresh’ argument should contain either one, two or four elements. If the ‘nThresh’ argument specifies two thresholds for each variable, then ‘free’, ‘values’, and all subsequent arguments should specify eight values by including one, two, four or eight elements. Whenever fewer values are specified than are required (e.g., specify two values for eight thresholds), then the entire vector of values is repeated until the required number of values is reached, and will return an error if the correct number of values cannot be achieved by repeating the entire vector.

Value

Returns a list of thresholds.

References

The OpenMx User’s guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[mxPath](#) for comparable specification of paths. [mxMatrix](#) for a matrix-based approach to thresholds specification; [mxModel](#) for the container in which mxThresholds are embedded. More information about the OpenMx package may be found [here](#).

Examples

```
# a simple one factor ordinal model
require(OpenMx)

data(myFADataRaw)

oneFactorOrd <- myFADataRaw[,c("z1", "z2", "z3")]

oneFactorOrd$z1 <- mxFactor(oneFactorOrd$z1, levels=c(0, 1))
oneFactorOrd$z2 <- mxFactor(oneFactorOrd$z2, levels=c(0, 1))
oneFactorOrd$z3 <- mxFactor(oneFactorOrd$z3, levels=c(0, 1, 2))

oneFactorModel <- mxModel("Common Factor Model Path Specification",
  type="RAM",
  mxData(
    observed=oneFactorOrd,
    type="raw"
  ),
  manifestVars=c("z1","z2","z3"),
  latentVars="F1",
  # residual variances
  mxPath(
    from=c("z1","z2","z3"),
    arrows=2,
    free=FALSE,
    values=c(1,1,1),
    labels=c("e1","e2","e3")
  ),
  # latent variance
  mxPath(
    from="F1",
    arrows=2,
    free=TRUE,
    values=1,
    labels="varF1"
  ),
  # factor loadings
  mxPath(
    from="F1",
    to=c("z1","z2","z3"),
    arrows=1,
    free=c(FALSE,TRUE,TRUE),
    values=c(1,1,1),
    labels=c("l1","l2","l3")
  ),
  # means
```

```

mxPath(
  from="one",
  to=c("z1", "z2", "z3", "F1"),
  arrows=1,
  free=FALSE,
  values=0,
  labels=c("meanz1", "meanz2", "meanz3", "meanF")
),
# thresholds
mxThreshold(vars=c("z1", "z2", "z3"),
  nThresh=c(1,1,2),
  free=TRUE,
  values=c(-1, 0, -.5, 1.2)
)
) # close model

oneFactorResults <- mxRun(oneFactorModel)

```

mxTryHard

Make multiple attempts to run a model

Description

Makes multiple attempts to fit an `MxModel` object with `mxRun()` until the optimizer yields an acceptable solution or the maximum number of attempts is reached. Each attempt uses the parameter estimates of the previous attempt as start values, except they are each multiplied by random draws from a uniform distribution. From among its attempts, the function returns the fitted, post-`mxRun()` model with the smallest fit-function value, and prints to the console the start values it used for that model.

Usage

```
mxTryHard(model, extraTries=10, greenOK=FALSE, loc=1, scale=0.25, checkHess=TRUE, fit2beat=Inf, paste=TRUE)
```

Arguments

<code>model</code>	The model to be run; object of class <code>MxModel</code> .
<code>extraTries</code>	The number of attempts to run the model <i>in addition to the first</i> . In effect, is the maximum number of attempts <code>mxTryHard()</code> will make, since the function will stop once an acceptable solution is reached. Defaults to 10, in which case a maximum of 11 total attempts will be made.
<code>greenOK</code>	Logical; is a solution with Mx status GREEN (<code>npsolstatus=1</code>) acceptable? Defaults to FALSE.
<code>loc, scale</code>	The location and scale parameters of the uniform (rectangular) distribution from which random values are drawn to disturb start values between attempts. The location parameter is the distribution's median, and the scale parameter is the half-width of the rectangle (that is, the absolute difference between the median and the extrema). Defaults to a uniform distribution on the interval (0.75, 1.25).

checkHess	Logical; is a positive-definite Hessian a requirement for an acceptable solution? Defaults to TRUE.
fit2beat	An upper limit to the objective-function value that an acceptable solution may have. Useful if a nested submodel of model has already been fitted, since model, with its additional free parameters, should not yield a fit-function value any greater than that of the submodel.
paste	Logical. If TRUE (default), start values for the returned fitted model are printed to console as a comma-separated string. This is useful if the user wants to copy-paste these values into an R script, say, in an <code>omxSetParameters()</code> statement. If FALSE, the vector of start values is printed as-is. Note that this vector, from <code>omxGetParameters()</code> , has names corresponding to the free parameters; these names are not displayed when <code>paste=TRUE</code> .
...	Additional arguments to be passed to <code>mxRun()</code> (for example, <code>intervals=TRUE</code>). Note that <code>mxTryHard()</code> always internally invokes <code>mxRun()</code> with argument <code>suppressWarnings=TRUE</code> .

Value

Usually, `mxTryHard()` returns a post-`mxRun()` `MxModel` object. Specifically, this will be the fitted model having the smallest fit-function value found by `mxTryHard()` during its attempts. The start values used to obtain this fitted model are printed to console.

If every attempt at running model fails, `mxTryHard()` returns an object of class 'try-error', and the start values from the last attempt are printed to console.

`mxTryHard()` throws a warning if the returned `MxModel` object has a nonzero `npsolstatus`.

See Also

[mxRun\(\)](#)

Examples

```
library(OpenMx)

data(demoOneFactor) # load the demoOneFactor dataframe

manifests <- names(demoOneFactor) # set the manifest to the 5 demo variables
latents <- c("G") # define 1 latent variable
model <- mxModel(model="One Factor", type="RAM",
  manifestVars = manifests,
  latentVars = latents,
  mxPath(from=latents, to=manifests, labels=paste("b", 1:5, sep="")),
  mxPath(from=manifests, arrows=2, labels=paste("u", 1:5, sep="")),
  mxPath(from=latents , arrows=2, free=FALSE, values=1.0),
  mxData(cov(demoOneFactor), type="cov", numObs=500)
)
model <- mxTryHard(model) # Run the model, returning the result into model
summary(model) # Show summary of the fitted model
```

`mxTypes`*List Currently Available Model Types*

Description

This function returns a vector of the currently available type names.

Usage

```
mxTypes()
```

Value

Returns a character vector of type names.

Examples

```
mxTypes()
```

`mxVersion`*Returns Current Version String*

Description

This function returns a string with the current version number of OpenMx. Optionally (with `verbose = TRUE` (the default)), it prints a message containing the version of R, the platform, and the optimiser.

Usage

```
mxVersion(model = NULL, verbose = TRUE)
```

Arguments

`model` optional `MxModel` to request optimizer from (default = `NULL`)
`verbose` Whether to print version information to the console (default = `TRUE`)

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```

# Print useful version information.
mxVersion()
# If you just want the version, use this call.
x = mxVersion(verbose=FALSE)

library(OpenMx)
data(demoOneFactor) # load the demoOneFactor dataframe
manifests <- names(demoOneFactor) # set the manifest to the 5 demo variables
latents <- c("G") # define 1 latent variable
model <- mxModel(model = "One Factor", type = "RAM",
  manifestVars = manifests,
  latentVars = latents,
  mxPath(from = latents, to = manifests, labels = paste("b", 1:5, sep = "")),
  mxPath(from = manifests, arrows = 2, labels = paste("u", 1:5, sep = "")),
  mxPath(from = latents, arrows = 2, free = FALSE, values = 1.0),
  mxData(cov(demoOneFactor), type = "cov", numObs = 500)
)
mxVersion(model, verbose = TRUE)

```

myFADDataRaw

Example 500-row dataset with 12 generated variables

Description

12 columns of generated data: x1 x2 x3 x4 x5 x6 y1 y2 y3 z1 z2 z3 each with 500 rows.

Usage

```
data(myFADDataRaw)
```

Details

The x variables intercorrelate around .6 with each other.

The y variables intercorrelate around .5 with each other, and correlate around .3 with the X vars.

There are three ordinal variables, z1, z2, and z3.

The data are used in some OpenMx examples, especially confirmatory factor analysis.

There are no missing data.

Examples

```
data(myFADDataRaw)
str(myFADDataRaw)
```

 Named-entity

Named Entities

Description

A named entity is an S4 object that can be referenced by name.

Details

Every named entity is guaranteed to have a slot called "name". Within a model, the named entities of that model can be accessed using the \$ operator. Access is limited to one nesting depth, such that if 'B' is a submodel of 'A', and 'C' is a matrix of 'B', then 'C' must be accessed using A\$B\$C.

The following S4 classes are named entities in the OpenMx library: [MxAlgebra](#), [MxConstraint](#), [MxMatrix](#), [MxModel](#), [MxData](#), and [MxObjective](#).

Examples

```
library(OpenMx)

# Create a model, add a matrix to it, and then access the matrix by name.

testModel <- mxModel(model="anEmptyModel")

testMatrix <- mxMatrix(type="Full", nrow=2, ncol=2, values=c(1,2,3,4), name="yourMatrix")

yourModel <- mxModel(testModel, testMatrix, name="noLongerEmpty")

yourModel$yourMatrix
```

 omxAllInt

All Interval Multivariate Normal Integration

Description

omxAllInt computes the probabilities of a large number of cells of a multivariate normal distribution that has been sliced by a varying number of thresholds in each dimension. While the same functionality can be achieved by repeated calls to [omxMnor](#), omxAllInt is more efficient for repeated operations on a single covariance matrix. omxAllInt returns an nx1 matrix of probabilities cycling from lowest to highest thresholds in each column with the rightmost variable in *covariance* changing most rapidly.

Usage

