

## Appendix A

## MONTECARLO:

*! A Monte Carlo study ensues.*

NAMES = g1 g2 g3 g4 p1 p2 p3 m1 m2 m3 m4 t1 t2 t3 t4 c1 c2 c3;

*! Desired name of each variable in the generated data.*

NOBS = 799;

*! Desired sample size for each dataset to be generated.*

NREPS = 10000;

*! Number of samples to be drawn. The number selected is consistent with recommendations for similar purposes (Muthén & Muthén, 2002). The number of samples drawn is analogous to sample size in most non-Monte Carlo studies.*

SEED = 82872;

*! Provides a starting place for the random draws. The seed was generated from a random numbers program. More than one seed can be used to check if the solution is stable. Two other random numbers, 36175 and 55771, were used as seeds for this purpose.*

GENERATE = g1 - c3 (2);

CATEGORICAL = g1 - c3;

*! Jointly specify that all of the variables to be generated will be scaled as an ordinal three-category rating scale (i.e., 2 thresholds per latent response variate).*

REPSAVE = ALL;

*! Save all raw datasets that are generated.*

SAVE = ces\_ii\_799\*.DAT;

*! Name each saved data file ces\_ii\_799\*; insert dataset number at \*. Another file that lists each generated dataset, ces\_ii\_799list.dat, will automatically be created. This file may need to be altered to perform a subsequent external Monte Carlo study (to be discussed).*

RESULTS = ces\_ii\_799.RES;

*! Saves key output (e.g., parameter estimates) from each replication into a single datafile, which the author(s) named ces\_ii\_799. The exact (and order of) contents of the file, will be described at the end of the output file. This file can be read into an external program where various analyses (e.g., bias) can be performed.*

## MODEL POPULATION:

*! The population model parameter values are provided below. Note that the population values are consistent with the relevant information in Table 1.*

gse BY g1@1 g2@1.028 g3@.914 g4@1.045 t4@.180;

pce BY p1@1 p2@1.425 p3@1.562;

me BY m1@1 m2@1.017 m3@1.075 m4@1.083;

te BY t1@1 t2@.938 t3@1.065 t4@.781 p1@.116;

cbe BY c1@1 c2@1.054 c3@1.065;

*! Latent variable names and unstandardized pattern coefficient values are provided above.*

gse@.624;

pce@.328;

me@.481;

te@.691;

cbe@.596;

*! The latent variable variance values are provided above.*

gse WITH pce@.245;  
 me WITH gse@.399;  
 me WITH pce@.220;  
 te WITH gse@.507;  
 te WITH pce@.251;  
 te WITH me@.322;  
 cbe WITH gse@.309;  
 cbe WITH pce@.168;  
 cbe WITH me@.393;  
 cbe WITH te@.269;  
 t1 WITH t3@.067;  
 c3 WITH g3@.099;

*! The latent variable covariance values are provided above.*

g1@.376;  
 g2@.340;  
 g3@.479;  
 g4@.320;  
 p1@.604;  
 p2@.334;  
 p3@.200;  
 m1@.519;  
 m2@.502;  
 m3@.444;  
 m4@.435;  
 t1@.309;  
 t2@.393;  
 t3@.216;  
 t4@.415;  
 c1@.404;  
 c2@.337;  
 c3@.324;

*! The measurement error variance values for latent response variates are provided above.*

[g1\$1@-1.267 g1\$2@0.311  
 g2\$1@-1.108 g2\$2@0.384  
 g3\$1@-1.310 g3\$2@0.311  
 g4\$1@-1.108 g4\$2@0.538  
 p1\$1@-0.531 p1\$2@0.520  
 p2\$1@-0.638 p2\$2@0.571  
 p3\$1@-0.788 p3\$2@0.722  
 m1\$1@-0.905 m1\$2@0.408  
 m2\$1@-0.900 m2\$2@0.793  
 m3\$1@-0.738 m3\$2@0.891  
 m4\$1@-0.905 m4\$2@0.608  
 t1\$1@-1.274 t1\$2@0.121  
 t2\$1@-1.126 t2\$2@0.301

t3\$1@-1.765 t3\$2@-0.058  
 t4\$1@-1.036 t4\$2@0.538  
 c1\$1@-1.303 c1\$2@0.033  
 c2\$1@-1.485 c2\$2@-0.140  
 c3\$1@-1.862 c3\$2@-0.415];

