

Q: How you get the Mplus PX parameterization in factor analysis as discussed in the Bayes Advantages paper, Section 2?

Asparouhov, T. & Muthén, B. (2010). Bayesian analysis of latent variable models using Mplus. Technical Report. Version 4.

A: You do it using model constraints, see below:

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Mplus VERSION 6
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INPUT INSTRUCTIONS

MONTECARLO: NAMES ARE y1-y5;
             NOBS = 50;
             NREP = 100;

ANALYSIS:
ESTIMATOR = BAYES; process=2; fbiter=3000;

model montecarlo:
y1-y5*1;
eta by y1-y5*1.0;
eta@1;

model:
y1-y5*1;
eta by y1@1
      y2-y5*1.0 (q2-q5);
eta*1 (v);

model constraint:
new (l1-l30*1);
l1=sqrt(v);
l2=q2*sqrt(v);
l3=q3*sqrt(v);
l4=q4*sqrt(v);
l5=q5*sqrt(v);

output: tech9;
```