```
omxAllInt(covariance, means, ...)
```

Arguments

<i>covariance</i>	the covariance matrix describing the multivariate normal distribution.
<i>means</i>	a row vector containing means of the variables of the underlying distribution.
...	a matrix or set of matrices containing one column of thresholds for each column of <i>covariance</i> . Each column must contain a strictly increasing set of thresholds for the corresponding variable of the underlying distribution. NA values in these thresholds indicate that the list of thresholds in that column has ended.

Details

covariance and *means* contain the covariances and means of the multivariate distribution from which probabilities are to be calculated.

covariance must be a square covariance or correlation matrix with one row and column for each variable.

means must be a vector of length `nrows(covariance)` that contains the mean for each corresponding variable.

All further arguments are considered threshold matrices.

Threshold matrices contain locations of the hyperplanes delineating the intervals to be calculated. The first column of the first matrix corresponds to the thresholds for the first variable represented by the covariance matrix. Subsequent columns of the same matrix correspond to thresholds for subsequent variables in the covariance matrix. If more variables exist in the covariance matrix than in the first threshold matrix, the first column of the second threshold matrix will be used, and so on. That is, if *covariance* is a 4x4 matrix, and the three threshold matrices are specified, one with a single column and the others with two columns each, the first column of the first matrix will contain thresholds for the first variable in *covariance*, the two columns of the second matrix will correspond to the second and third variables of *covariance*, respectively, and the first column of the third threshold matrix will correspond to the fourth variable. Any extra columns will be ignored.

Each column in the threshold matrices must contain some number of strictly increasing thresholds, delineating the boundaries of a cell of integration. That is, if the integral from -1 to 0 and 0 to 1 are required for a given variable, the corresponding threshold column should contain the values -1, 0, and 1, in that order. Thresholds may be set to Inf or -Inf if a boundary at positive or negative infinity is desired.

Within a threshold column, a value of +Inf, if it exists, is assumed to be the largest threshold, and any rows after it are ignored in that column. A value of NA, if it exists, indicates that there are no further thresholds in that column, and is otherwise ignored. A threshold column consisting of only +Inf or NA values will cause an error.

For all $i > 1$, the value in row i must be strictly larger than the value in row $i-1$ in the same column.

The return value of `omxAllInt` is a matrix consisting of a single column with one row for each combination of threshold levels.

See Also[omxMnor](#)**Examples**

```

data(myFADataRaw)

covariance <- cov(myFADataRaw[,1:5])
means <- colMeans(myFADataRaw[,1:5])
thresholdForColumn1 <- cbind(c(-Inf, 0, 1)) # Integrate from -Infinity to 0 and 0 to 1 on first variable
# Note: The first variable will never be calculated from 1 to +Infinity

thresholdsForColumn2 <- cbind(c(-Inf, -1, 0, 1, Inf)) # These columns will be integrated from -Inf to -1, -1 to 0, 0 to 1, and 1 to +Inf
thresholdsForColumns3and4 <- cbind(c(-Inf, 1.96, 2.326, Inf), c(-Inf, -1.96, 2.326, Inf))
omxAllInt(covariance, means, thresholdForColumn1, thresholdsForColumn2, thresholdsForColumns3and4, thresholdsForColumns3and4)
# Notice that columns 2 and 5 are assigned identical thresholds.

# An alternative specification of the same calculation follows
covariance <- cov(myFADataRaw[,1:5])
means <- colMeans(myFADataRaw[,1:5])
thresholds <- cbind(c(-Inf, 0, 1, NA, NA), # Note NAs to indicate the end of the sequence of thresholds
                  c(-Inf, -1, 0, 1, Inf),
                  c(-Inf, 1.96, 2.32, Inf, NA),
                  c(-Inf, -1.96, 2.32, Inf, NA),
                  c(-Inf, -1, 0, 1, Inf))
omxAllInt(covariance, means, thresholds)

```

omxApply*On-Demand Parallel Apply*

Description

If the snowfall library is loaded, then this function calls [sfApply](#). Otherwise it invokes [apply](#).

Usage

```
omxApply(x, margin, fun, ...)
```

Arguments

x a vector (atomic or list) or an expressions vector. Other objects (including classed objects) will be coerced by [as.list](#).

margin a vector giving the subscripts which the function will be applied over.

fun the function to be applied to each element of x.

... optional arguments to fun.

See Also

[omxLapply](#), [omxSapply](#)

Examples

```
x <- cbind(x1 = 3, x2 = c(4:1, 2:5))
dimnames(x)[[1]] <- letters[1:8]
omxApply(x, 2, mean, trim = .2)
```

omxAssignFirstParameters

Assign First Available Values to Model Parameters

Description

Sometimes you may have a free parameter with two different starting values in your model. OpenMx will not run a model until all instances of a free parameter have the same starting value. It is often sufficient to arbitrarily select one of those starting values for optimization.

This function accomplishes that task of assigning valid starting values to the free parameters of a model. It selects an arbitrary current value (the "first" value it finds, where "first" is not defined) for each free parameter and uses that value for all instances of that parameter in the model.

Usage

```
omxAssignFirstParameters(model, indep = FALSE)
```

Arguments

model	a MxModel object.
indep	assign parameters to independent submodels.

See Also

[omxGetParameters](#), [omxSetParameters](#)

Examples

```
A <- mxMatrix('Full', 3, 3, values = c(1:9), labels = c('a','b', NA), free = TRUE, name = 'A')
model <- mxModel(model=A, name = 'model')
model <- omxAssignFirstParameters(model)
```

Note: All cells with the same label now have the same start value. Note also that NAs are untouched.

```
model$matrices$A
```

```
# $labels
#      [,1] [,2] [,3]
# [1,] "a"  "a"  "a"
# [2,] "b"  "b"  "b"
# [3,] NA   NA   NA
#
# $values
#      [,1] [,2] [,3]
# [1,]    1    1    1
# [2,]    2    2    2
# [3,]    3    6    9
```

omxBrownie

Make Brownies in OpenMx

Description

This function returns a brownie recipe.

Usage

```
omxBrownie(quantity=1, walnuts=TRUE)
```

Arguments

quantity	Number of batches of brownies desired. Defaults to one.
walnuts	Logical. Indicates whether walnuts are to be included in the brownies. Defaults to TRUE.

Details

Returns a brownie recipe. Alter the ‘quantity’ variable to make more pans of brownies. Ingredients, equipment and procedure are listed, but neither ingredients nor equipment are provided.

Value

Returns a brownie recipe.

References

The OpenMx User’s guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

More information about the OpenMx package may be found [here](#).

Examples

```
# Return a brownie recipe
omxBrownie()
```

```
omxCheckCloseEnough  Approximate Equality Testing Function
```

Description

This function tests whether two numeric vectors or matrixes are approximately equal to one another, within a specified threshold.

Usage

```
omxCheckCloseEnough(a, b, epsilon = 10-15, na.action = na.fail)
```

Arguments

a	a numeric vector or matrix
b	a numeric vector or matrix
epsilon	a non-negative tolerance threshold
na.action	either na.fail (default) or na.pass. Use of na.omit or na.exclude is not recommended.

Details

Arguments ‘a’ and ‘b’ must be of the same type, ie. they must be either vectors of equal dimension or matrices of equal dimension. The two arguments are compared element-wise for approximate equality. If the absolute value of the difference of any two values is greater than the threshold, then an error will be thrown. If ‘a’ and ‘b’ are approximately equal to each other, by default the function will print a statement informing the user the test has passed. To turn off these print statements use `options("mxPrintUnitTests" = FALSE)`.

When na.action is set to na.pass, a and b are expected to have identical missingness patterns.

References

The OpenMx User’s guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[omxCheckWithinPercentError](#), [omxCheckIdentical](#), [omxCheckSetEquals](#), [omxCheckTrue](#), [omxCheckEquals](#)

Examples

```
omxCheckCloseEnough(c(1, 2, 3), c(1.1, 1.9, 3.0), epsilon = 0.5)
omxCheckCloseEnough(matrix(3, 3, 3), matrix(4, 3, 3), epsilon = 2)
# Throws an error
try(omxCheckCloseEnough(c(1, 2, 3), c(1.1, 1.9, 3.0), epsilon = 0.01))
```

omxCheckEquals *Equality Testing Function*

Description

This function tests whether two objects are equal using the '==' operator.

Usage

```
omxCheckEquals(a, b)
```

Arguments

a the first value to compare.
b the second value to compare.

Details

Performs the '==' comparison on the two arguments. If the two arguments are not equal, then an error will be thrown. If 'a' and 'b' are equal to each other, by default the function will print a statement informing the user the test has passed. To turn off these print statements use `options("mxPrintUnitTests" = FALSE)`.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[omxCheckCloseEnough](#), [omxCheckWithinPercentError](#), [omxCheckSetEquals](#), [omxCheckTrue](#), [omxCheckIdentical](#)

Examples

```
omxCheckEquals(c(1, 2, 3), c(1, 2, 3))  
  
omxCheckEquals(FALSE, FALSE)  
  
# Throws an error  
try(omxCheckEquals(c(1, 2, 3), c(2, 1, 3)))
```

omxCheckIdentical *Exact Equality Testing Function*

Description

This function tests whether two objects are equal.

Usage

```
omxCheckIdentical(a, b)
```

Arguments

a	the first value to compare.
b	the second value to compare.

Details

Performs the ‘identical’ comparison on the two arguments. If the two arguments are not equal, then an error will be thrown. If ‘a’ and ‘b’ are equal to each other, by default the function will print a statement informing the user the test has passed. To turn off these print statements use `options("mxPrintUnitTests" = FALSE)`.

References

The OpenMx User’s guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[omxCheckCloseEnough](#), [omxCheckWithinPercentError](#), [omxCheckSetEquals](#), [omxCheckTrue](#), [omxCheckEquals](#)

Examples

```
omxCheckIdentical(c(1, 2, 3), c(1, 2, 3))  
  
omxCheckIdentical(FALSE, FALSE)  
  
# Throws an error  
try(omxCheckIdentical(c(1, 2, 3), c(2, 1, 3)))
```

omxCheckSetEquals *Set Equality Testing Function*

Description

This function tests whether two vectors contain the same elements.

Usage