*! The threshold values are provided above.*

#### MODEL COVERAGE:

*! Included so that the population values used to compute coverage equal the population values and not the start values to be specified under the MODEL command (to be discussed).*

*Redundant commands are not annotated from this point forward.*

gse BY g1@1 g2@1.028 g3@.914 g4@1.045;  
 pce BY p1@1 p2@1.425 p3@1.562;  
 me BY m1@1 m2@1.017 m3@1.075 m4@1.083;  
 te BY t1@1 t2@.938 t3@1.065 t4@.781;  
 cbe BY c1@1 c2@1.054 c3@1.065;  
 gse@.624;  
 pce@.328;  
 me@.481;  
 te@.691;  
 cbe@.596;  
 gse WITH pce@.245;  
 me WITH gse@.399;  
 me WITH pce@.220;  
 te WITH gse@.507;  
 te WITH pce@.251;  
 te WITH me@.322;  
 cbe WITH gse@.309;  
 cbe WITH pce@.168;  
 cbe WITH me@.393;  
 cbe WITH te@.269;  
 [g1\$1@-1.267 g1\$2@0.311  
 g2\$1@-1.108 g2\$2@0.384  
 g3\$1@-1.310 g3\$2@0.311  
 g4\$1@-1.108 g4\$2@0.538  
 p1\$1@-0.531 p1\$2@0.520  
 p2\$1@-0.638 p2\$2@0.571  
 p3\$1@-0.788 p3\$2@0.722  
 m1\$1@-0.905 m1\$2@0.408  
 m2\$1@-0.900 m2\$2@0.793  
 m3\$1@-0.738 m3\$2@0.891  
 m4\$1@-0.905 m4\$2@0.608  
 t1\$1@-1.274 t1\$2@0.121  
 t2\$1@-1.126 t2\$2@0.301  
 t3\$1@-1.765 t3\$2@-0.058  
 t4\$1@-1.036 t4\$2@0.538

c1\$1@-1.303 c1\$2@0.033  
 c2\$1@-1.485 c2\$2@-0.140  
 c3\$1@-1.862 c3\$2@-0.415];

**MODEL:**

*! The theoretical model and start values for fitting it to each generated dataset are provided below. Note that the theoretical model differs from the population model consistent with Figure 1. The start values were taken from the results of fitting the theoretical model to the Myers et al.(2008) data in Step 2. The start values are given to provide a good starting point for estimation. Note that the start values are consistent with the relevant information in Table 1.*

gse BY g1@1 g2\*1.028 g3\*.921 g4\*1.045;  
 pce BY p1@1 p2\*1.218 p3\*1.328;  
 me BY m1@1 m2\*1.018 m3\*1.075 m4\*1.084;  
 te BY t1@1 t2\*.901 t3\*1.059 t4\*.923;  
 cbe BY c1@1 c2\*1.054 c3\*1.077;  
 gse\*.622;  
 pce\*.439;  
 me\*.481;  
 te\*.725;  
 cbe\*.592;  
 gse WITH pce\*.290;  
 me WITH gse\*.398;  
 me WITH pce\*.257;  
 te WITH gse\*.523;  
 te WITH pce\*.309;  
 te WITH me\*.333;  
 cbe WITH gse\*.315;  
 cbe WITH pce\*.196;  
 cbe WITH me\*.392;  
 cbe WITH te\*.276;  
 cbe WITH pce\*.208;  
 [g1\$1\*-1.267 g1\$2\*0.311  
 g2\$1\*-1.108 g2\$2\*0.384  
 g3\$1\*-1.310 g3\$2\*0.311  
 g4\$1\*-1.108 g4\$2\*0.538  
 p1\$1\*-0.531 p1\$2\*0.520  
 p2\$1\*-0.638 p2\$2\*0.571  
 p3\$1\*-0.788 p3\$2\*0.722  
 m1\$1\*-0.905 m1\$2\*0.408  
 m2\$1\*-0.900 m2\$2\*0.793  
 m3\$1\*-0.738 m3\$2\*0.891  
 m4\$1\*-0.905 m4\$2\*0.608  
 t1\$1\*-1.274 t1\$2\*0.121  
 t2\$1\*-1.126 t2\$2\*0.301  
 t3\$1\*-1.765 t3\$2\*-0.058  
 t4\$1\*-1.036 t4\$2\*0.538

```
c1$1*-1.303 c1$2*0.033  
c2$1*-1.485 c2$2*-0.140  
c3$1*-1.862 c3$2*-0.415];
```