```
omxCheckSetEquals(a, b)
```

Arguments

a the first vector to compare.
b the second vector to compare.

Details

Performs the ‘setequal’ function on the two arguments. If the two arguments do not contain the same elements, then an error will be thrown. If ‘a’ and ‘b’ contain the same elements, by default the function will print a statement informing the user the test has passed. To turn off these print statements use `options("mxPrintUnitTests" = FALSE)`.

References

The OpenMx User’s guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[omxCheckCloseEnough](#), [omxCheckWithinPercentError](#), [omxCheckIdentical](#), [omxCheckTrue](#), [omxCheckEquals](#)

Examples

```
omxCheckSetEquals(c(1, 1, 2, 2, 3), c(3, 2, 1))  
  
omxCheckSetEquals(matrix(1, 1, 1), matrix(1, 3, 3))  
  
# Throws an error  
try(omxCheckSetEquals(c(1, 2, 3, 4), c(2, 1, 3)))
```

omxCheckTrue	<i>Boolean Equality Testing Function</i>
--------------	--

Description

This function tests whether an object is equal to TRUE.

Usage

```
omxCheckTrue(a)
```

Arguments

a the value to test.

Details

Checks element-wise whether an object is equal to TRUE. If any of the elements are false, then an error will be thrown. If 'a' is TRUE, by default the function will print a statement informing the user the test has passed. To turn off these print statements use `options("mxPrintUnitTests" = FALSE)`.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[omxCheckCloseEnough](#), [omxCheckWithinPercentError](#), [omxCheckIdentical](#), [omxCheckSetEquals](#), [omxCheckEquals](#)

Examples

```
omxCheckTrue(1 + 1 == 2)

omxCheckTrue(matrix(TRUE, 3, 3))

# Throws an error
try(omxCheckTrue(FALSE))
```

`omxCheckWithinPercentError`*Approximate Percent Equality Testing Function*

Description

This function tests whether two numeric vectors or matrixes are approximately equal to one another, within a specified percentage.

Usage

```
omxCheckWithinPercentError(a, b, percent = 0.1)
```

Arguments

<code>a</code>	a numeric vector or matrix.
<code>b</code>	a numeric vector or matrix.
<code>percent</code>	a non-negative percentage.

Details

Arguments ‘a’ and ‘b’ must be of the same type, ie. they must be either vectors of equal dimension or matrices of equal dimension. The two arguments are compared element-wise for approximate equality. If the absolute value of the difference of any two values is greater than the percentage difference of ‘a’, then an error will be thrown. If ‘a’ and ‘b’ are approximately equal to each other, by default the function will print a statement informing the user the test has passed. To turn off these print statements use `options("mxPrintUnitTests" = FALSE)`.

References

The OpenMx User’s guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

See Also

[omxCheckCloseEnough](#), [omxCheckIdentical](#), [omxCheckSetEquals](#), [omxCheckTrue](#), [omxCheckEquals](#)

Examples

```
omxCheckWithinPercentError(c(1, 2, 3), c(1.1, 1.9 ,3.0), percent = 50)

omxCheckWithinPercentError(matrix(3, 3, 3), matrix(4, 3, 3), percent = 150)

# Throws an error
try(omxCheckWithinPercentError(c(1, 2, 3), c(1.1, 1.9 ,3.0), percent = 0.01))
```

omxGetParameters *Fetch Model Parameters*

Description

Return a vector of the chosen parameters from the model.

Usage

```
omxGetParameters(model, indep = FALSE, free = c(TRUE, FALSE, NA),
  fetch = c('values', 'free', 'lbound', 'ubound', 'all'))
```

Arguments

model	a MxModel object
indep	fetch parameters from independent submodels.
free	fetch either free parameters (TRUE), or fixed parameters or both types. Default value is TRUE.
fetch	which attribute of the parameters to fetch. Default choice is 'values'.

Details

The argument 'free' dictates whether to return only free parameters or only fixed parameters or both free and fixed parameters. The function can return unlabelled free parameters (parameters with a label of NA). These anonymous free parameters will be identified as 'modelname.matrixname[row,col]'. It will not return fixed parameters that have a label of NA. No distinction is made between ordinary labels, definition variables, and square bracket constraints. The function will return either a vector of parameter values, or free/fixed designations, or lower bounds, or upper bounds, depending on the 'fetch' argument. Using fetch with 'all' returns a data frame that is populated with all of the attributes.

See Also

[omxSetParameters](#), [omxLocateParameters](#), [omxAssignFirstParameters](#)

Examples

```
library(OpenMx)

A <- mxMatrix('Full', 2, 2, labels = c("A11", "A12", "A21", NA), values= 1:4,
  free = c(TRUE,TRUE,FALSE,TRUE), byrow=TRUE, name = 'A')
model <- mxModel(A, name = 'model')

# Request all free parameters in model
omxGetParameters(model)

# A11 A12 model.A[2,2]
```

```

# 1 2 4

# Request fixed parameters from model
omxGetParameters(model, free = FALSE)
# A21
# 3

A$labels
# [,1] [,2]
# [1,] "A11" "A12"
# [2,] "A21" NA

A$free
# [,1] [,2]
# [1,] TRUE TRUE
# [2,] FALSE TRUE

A$labels
# [,1] [,2]
# [1,] "A11" "A12"
# [2,] "A21" NA

# Example using un-labelled parameters

# Read in some demo data
data(demoOneFactor)
# Grab the names for manifestVars
manifestVars <- names(demoOneFactor)
nVar = length(manifestVars) # 5 variables
factorModel <- mxModel("One Factor",
  mxMatrix(name="A", type="Full", nrow=nVar, ncol=1, values=0.2, free=TRUE,
    lbound = 0.0, labels=letters[1:nVar]),
  mxMatrix(name="L", type="Symm", nrow=1, ncol=1, values=1, free=FALSE),
  # the "U" matrix has nVar (5) anonymous free parameters
  mxMatrix(name="U", type="Diag", nrow=nVar, ncol=nVar, values=1, free=TRUE),
  mxAlgebra(expression=A %&% L + U, name="R"),
  mxExpectationNormal(covariance="R", dimnames=manifestVars),
  mxFitFunctionML(),
  mxData(observed=cov(demoOneFactor), type="cov", numObs=500)
)

# Get all free parameters
params <- omxGetParameters(factorModel)
lbound <- omxGetParameters(factorModel, fetch="lbound")
# Set new values for these params, saving them in a new model
newFactorModel <- omxSetParameters(factorModel, names(params), values = 1:10)
# Read out the values from the new model
newParams <- omxGetParameters(newFactorModel)

```

Description

The function accepts a RAM style model and outputs a visual representation of the model in Graphviz format. The function will output either to a file or to the console. The recommended file extension for an output file is ".dot".

Usage

```
omxGraphviz(model, dotFilename = "")
```

Arguments

model	An RAM-type model.
dotFilename	The name of the output file. Use "" to write to console.

Value

Invisibly returns a string containing the model description in graphviz format.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

omxLapply	<i>On-Demand Parallel Lapply</i>
-----------	----------------------------------

Description

If the snowfall library is loaded, then this function calls `sflapply`. Otherwise it invokes `lapply`.

Usage

```
omxLapply(x, fun, ...)
```

Arguments

x	a vector (atomic or list) or an expressions vector. Other objects (including classed objects) will be coerced by <code>as.list</code> .
fun	the function to be applied to each element of x.
...	optional arguments to fun.

See Also

[omxApply](#), [omxSapply](#)

Examples

```
x <- list(a = 1:10, beta = exp(-3:3), logic = c(TRUE,FALSE,FALSE,TRUE))
# compute the list mean for each list element
omxLapply(x,mean)
```

omxLocateParameters *Summarize Model Parameters*

Description

Return a data.frame object summarizing the free parameters in the model.

Usage

```
omxLocateParameters(model, labels = NULL, indep = FALSE)
```

Arguments

model	a MxModel object
labels	optionally specify which free parameters to retrieve.
indep	fetch parameters from independent submodels.

Details

Invoking the function with the default value for the 'labels' argument retrieves all the free parameters. The 'labels' argument can be used to select a subset of the free parameters. Note that 'NA' is a valid possible input to the 'labels' argument.

See Also

[omxGetParameters](#), [omxSetParameters](#), [omxAssignFirstParameters](#)

Examples

```
A <- mxMatrix('Full', 2, 2, labels = c("A11", "A12", NA, NA), values= 1:4,
  free = TRUE, byrow = TRUE, name = 'A')

model <- mxModel(A, name = 'model')

# Request all free parameters in model
omxLocateParameters(model)

# Request free parameters "A11" and all NAs
omxLocateParameters(model, c("A11", NA))
```

omxLogical	<i>Logical mxAlgebra() operators</i>
------------	--------------------------------------

Description

omxNot computes the unary negation of the values of a matrix. omxAnd computes the binary and of two matrices. omxOr computes the binary or of two matrices. omxGreaterThan computes a binary greater than of two matrices. omxLessThan computes the binary less than of two matrices. omxApproxEquals computes a binary equals within a specified epsilon of two matrices.

Usage

```
omxNot(x)
omxAnd(x, y)
omxOr(x, y)
omxGreaterThan(x, y)
omxLessThan(x, y)
omxApproxEquals(x, y, epsilon)
```

Arguments

x	the first argument, the matrix which the logical operation will be applied to.
y	the second argument, applicable to binary functions.
epsilon	the third argument, specifies the error threshold for omxApproxEquals. $Abs(x[i][j]-y[i][j])$ must be less than $epsilon[i][j]$.

Examples

```
A <- mxMatrix(values = runif(25), nrow = 5, ncol = 5, name = 'A')
B <- mxMatrix(values = runif(25), nrow = 5, ncol = 5, name = 'B')
EPSILON <- mxMatrix(values = 0.04*1:25, nrow = 5, ncol = 5, name = "EPSILON")

model <- mxModel(A, B, EPSILON, name = 'model')

mxEval(omxNot(A), model)
mxEval(omxGreaterThan(A,B), model)
mxEval(omxLessThan(B,A), model)
mxEval(omxOr(omxNot(A),B), model)
mxEval(omxAnd(omxNot(B), A), model)
mxEval(omxApproxEquals(A,B, EPSILON), model)
```

omxMatrixOperations *MxMatrix operations*

Description

omxCbind columnwise binding of two or more MxMatrices. omxRbind rowwise binding of two or more MxMatrices. omxTranspose transpose of MxMatrix.

Usage

```
omxCbind(..., allowUnlabeled =
  getOption("mxOptions")["Allow Unlabeled"],
  dimnames = NA, name = NA)
omxRbind(..., allowUnlabeled =
  getOption("mxOptions")["Allow Unlabeled"],
  dimnames = NA, name = NA)
omxTranspose(matrix, allowUnlabeled =
  getOption("mxOptions")["Allow Unlabeled"],
  dimnames = NA, name = NA)
```

Arguments

...	two or more MxMatrix objects
matrix	MxMatrix input
allowUnlabeled	whether or not to accept free parameters with NA labels
dimnames	list. The dimnames attribute for the matrix: a list of length 2 giving the row and column names respectively. An empty list is treated as NULL, and a list of length one as row names. The list can be named, and the list names will be used as names for the dimensions.
name	an optional character string indicating the name of the MxMatrix object

omxMnor *Multivariate Normal Integration*

Description

Given a covariance matrix, a means vector, and vectors of lower and upper bounds, returns the multivariate normal integral across the space between bounds.

Usage

```
omxMnor(covariance, means, lbound, ubound)
```

Arguments

covariance	the covariance matrix describing the multivariate normal distribution.
means	a row vector containing means of the variables of the underlying distribution.
lbound	a row vector containing the lower bounds of the integration in each variable.
ubound	a row vector containing the upper bounds of the integration in each variable.

Details

The order of columns in the ‘means’, ‘lbound’, and ‘ubound’ vectors are assumed to be the same as that of the covariance matrix. That is, means[i] is considered to be the mean of the variable whose variance is in covariance[i,i]. That variable will be integrated from lbound[i] to ubound[i] as part of the integration.

The value of ubound[i] or lbound[i] may be set to Inf or -Inf if a boundary at positive or negative infinity is desired.

For all i, ubound[i] must be strictly greater than lbound[i].

Examples

```
data(myFADataRaw)

covariance <- cov(myFADataRaw[,1:3])
means <- colMeans(myFADataRaw[,1:3])
lbound <- c(-Inf, 0, 1) # Integrate from -Infinity to 0 on first variable
ubound <- c(0, Inf, 2.5) # From 0 to +Infinity on second, and from 1 to 2.5 on third
omxMnor(covariance, means, lbound, ubound)
# 0.0005995

# An alternative specification of the bounds follows
# Integrate from -Infinity to 0 on first variable
v1bound = c(-Inf, 0)
# From 0 to +Infinity on second
v2bound = c(0, Inf)
# and from 1 to 2.5 on third
v3bound = c(1, 2.5)
bounds <- cbind(v1bound, v2bound, v3bound)
lbound <- bounds[1,]
ubound <- bounds[2,]
omxMnor(covariance, means, lbound, ubound)
```

Description

If the snowfall library is loaded, then this function calls [sfSapply](#). Otherwise it invokes [sapply](#).

Usage

```
omxSapply(x, fun, ..., simplify = TRUE, USE.NAMES = TRUE)
```

Arguments

x	a vector (atomic or list) or an expressions vector. Other objects (including classed objects) will be coerced by <code>as.list</code> .
fun	the function to be applied to each element of x.
...	optional arguments to fun.
simplify	logical; should the result be simplified to a vector or matrix if possible?
USE.NAMES	logical; if TRUE and if x is a character, use x as <code>names</code> for the result unless it had names already.

See Also

[omxApply](#), [omxLapply](#)

Examples

```
x <- list(a = 1:10, beta = exp(-3:3), logic = c(TRUE,FALSE,FALSE,TRUE))
# compute the list mean for each list element
omxSapply(x, quantile)
```

omxSaturatedModel *Create Reference (Saturated and Independence) Models*

Description

This function creates and optionally runs saturated and independence (null) models of a base model or data set for use with [mxSummary](#) to obtain more fit indices.

Usage

```
mxRefModels(x, run=FALSE)
```

Arguments

x	A MxModel object, data frame, or matrix.
run	logical. If TRUE runs the models before returning; otherwise returns built models without running.

Details

For typical structural equation models the saturated model is the free-est possible model. All covariances and, when possible, all means are estimated. In the case of ordinal data, the ordinal means are fixed to zero and the thresholds are estimated. When the ordinal data are binary, those variances are also constrained to one. This is the free-est possible model, only constrained for model identification. The saturated model is used to create the RMSEA, and Chi-squared fit indices.

The independence model, sometimes called the null model, is a model of each variable being completely independent of every other variable. As such, all the variances and, when possible, all means are estimated. However, covariances are set to zero. Ordinal variables are handled the same for the independence and saturated models. The independence model is used, along with the saturated model, to create CFI and TLI fit indices.

When the `mxFitFunctionMultigroup` fit function is used, `mxRefModels` creates the appropriate multigroup saturated and independence models. Saturated and independence models are created separately for each group. Each group has its own saturated and independence model. The multigroup saturated model is a multigroup model where each group has its own saturated model, and similarly for the independence model.

One potentially important limitation of the `mxRefModels` function is for behavioral genetics models. If variables 'x', 'y', and 'z' are measured on twins 1 and 2 creating the modeled variables 'x1', 'y1', 'z1', 'x2', 'y2', 'z2', then this function may not create the intended saturated or independence models. In particular, the means of 'x1' and 'x2' are estimated separately. Similarly, the covariance of 'x1' with 'y1' and 'x2' with 'y2' are allowed to be distinct: $cov(x1, y1) \neq cov(x2, y2)$. Moreover, the cross-twin covariances are estimated: e.g. $cov(x1, y2) \neq 0$.

Another potential misuse of this function is for models with definition variables. If definition variables are detected, a warning message is passed because the saturated and independence model may not be correct because they do not account for the definition variables.

When an `MxModel` has been run, some effort is made to make the reference models for only the variables used in the model. For covariance data, all variables are modeled by default. For raw data when the model has been run, only the modeled variables are used in the reference models. This matches the behavior of `mxModel`.

In general, it is best practice to give `mxRefModels` a model that has already been run.

For IFA models (`mxExpectationBA81`), the independence model preserves equality constraints among item parameters from the original model.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
# raw data version of frontpage model

require(OpenMx)
data(demoOneFactor)
manifests <- names(demoOneFactor)
latents <- c("G")
factorModel <- mxModel("One Factor",
  type="RAM",
```

```

manifestVars = manifests,
latentVars = latents,
mxPath(from=latents, to=manifests),
mxPath(from=manifests, arrows=2),
mxPath(from=latents, arrows=2,
        free=FALSE, values=1.0),
mxPath(from = 'one', to = manifests),
mxData(demoOneFactor, type="raw"))
summary(factorRun <- mxRun(factorModel))
factorSat <- mxRefModels(factorRun, run=TRUE)
summary(factorRun, refModels=factorSat)

```

omxSelectRowsAndCols *Filter rows and columns from an mxMatrix*

Description

This function filters rows and columns from a matrix using a single row or column R matrix as a selector.

Usage

```

omxSelectRowsAndCols(x, selector)
omxSelectRows(x, selector)
omxSelectCols(x, selector)

```

Arguments

x	the matrix to be filtered
selector	A single row or single column R matrix indicating which values should be filtered from the mxMatrix.

Details

omxSelectRowsAndCols, omxSelectRows, and omxSelectCols returns the filtered entries in a target matrix specified by a single row or single column selector matrix. Each entry in the selector matrix is treated as a logical data indicating if the corresponding entry in the target matrix should be excluded (0 or FALSE) or included (not 0 or TRUE). Typically the function is used to filter data from a target matrix using an existence vector which specifies what data entries are missing. This can be seen in the demo: RowObjectiveFIMLBivariateSaturated.

Value

Returns a new matrix with the filtered data.

References

The function is most often used when filtering data for missingness. This can be seen in the demo: `RowObjectiveFIMLBivariateSaturated`. The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documen>. The `omxSelect*` functions share some similarity to the `Extract` function in the R programming language.

Examples

```
loadings <- c(1, -0.625, 0.1953125, 1, -0.375, 0.0703125, 1, -0.375, 0.0703125)
loadings <- matrix(loadings, 3, 3, byrow= TRUE)
existenceList <- c(1, 0, 1)
existenceList <- matrix(existenceList, 1, 3, byrow= TRUE)
rowsAndCols <- omxSelectRowsAndCols(loadings, existenceList)
rows <- omxSelectRows(loadings, existenceList)
cols <- omxSelectCols(loadings, existenceList)
```

omxSetParameters	<i>Assign Model Parameters</i>
------------------	--------------------------------

Description

Modify the attributes of parameters in a model. This function cannot modify parameters that have NA labels. Often you will want to call `omxAssignFirstParameters` after using this, to force the starting values of equated parameters to the same value (otherwise the model cannot begin to be evaluated)

Usage

```
omxSetParameters(model, labels, free = NULL, values = NULL,
  newlabels = NULL, lbound = NULL, ubound = NULL, indep = FALSE,
  strict = TRUE, name = NULL)
```

Arguments

<code>model</code>	an <code>MxModel</code> object.
<code>labels</code>	a character vector of target parameter names.
<code>free</code>	a boolean vector of parameter free/fixed designations.
<code>values</code>	a numeric vector of parameter values.
<code>newlabels</code>	a character vector of new parameter names.
<code>lbound</code>	a numeric vector of lower bound values.
<code>ubound</code>	a numeric vector of upper bound values.
<code>indep</code>	boolean. set parameters in independent submodels.
<code>strict</code>	boolean. If TRUE then throw an error when a label does not appear in the model.
<code>name</code>	character string. (optional) a new name for the model.

See Also

[omxGetParameters](#), [omxAssignFirstParameters](#)

Examples

```
A <- mxMatrix('Full', 3, 3, labels = c('a','b', NA), free = TRUE, name = 'A')
model <- mxModel(model="testModel", A, name = 'model')
model <- omxSetParameters(model, c('a', 'b'), values = c(1, 2)) # set value of cells labelled "a" and "b" to 1 and 2
model <- omxSetParameters(model, c('a', 'b'), newlabels = c('b', 'a')) # set label of cell labelled "a" to "b" and "b" to "a"
model <- omxSetParameters(model, c('a'), newlabels = 'b') # set label of cells labelled "a" to "b"
model <- omxAssignFirstParameters(model) # ensure initial values are the same for each instance of a labeled parameter
```

 OpenMx

OpenMx: An package for Structural Equation Modeling and Matrix Algebra Optimization

Description

OpenMx is a package for structural equation modeling, matrix algebra optimization and other statistical estimation problems. Try the example below. We try and have useful help files: for instance [help\(mxRun\)](#) to learn more. Also the reference manual

Details

OpenMx solves algebra optimization and statistical estimation problems using matrix algebra. Most users use it for Structural equation modeling.

The core function is [mxModel](#), which makes a model. Models are containers for data, matrices, [mxPaths](#) algebras, bounds and constraints. Models most often have an expectation function (e.g., [mxExpectationNormal](#)) to calculate the expectations for the model. Models need a fit function. Several of these are built-in (e.g., [mxFitFunctionML](#)) OpenMx also allows user-defined fit functions for purposes not covered by the built-in functions. (e.g., [mxFitFunctionR](#) or [mxFitFunctionAlgebra](#)).

Once built, the resulting `mxModel` can be run (i.e., optimized) using [mxRun](#). This returns the fitted model.

You can see the resulting parameter estimates, algebra evaluation etc using `summary(yourModel)`

The user's manual is online (see reference below), but functions [mxRun](#), [mxModel](#), [mxMatrix](#) all have working examples to get you started as well.

The main OpenMx functions are: [mxAlgebra](#), [mxBounds](#), [mxCI](#), [mxConstraint](#), [mxData](#), [mxMatrix](#), [mxModel](#), and [mxPath](#)

Expectation functions include [mxExpectationNormal](#), [mxExpectationRAM](#), [mxExpectationLISREL](#), and [mxExpectationStateSpace](#);

Fit functions include [mxFitFunctionML](#), [mxFitFunctionAlgebra](#), [mxFitFunctionRow](#) and [mxFitFunctionR](#).

OpenMx comes with several useful datasets built-in. Access them using `data(package="OpenMx")`

To cite package 'OpenMx' in publications use:

Steven M. Boker, Michael C. Neale, Hermine H. Maes, Michael J. Wilde, Michael Spiegel, Timothy R. Brick, Jeffrey Spies, Ryne Estabrook, Sarah Kenny, Timothy C. Bates, Paras Mehta, and John Fox. (2011) OpenMx: An Open Source Extended Structural Equation Modeling Framework. Psychometrika.

Steven M. Boker, Michael C. Neale, Hermine H. Maes, Michael J. Wilde, Michael Spiegel, Timothy R. Brick, Ryne Estabrook, Timothy C. Bates, Paras Mehta, Timo von Oertzen, Ross J. Gore, Michael D. Hunter, Daniel C. Hackett, Julian Karch and Andreas M. Brandmaier. (2014) OpenMx 2 User Guide.

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>

Examples

```
library(OpenMx)
data(demoOneFactor)
# =====
# = Make and run a 1-factor CFA =
# =====

latents = c("G") # the latent factor
manifests = names(demoOneFactor) # manifest variables to be modeled
# =====
# = Make the MxModel =
# =====
m1 <- mxModel("One Factor", type = "RAM",
  manifestVars = manifests, latentVars = latents,
  mxPath(from = latents, to = manifests),
  mxPath(from = manifests, arrows = 2),
  mxPath(from = latents, arrows = 2, free = FALSE, values = 1.0),
  mxData(cov(demoOneFactor), type = "cov", numObs = 500)
)

# =====
# = mxRun it and get a summary! =
# =====

m1 = mxRun(m1)
summary(m1, show = "std")
```

rvectorize

Vectorize By Row

Description

This function returns the vectorization of an input matrix in a row by row traversal of the matrix. The output is returned as a column vector.

Usage

```
rvectorize(x)
```

Arguments

`x` an input matrix.

See Also

[cvectorize](#), [vech](#), [vechs](#)

Examples

```
rvectorize(matrix(1:9, 3, 3))
rvectorize(matrix(1:12, 3, 4))
```

summary-MxModel

Model Summary

Description

This function returns summary statistics of a model after it has been run

Usage

```
summary(object, ..., verbose=FALSE)
```

Arguments

`object` A MxModel object.
`...` Any number of named arguments (see below).
`verbose` logical. Changes the printing style for summary (see Details)

Details

`mxSummary` allows the user to set or override the following parameters of the model:

numObs Numeric. Specify the total number of observations for the model.

numStats Numeric. Specify the total number of observed statistics for the model.

refModels List of MxModel objects. Specify a saturated and independence likelihoods in single argument for testing.

SaturatedLikelihood Numeric or MxModel object. Specify a saturated likelihood for testing.

SaturatedDoF Numeric. When SaturatedLikelihood is numeric, specify the degrees of freedom of the saturated likelihood for testing.

IndependenceLikelihood Numeric or MxModel object. Specify an independence likelihood for testing.

IndependenceDoF Numeric. When IndependenceLikelihood is numeric, specify the degrees of freedom of the independence likelihood for testing.

indep Logical. Set to FALSE to ignore independent submodels in summary.

The verbose argument changes the printing style for the summary of a model. When verbose=FALSE, a relatively minimal amount of information is printed: the free parameters, the likelihood, and a few fit indices. When more information is available, more is printed. For example, when the model has a saturated likelihood, several additional fit indices are printed. On the other hand, when verbose=TRUE, the compute plan, the data summary, and additional timing information are always printed. Moreover, available fit indices are printed regardless of whether or not they are defined. The undefined fit indices are printed as NA. Running a saturated model and including it with the call to summary will define these fit indices and they will display meaningful values. It should be noted that the verbose argument only changes the printing style, all of the same information is calculated and exists in the output of summary. More information is displayed when verbose=TRUE, and less when verbose=FALSE.

The Information Criteria (AIC, BIC) are reported in a table. The table shows different versions of the information criteria. Each entry in the table is an AIC or BIC obtained using different penalties. In particular, the entries of the table do not show different penalties, but rather different versions of AIC and BIC. For example the AIC is reported with both a Parameters Penalty and a Degrees of Freedom Penalty. AIC generally takes the form $-2LL + 2 * k$. With the Parameters Penalty k is the number of free parameters. With the Degrees of Freedom Penalty, k is the model degrees of freedom. BIC is defined similarly: $-2LL + k * \log(N)$ where k is either the number of free parameters or the degrees of freedom. The Sample-Size Adjusted BIC is only defined for the parameters penalty: $-2LL + k * \log((N + 2)/24)$.

The refModels, SaturatedLikelihood, SaturatedDoF, IndependenceLikelihood, and IndependenceDoF arguments can be used to obtain further fit statistics (RMSEA, CFI, TLI, Chi-Squared). For covariance data, saturated and independence models are fitted automatically so all fit indices are reported. For raw data, these reference models are not estimated to save computational time. For an easy way to make reference models for most cases is provided by the [mxRefModels](#) function.

This function can report Error codes as follows:

- 1: The final iterate satisfies the optimality conditions to the accuracy requested, but the sequence of iterates has not yet converged. NPSOL was terminated because no further improvement could be made in the merit function (Mx status GREEN)
- 2: The linear constraints and bounds could not be satisfied. The problem has no feasible solution.
- 3: The nonlinear constraints and bounds could not be satisfied. The problem may have no feasible solution.
- 4: The major iteration limit was reached (Mx status BLUE).
- 6: The model does not satisfy the first-order optimality conditions to the required accuracy, and no improved point for the merit function could be found during the final linesearch (Mx status RED)

- 7: The function derivatives returned by funcon or funobj appear to be incorrect.
- 9: An input parameter was invalid

References

The OpenMx User's guide can be found at <http://openmx.psyc.virginia.edu/documentation>.

Examples

```
library(OpenMx)
data(demoOneFactor) # load the demoOneFactor dataframe
manifests <- names(demoOneFactor) # set the manifest to the 5 demo variables
latents <- c("G") # define 1 latent variable
model <- mxModel(model="One Factor", type="RAM",
  manifestVars = manifests,
  latentVars = latents,
  mxPath(from = latents, to=manifests, labels = paste("b", 1:5, sep = "")),
  mxPath(from = manifests, arrows = 2, labels = paste("u", 1:5, sep = "")),
  mxPath(from = latents, arrows = 2, free = FALSE, values = 1.0),
  mxData(cov(demoOneFactor), type = "cov", numObs = 500)
)
model <- mxRun(model) # Run the model, returning the result into model

# Show summary of the fitted model
summary(model)

# Compute the summary and store in the variable "statistics"
statistics <- summary(model)

# Access components of the summary
statistics$parameters
statistics$SaturatedLikelihood

# Specify a saturated likelihood for testing
summary(model, SaturatedLikelihood = -3000)

# Add a CI and view it in the summary
model = mxRun(mxModel(model=model, mxCI("b5")), intervals = TRUE)
summary(model)
```

tr

trace

Description

This function returns the trace of an n-by-n square matrix x, defined to be the sum of the elements on the main diagonal (the diagonal from the upper left to the lower right).

Usage

```
tr(x)
```

Arguments

x an input matrix. Must be square

Details

The input matrix must be square.

See Also

[vech](#), [rvectorize](#), [cvectorize](#)

Examples

```
tr(matrix(1:9, 3, 3))
tr(matrix(1:12, 3, 4))
```

twinData

Australian twin sample biometric data.

Description

Australian data on body mass index (BMI) assessed in both MZ and DZ twins, and saved in the text file twinData.txt.

Questionnaires were mailed to 5967 pairs age 18 years and over. These data consist of completed questionnaires returned by both members of 3808 (64 percent) pairs. There are two cohort blocks in the data: a younger group (zyg 1:5), and an older group (zyg 6:10)

It is a wide dataset, with two individuals per line. Data include zygosity (zyg), along with heights in metres, weights in kg, and the derived variables BMI in kg/m² (stored as “htwt1” and “htwt2”), as well as the log of this variable, stored here as bm1 and bm2. The logged values are more closely normally distributed.

fam is a family identifier. Age is entered only once, as the both twins in each pair share a common age.

Usage

```
data(twinData)
```

Format

A data frame with 3808 observations on the following 12 variables.

fam a numeric vector of family IDs
 age a numeric vector of ages (years)
 zyg a numeric vector of zygosity (see below for important details)
 part a numeric vector
 wt1 a numeric vector of weights in kg (twin 1)
 wt2 a numeric vector of weights in kg (twin 2)
 ht1 a numeric vector of heights in kg (twin 1)
 ht2 a numeric vector of heights in kg (twin 2)
 htwt1 a numeric vector of kg/m² twin 1
 htwt2 a numeric vector of kg/m² twin 2
 bmi1 a numeric vector of log BMI for twin 1
 bmi2 a numeric vector of log BMI for twin 2

Details

Zygosity is coded as follows 1 == MZFF (i.e MZ females) 2 == MZMM (i.e MZ males) 3 == DZFF
 4 == DZMM 5 == DZOS opposite sex pairs

Note: Zygosity 6:10 is the same, for an older cohort in the sample. So: 6 == MZFF (i.e MZ females)
 7 == MZMM (i.e MZ males) 8 == DZFF 9 == DZMM 10 == DZOS opposite sex pairs

References

- Martin, N. G. & Jardine, R. (1986). Eysenck's contribution to behavior genetics. In S. Modgil & C. Modgil (Eds.), *Hans Eysenck: Consensus and Controversy*. Falmer Press: Lewes, Sussex.
- Martin, N. G., Eaves, L. J., Heath, A. C., Jardine, R., Feingold, L. M., & Eysenck, H. J. (1986). Transmission of social attitudes. *Proceedings of the National Academy of Science*, **83**, 4364-4368.

Examples

```
data(twinData)
str(twinData)
plot(wt1 ~ wt2, data = twinData)
mzData <- as.matrix(subset(myTwinData, zyg == 1, c(bmi1, bmi2)))
dzData <- as.matrix(subset(myTwinData, zyg == 3, c(bmi1, bmi2)))
```

vec2diag	<i>Create Diagonal Matrix From Vector</i>
----------	---

Description

Given an input row or column vector, `vec2diag` returns a diagonal matrix with the input argument along the diagonal.

Usage

```
vec2diag(x)
```

Arguments

`x` a row or column vector.

Details

Similar to the function `diag`, except that the input argument is always treated as a vector of elements to place along the diagonal.

See Also

[diag2vec](#)

Examples

```
vec2diag(matrix(1:4, 1, 4))  
vec2diag(matrix(1:4, 4, 1))
```

vech	<i>Half-vectorization</i>
------	---------------------------

Description

This function returns the half-vectorization of an input matrix as a column vector.

Usage

```
vech(x)
```

Arguments

`x` an input matrix.

Details

The half-vectorization of an input matrix consists of the elements in the lower triangle of the matrix, including the elements along the diagonal of the matrix, as a column vector. The column vector is created by traversing the matrix in column-major order.

See Also

[vech2full](#), [vechs](#), [rvectorize](#), [cvectorize](#)

Examples

```
vech(matrix(1:9, 3, 3))
vech(matrix(1:12, 3, 4))
```

vech2full

Inverse Half-vectorization

Description

This function returns the symmetric matrix constructed from a half-vectorization.

Usage

```
vech2full(x)
```

Arguments

`x` an input single column or single row matrix.

Details

The half-vectorization of an input matrix consists of the elements in the lower triangle of the matrix, including the elements along the diagonal of the matrix, as a column vector. The column vector is created by traversing the matrix in column-major order. The inverse half-vectorization takes a vector and reconstructs a symmetric matrix such that `vech2full(vech(x))` is identical to `x` if `x` is symmetric.

Note that very few vectors have the correct number of elements to construct a symmetric matrix. For example, vectors with 1, 3, 6, 10, and 15 elements can be used to make a symmetric matrix, but none of the other numbers between 1 and 15 can. An error is thrown if the number of elements in `x` cannot be used to make a symmetric matrix.

See Also

[vechs2full](#), [vech](#), [vechs](#), [rvectorize](#), [cvectorize](#)

Examples

```
vech2full(1:10)

matrix(1:16, 4, 4)
vech(matrix(1:16, 4, 4))
vech2full(vech(matrix(1:16, 4, 4)))
```

vechs

Strict Half-vectorization

Description

This function returns the strict half-vectorization of an input matrix as a column vector.

Usage

```
vechs(x)
```

Arguments

x an input matrix.

Details

The half-vectorization of an input matrix consists of the elements in the lower triangle of the matrix, excluding the elements along the diagonal of the matrix, as a column vector. The column vector is created by traversing the matrix in column-major order.

See Also

[vech](#), [rvectorize](#), [cvectorize](#)

Examples

```
vechs(matrix(1:9, 3, 3))
vechs(matrix(1:12, 3, 4))
```

`vechs2full`*Inverse Strict Half-vectorization*

Description

This function returns the symmetric matrix constructed from a strict half-vectorization.

Usage

```
vechs2full(x)
```

Arguments

`x` an input single column or single row matrix.

Details

The strict half-vectorization of an input matrix consists of the elements in the lower triangle of the matrix, excluding the elements along the diagonal of the matrix, as a column vector. The column vector is created by traversing the matrix in column-major order. The inverse strict half-vectorization takes a vector and reconstructs a symmetric matrix such that `vechs2full(vechs(x))` is equal to `x` with zero along the diagonal if `x` is symmetric.

Note that very few vectors have the correct number of elements to construct a symmetric matrix. For example, vectors with 1, 3, 6, 10, and 15 elements can be used to make a symmetric matrix, but none of the other numbers between 1 and 15 can. An error is thrown if the number of elements in `x` cannot be used to make a symmetric matrix.

See Also

[vech2full](#), [vech](#), [vechs](#), [rvectorize](#), [cvectorize](#)

Examples

```
vechs2full(1:10)

matrix(1:16, 4, 4)
vechs(matrix(1:16, 4, 4))
vechs2full(vechs(matrix(1:16, 4, 4)))
```

Index

*Topic **datasets**

- HS.ability.data, 9
- imxConstraintRelations, 12
- imxDatatypes, 15
- imxModelTypes, 27
- imxReservedNames, 31
- imxSeparatorChar, 32
- myFADDataRaw, 137
- twinData, 165
- [,MxMatrix-method (MxMatrix-class), 102
- [<-,MxMatrix-method (MxMatrix-class), 102
- [[,MxFlatModel-method (MxFlatModel), 95
- [[,MxModel-method (MxModel-class), 108
- [[<-,MxFlatModel-method (MxFlatModel), 95
- [[<-,MxLISRELModel-method (MxLISRELModel-class), 95
- [[<-,MxModel-method (MxModel-class), 108
- [[<-,MxRAMModel-method (MxRAMModel-class), 117
- \$,MxFlatModel-method (MxFlatModel), 95
- \$,MxModel-method (MxModel-class), 108
- \$<-,MxFlatModel-method (MxFlatModel), 95
- \$<-,MxLISRELModel-method (MxLISRELModel-class), 95
- \$<-,MxModel-method (MxModel-class), 108
- \$<-,MxRAMModel-method (MxRAMModel-class), 117
- apply, 140
- as.character, 111
- as.list, 140, 151, 156
- base::make.names, 99
- base::make.unique, 99
- Classes, 40, 44, 60, 106, 110
- cvectorize, 6, 38, 162, 165, 168–170
- data.frame, 62, 64
- detectCores, 111
- diag, 7, 38, 167
- diag2vec, 6, 38, 167
- DiagMatrix-class (MxMatrix-class), 102
- dim,MxMatrix-method (MxMatrix-class), 102
- dimnames, 75, 86
- dimnames,MxAlgebra-method (MxAlgebra-class), 40
- dimnames,MxMatrix-method (MxMatrix-class), 102
- dimnames<-,MxAlgebra-method (MxAlgebra-class), 40
- dimnames<-,MxMatrix-method (MxMatrix-class), 102
- eigen, 8
- eigenval, 38
- eigenval (eigenvec), 7
- eigenvec, 7
- Extract, 45, 47, 75, 86, 89
- factor, 83, 84
- FullMatrix-class (MxMatrix-class), 102
- genericFitDependencies,MxBaseFitFunction-method, 8
- here, 39, 42–44, 46, 48, 62, 64, 88, 101, 103, 107, 110, 116, 133, 142
- HS.ability.data, 9
- HS.fake.data (HS.ability.data), 9
- IdenMatrix-class (MxMatrix-class), 102
- ieigenval (eigenvec), 7
- ieigenvec (eigenvec), 7
- imxAddDependency, 11
- imxCheckMatrices, 11
- imxCheckVariables, 12
- imxConstraintRelations, 12
- imxConvertIdentifier, 13

- imxConvertLabel, 13
- imxConvertSubstitution, 14
- imxCreateMatrix, 14
- imxCreateMatrix,DiagMatrix-method
(imxCreateMatrix), 14
- imxCreateMatrix,FullMatrix-method
(imxCreateMatrix), 14
- imxCreateMatrix,IdenMatrix-method
(imxCreateMatrix), 14
- imxCreateMatrix,LowerMatrix-method
(imxCreateMatrix), 14
- imxCreateMatrix,MxMatrix-method
(imxCreateMatrix), 14
- imxCreateMatrix,SdiagMatrix-method
(imxCreateMatrix), 14
- imxCreateMatrix,StandMatrix-method
(imxCreateMatrix), 14
- imxCreateMatrix,SymmMatrix-method
(imxCreateMatrix), 14
- imxCreateMatrix,UnitMatrix-method
(imxCreateMatrix), 14
- imxCreateMatrix,ZeroMatrix-method
(imxCreateMatrix), 14
- imxDataTypes, 15
- imxDefaultGetSlotDisplayNames, 15
- imxDeparse, 16
- imxDeparse,IdenMatrix-method
(imxDeparse), 16
- imxDeparse,matrix-method (imxDeparse),
16
- imxDeparse,MxAlgebra-method
(imxDeparse), 16
- imxDeparse,MxConstraint-method
(imxDeparse), 16
- imxDeparse,MxData-method (imxDeparse),
16
- imxDeparse,MxMatrix-method
(imxDeparse), 16
- imxDeparse,UnitMatrix-method
(imxDeparse), 16
- imxDeparse,ZeroMatrix-method
(imxDeparse), 16
- imxDependentModels, 16
- imxDiff, 16
- imxDmvnorm, 17
- imxEvalByName, 17
- imxExtractMethod, 18
- imxExtractNames, 18
- imxExtractReferences, 18
- imxExtractSlot, 19
- imxFilterDefinitionVariables, 19
- imxFlattenModel, 20
- imxFreezeModel, 20
- imxGenerateLabels, 20
- imxGenerateNamespace, 21
- imxGenericModelBuilder, 21
- imxGenSwift, 22
- imxGetSlotDisplayNames, 22
- imxHasNPSOL, 23
- imxIdentifier, 23
- imxIndependentModels, 23
- imxInitModel, 24
- imxInitModel,MxLISRELModel-method
(imxInitModel), 24
- imxInitModel,MxModel-method
(imxInitModel), 24
- imxInitModel,MxRAMModel-method
(imxInitModel), 24
- imxIsDefinitionVariable, 24
- imxIsPath, 24
- imxLocateFunction, 25
- imxLocateIndex, 25
- imxLocateLabel, 26
- imxLog, 26
- imxLookupSymbolTable, 26
- imxModelBuilder, 27
- imxModelBuilder,MxLISRELModel-method
(imxModelBuilder), 27
- imxModelBuilder,MxModel-method
(imxModelBuilder), 27
- imxModelBuilder,MxRAMModel-method
(imxModelBuilder), 27
- imxModelTypes, 27
- imxMpiWrap, 28
- imxOriginalMx, 28
- imxPPML, 28
- imxPPML.Test.Battery, 29
- imxPreprocessModel, 30
- imxReplaceMethod, 30
- imxReplaceModels, 30
- imxReplaceSlot, 31
- imxReservedNames, 31
- imxReverseIdentifier, 32
- imxSameType, 32
- imxSeparatorChar, 32
- imxSfClient, 33

- `imxSimpleRAMPredicate`, 33
- `imxSparseInvert`, 33
- `imxSquareMatrix`, 34
- `imxSquareMatrix, DiagMatrix-method`
(`imxSquareMatrix`), 34
- `imxSquareMatrix, IdenMatrix-method`
(`imxSquareMatrix`), 34
- `imxSquareMatrix, LowerMatrix-method`
(`imxSquareMatrix`), 34
- `imxSquareMatrix, MxMatrix-method`
(`imxSquareMatrix`), 34
- `imxSquareMatrix, SdiagMatrix-method`
(`imxSquareMatrix`), 34
- `imxSquareMatrix, StandMatrix-method`
(`imxSquareMatrix`), 34
- `imxSquareMatrix, SymmMatrix-method`
(`imxSquareMatrix`), 34
- `imxSymmetricMatrix`, 34
- `imxSymmetricMatrix, LowerMatrix-method`
(`imxSymmetricMatrix`), 34
- `imxSymmetricMatrix, MxMatrix-method`
(`imxSymmetricMatrix`), 34
- `imxSymmetricMatrix, SdiagMatrix-method`
(`imxSymmetricMatrix`), 34
- `imxSymmetricMatrix, StandMatrix-method`
(`imxSymmetricMatrix`), 34
- `imxSymmetricMatrix, SymmMatrix-method`
(`imxSymmetricMatrix`), 34
- `imxTypeName`, 34
- `imxTypeName, MxLISRELModel-method`
(`imxTypeName`), 34
- `imxTypeName, MxModel-method`
(`imxTypeName`), 34
- `imxTypeName, MxRAMModel-method`
(`imxTypeName`), 34
- `imxVerifyMatrix`, 35
- `imxVerifyMatrix, DiagMatrix-method`
(`imxVerifyMatrix`), 35
- `imxVerifyMatrix, FullMatrix-method`
(`imxVerifyMatrix`), 35
- `imxVerifyMatrix, IdenMatrix-method`
(`imxVerifyMatrix`), 35
- `imxVerifyMatrix, LowerMatrix-method`
(`imxVerifyMatrix`), 35
- `imxVerifyMatrix, MxMatrix-method`
(`imxVerifyMatrix`), 35
- `imxVerifyMatrix, SdiagMatrix-method`
(`imxVerifyMatrix`), 35
- `imxVerifyMatrix, StandMatrix-method`
(`imxVerifyMatrix`), 35
- `imxVerifyMatrix, SymmMatrix-method`
(`imxVerifyMatrix`), 35
- `imxVerifyMatrix, ZeroMatrix-method`
(`imxVerifyMatrix`), 35
- `imxVerifyModel`, 35
- `imxVerifyModel, MxLISRELModel-method`
(`imxVerifyModel`), 35
- `imxVerifyModel, MxModel-method`
(`imxVerifyModel`), 35
- `imxVerifyModel, MxRAMModel-method`
(`imxVerifyModel`), 35
- `imxVerifyName`, 35
- `imxVerifyReference`, 36
- `lapply`, 151
- `length, MxMatrix-method`
(`MxMatrix-class`), 102
- `logm`, 36
- `LowerMatrix-class (MxMatrix-class)`, 102
- `matrix`, 62, 64
- `Mod`, 7
- `MxAlgebra`, 36–39, 41, 44, 58, 59, 62, 64, 71, 74, 75, 77, 80–82, 85–88, 93, 98, 103, 104, 108–110, 119, 125, 138
- `MxAlgebra (MxAlgebra-class)`, 40
- `mxAlgebra`, 36, 40, 42, 62, 64, 67, 88, 101, 102, 106, 160
- `MxAlgebra-class`, 40
- `mxAlgebraObjective`, 40, 106
- `MxAlgebras`, 45–47, 109
- `MxBounds`, 41–43, 71, 75, 77, 81, 86, 88, 98, 104, 109, 119
- `MxBounds (MxBounds-class)`, 43
- `mxBounds`, 42, 43, 44, 101, 106, 160
- `MxBounds-class`, 43
- `MxCharOrList-class`, 44
- `MxCharOrNumber-class`, 44
- `MxCI`, 44–46, 109
- `MxCI (MxCI-class)`, 47
- `mxCI`, 44, 45, 47, 48, 105–107, 129, 160
- `MxCI-class`, 47
- `mxCompare`, 48
- `mxComputeConfidenceInterval`, 50

- MxComputeConfidenceInterval-class
(MxComputeConfidenceInterval),
50
- mxComputeEM, 51
- MxComputeEM-class (MxComputeEM), 51
- mxComputeGradientDescent, 52
- MxComputeGradientDescent-class
(MxComputeGradientDescent), 52
- mxComputeHessianQuality, 53
- MxComputeHessianQuality-class
(MxComputeHessianQuality), 53
- mxComputeIterate, 54
- MxComputeIterate-class
(MxComputeIterate), 54
- mxComputeNewtonRaphson, 54
- MxComputeNewtonRaphson-class
(MxComputeNewtonRaphson), 54
- mxComputeNothing, 55
- mxComputeNumericDeriv, 55
- MxComputeNumericDeriv-class
(MxComputeNumericDeriv), 55
- mxComputeOnce, 37, 56
- MxComputeOnce-class (MxComputeOnce), 56
- mxComputeReportDeriv, 57
- MxComputeReportDeriv-class
(MxComputeReportDeriv), 57
- mxComputeSequence, 57
- MxComputeSequence-class
(MxComputeSequence), 57
- mxComputeStandardError, 58
- MxComputeStandardError-class
(MxComputeStandardError), 58
- MxConstraint, 41, 58, 59, 71, 75, 77, 81, 86,
88, 98, 104, 109, 119, 138
- MxConstraint (MxConstraint-class), 60
- mxConstraint, 40, 58, 60, 101, 102, 105, 106,
129, 160
- MxConstraint-class, 60
- MxData, 61, 62, 69, 71, 74, 75, 77, 79, 81, 82,
85, 86, 96–98, 103, 104, 106,
108–110, 118, 119, 138
- MxData (MxData-class), 63
- mxData, 61, 63, 64, 71, 75, 77, 81, 86, 98,
104–107, 119, 160
- MxData-class, 63
- mxDataDynamic, 65
- MxDataDynamic-class (MxDataDynamic), 65
- mxErrorPool, 65
- mxEval, 41, 66, 71, 77, 81, 88, 98, 104, 119
- mxEvalByName (mxEval), 66
- mxExpectationBA81, 67, 157
- mxExpectationLISREL, 69, 160
- MxExpectationLISREL-class
(MxExpectationLISREL), 69
- mxExpectationNormal, 74, 85, 89, 103, 123,
160
- MxExpectationNormal-class
(MxExpectationNormal), 74
- mxExpectationRAM, 71, 76, 89, 118, 129, 160
- MxExpectationRAM-class
(MxExpectationRAM), 76
- mxExpectationStateSpace, 79, 160
- MxExpectationStateSpace-class
(MxExpectationStateSpace), 79
- mxFactor, 83
- mxFIMLObjective, 84, 106
- mxFitFunctionAlgebra, 39, 41, 62, 64, 87,
160
- MxFitFunctionAlgebra-class
(MxFitFunctionAlgebra), 87
- mxFitFunctionML, 61, 62, 64, 75, 79, 85, 89,
103, 118, 123, 160
- MxFitFunctionML-class
(MxFitFunctionML), 89
- mxFitFunctionMultigroup, 90, 157
- MxFitFunctionMultigroup-class
(MxFitFunctionMultigroup), 90
- mxFitFunctionR, 91, 160
- MxFitFunctionR-class (MxFitFunctionR),
91
- mxFitFunctionRow, 93, 160
- MxFitFunctionRow-class
(MxFitFunctionRow), 93
- mxFitFunctionWLS, 62
- MxFlatModel, 95
- MxFlatModel-class (MxFlatModel), 95
- MxLISRELModel-class, 95
- mxLISRELObjective, 95
- MxListOrNull-class, 98
- mxMakeNames, 99
- MxMatrices, 45–47, 109
- MxMatrix, 37, 39–41, 43, 44, 46, 48, 58, 66,
69, 71, 75, 77, 80–82, 86–88,
96–101, 104, 106, 108–110, 118,
119, 138
- MxMatrix (MxMatrix-class), 102

- mxMatrix, [39](#), [40](#), [43](#), [44](#), [46](#), [62](#), [64](#), [74](#), [85](#),
[99](#), [102](#), [103](#), [105–107](#), [116](#), [129](#),
[130](#), [133](#), [160](#)
- MxMatrix-class, [102](#)
- mxMLObjective, [103](#), [106](#)
- MxModel, [37](#), [41](#), [43–47](#), [58](#), [59](#), [61](#), [66](#), [71](#), [75](#),
[77](#), [81](#), [86](#), [88](#), [97](#), [98](#), [102–107](#), [110](#),
[111](#), [119](#), [121](#), [126](#), [127](#), [134–136](#),
[138](#)
- MxModel (MxModel-class), [108](#)
- mxModel, [47](#), [49](#), [62](#), [64](#), [67](#), [101](#), [102](#), [105](#),
[108](#), [110](#), [112](#), [115](#), [116](#), [120](#), [129](#),
[132](#), [133](#), [157](#), [160](#)
- MxModel-class, [108](#)
- MxNonNullData-class (MxData-class), [63](#)
- mxOption, [107](#), [110](#), [110](#), [121](#), [129](#)
- MxOptionalChar-class, [113](#)
- MxOptionalCharOrNumber-class, [113](#)
- MxOptionalLogical-class, [113](#)
- MxOptionalMatrix-class, [113](#)
- MxOptionalNumeric-class, [114](#)
- MxPath, [62](#), [64](#), [109](#), [115](#)
- mxPath, [105–107](#), [109](#), [114](#), [129](#), [132](#), [133](#), [160](#)
- MxPath-class (mxPath), [114](#)
- MxRAMModel-class, [117](#)
- mxRAMObjective, [97](#), [106](#), [117](#)
- mxRefModels, [91](#), [163](#)
- mxRefModels (omxSaturatedModel), [156](#)
- mxRename, [120](#)
- mxRestore, [121](#)
- mxRObjective, [122](#)
- mxRowObjective, [124](#)
- mxRun, [41](#), [45](#), [47](#), [66](#), [71](#), [75](#), [77](#), [81](#), [86](#), [88](#),
[97](#), [98](#), [100](#), [102](#), [104](#), [106](#), [109](#), [110](#),
[119](#), [126](#), [129](#), [134](#), [135](#), [160](#)
- mxSetDefaultOptions, [128](#)
- mxSimplify2Array, [128](#)
- mxStandardizeRAMpaths, [129](#), [129](#)
- mxSummary, [46](#), [156](#)
- mxSummary (summary-MxModel), [162](#)
- MxThreshold, [132](#)
- mxThreshold, [131](#)
- MxThreshold-class (mxThreshold), [131](#)
- mxTryHard, [134](#)
- mxTypes, [106](#), [136](#)
- mxVersion, [136](#)
- myFADDataRaw, [137](#)
- Named entities, [106](#), [110](#)
- named entity, [40](#), [47](#), [60](#), [63](#), [102](#), [108](#)
- Named-entities (Named-entity), [138](#)
- named-entities, [106](#)
- named-entities (Named-entity), [138](#)
- Named-entity, [138](#)
- named-entity (Named-entity), [138](#)
- names, [156](#)
- names, MxModel-method (MxModel-class),
[108](#)
- ncol, MxMatrix-method (MxMatrix-class),
[102](#)
- nrow, MxMatrix-method (MxMatrix-class),
[102](#)
- NULL, [63](#)
- omxAllInt, [38](#), [138](#)
- omxAnd, [38](#)
- omxAnd (omxLogical), [153](#)
- omxApply, [140](#), [151](#), [156](#)
- omxApproxEquals, [38](#)
- omxApproxEquals (omxLogical), [153](#)
- omxAssignFirstParameters, [141](#), [149](#), [152](#),
[159](#), [160](#)
- omxBrownie, [142](#)
- omxCbind (omxMatrixOperations), [154](#)
- omxCheckCloseEnough, [143](#), [144–148](#)
- omxCheckEquals, [143](#), [144](#), [145–148](#)
- omxCheckIdentical, [143](#), [144](#), [145](#), [146–148](#)
- omxCheckSetEquals, [143–145](#), [146](#), [147](#), [148](#)
- omxCheckTrue, [143–146](#), [147](#), [148](#)
- omxCheckWithinPercentError, [143–147](#),
[148](#)
- omxGetParameters, [135](#), [141](#), [149](#), [152](#), [160](#)
- omxGraphviz, [150](#)
- omxGreaterThan, [38](#)
- omxGreaterThan (omxLogical), [153](#)
- omxLapply, [141](#), [151](#), [156](#)
- omxLessThan, [38](#)
- omxLessThan (omxLogical), [153](#)
- omxLocateParameters, [149](#), [152](#)
- omxLogical, [153](#)
- omxMatrixOperations, [154](#)
- omxMnor, [38](#), [138](#), [140](#), [154](#)
- omxNot, [38](#)
- omxNot (omxLogical), [153](#)
- omxOr, [38](#)
- omxOr (omxLogical), [153](#)
- omxRbind (omxMatrixOperations), [154](#)
- omxSapply, [141](#), [151](#), [155](#)

- omxSaturatedModel, 156
- omxSelectCols, 94, 125
- omxSelectCols (omxSelectRowsAndCols), 158
- omxSelectRows, 94, 125
- omxSelectRows (omxSelectRowsAndCols), 158
- omxSelectRowsAndCols, 94, 125, 158
- omxSetParameters, 135, 141, 149, 152, 159
- omxTranspose (omxMatrixOperations), 154
- OpenMx, 60, 160
- OpenMx-package (OpenMx), 160
- options, 49

- print, MxAlgebra-method (MxAlgebra-class), 40
- print, MxConstraint-method (mxConstraint), 58
- print, MxExpectationLISREL-method (mxExpectationLISREL), 69
- print, MxExpectationNormal-method (mxExpectationNormal), 74
- print, MxExpectationRAM-method (mxExpectationRAM), 76
- print, MxExpectationStateSpace-method (mxExpectationStateSpace), 79
- print, MxFitFunctionAlgebra-method (mxFitFunctionAlgebra), 87
- print, MxFitFunctionML-method (mxFitFunctionML), 89
- print, MxFitFunctionR-method (mxFitFunctionR), 91
- print, MxFitFunctionRow-method (mxFitFunctionRow), 93
- print, MxFlatModel-method (MxFlatModel), 95
- print, MxMatrix-method (MxMatrix-class), 102
- print, MxModel-method (MxModel-class), 108
- print, MxNonNullData-method (MxData-class), 63
- print, MxPath-method (mxPath), 114
- print, MxThreshold-method (mxThreshold), 131

- read.table, 121
- rvectorize, 6, 38, 161, 165, 168–170

- sapply, 155
- SdiagMatrix-class (MxMatrix-class), 102
- sfApply, 140
- sfLapply, 151
- sfSapply, 155
- show, MxAlgebra-method (MxAlgebra-class), 40
- show, MxConstraint-method (mxConstraint), 58
- show, MxExpectationLISREL-method (mxExpectationLISREL), 69
- show, MxExpectationNormal-method (mxExpectationNormal), 74
- show, MxExpectationRAM-method (mxExpectationRAM), 76
- show, MxExpectationStateSpace-method (mxExpectationStateSpace), 79
- show, MxFitFunctionAlgebra-method (mxFitFunctionAlgebra), 87
- show, MxFitFunctionML-method (mxFitFunctionML), 89
- show, MxFitFunctionR-method (mxFitFunctionR), 91
- show, MxFitFunctionRow-method (mxFitFunctionRow), 93
- show, MxFlatModel-method (MxFlatModel), 95
- show, MxMatrix-method (MxMatrix-class), 102
- show, MxModel-method (MxModel-class), 108
- show, MxNonNullData-method (MxData-class), 63
- show, MxPath-method (mxPath), 114
- show, MxThreshold-method (mxThreshold), 131
- StandMatrix-class (MxMatrix-class), 102
- summary, 45, 75, 86, 89
- summary (summary-MxModel), 162
- summary, MxModel-method (summary-MxModel), 162
- summary-MxModel, 162
- SymmMatrix-class (MxMatrix-class), 102

- tr, 164
- twinData, 165

- UnitMatrix-class (MxMatrix-class), 102

- vec2diag, 7, 38, 167

vech, [6](#), [38](#), [162](#), [165](#), [167](#), [168–170](#)

vech2full, [38](#), [168](#), [168](#), [170](#)

vechs, [6](#), [38](#), [162](#), [168](#), [169](#), [170](#)

vechs2full, [38](#), [168](#), [170](#)

`ZeroMatrix-class` (`MxMatrix-class`), [102](#)