OUTPUT:

```
tech9;
```

*! Print error messages for each replication. This command helps identify problematic datasets.*

## Appendix B

## DATA:

*! Tells the program that existing dataset(s) will be analyzed.*

FILE = ces\_ii\_799\_list.dat;

*! Directs program to a document that lists the datasets created previously (see text under SAVE = in Appendix A). The line for each problematic dataset (see text under tech 9 in Appendix A) was manually deleted prior to this run. Thus only the 9816 unproblematic datasets are used.*

TYPE = MONTECARLO;

*! An external Monte Carlo study ensues.*

## VARIABLE:

NAMES = g1 g2 g3 g4 p1 p2 p3 m1 m2 m3 m4 t1 t2 t3 t4 c1 c2 c3;

*! The columns (i.e., variables) of each dataset are in the given order.*

USEVARIABLES = g1-c3;

*! Use all of the columns in the analysis. Subsequent commands are annotated in Appendix A.*

CATEGORICAL = g1-c3;

## MODEL COVERAGE:

gse BY g1@1 g2@1.028 g3@.914 g4@1.045;

pce BY p1@1 p2@1.425 p3@1.562;

me BY m1@1 m2@1.017 m3@1.075 m4@1.083;

te BY t1@1 t2@.938 t3@1.065 t4@.781;

cbe BY c1@1 c2@1.054 c3@1.065;

gse@.624;

pce@.328;

me@.481;

te@.691;

cbe@.596;

gse WITH pce@.245;

me WITH gse@.399;

me WITH pce@.220;

te WITH gse@.507;

te WITH pce@.251;

te WITH me@.322;

cbe WITH gse@.309;

cbe WITH pce@.168;

cbe WITH me@.393;

cbe WITH te@.269;

[g1\$1@-1.267 g1\$2@0.311

g2\$1@-1.108 g2\$2@0.384

g3\$1@-1.310 g3\$2@0.311

g4\$1@-1.108 g4\$2@0.538

p1\$1@-0.531 p1\$2@0.520

p2\$1@-0.638 p2\$2@0.571

p3\$1@-0.788 p3\$2@0.722

m1\$1@-0.905 m1\$2@0.408  
 m2\$1@-0.900 m2\$2@0.793  
 m3\$1@-0.738 m3\$2@0.891  
 m4\$1@-0.905 m4\$2@0.608  
 t1\$1@-1.274 t1\$2@0.121  
 t2\$1@-1.126 t2\$2@0.301  
 t3\$1@-1.765 t3\$2@-0.058  
 t4\$1@-1.036 t4\$2@0.538  
 c1\$1@-1.303 c1\$2@0.033  
 c2\$1@-1.485 c2\$2@-0.140  
 c3\$1@-1.862 c3\$2@-0.415];

## MODEL:

gse BY g1@1 g2\*1.028 g3\*.921 g4\*1.045;  
 ce BY p1@1 p2\*1.218 p3\*1.328;  
 me BY m1@1 m2\*1.018 m3\*1.075 m4\*1.084;  
 te BY t1@1 t2\*.901 t3\*1.059 t4\*.923;  
 cbe BY c1@1 c2\*1.054 c3\*1.077;  
 gse\*.622;  
 pce\*.439;  
 me\*.481;  
 te\*.725;  
 cbe\*.592;  
 gse WITH pce\*.290;  
 me WITH gse\*.398;  
 me WITH pce\*.257;  
 te WITH gse\*.523;  
 te WITH pce\*.309;  
 te WITH me\*.333;  
 cbe WITH gse\*.315;  
 cbe WITH pce\*.196;  
 cbe WITH me\*.392;  
 cbe WITH te\*.276;  
 [g1\$1\*-1.267 g1\$2\*0.311  
 g2\$1\*-1.108 g2\$2\*0.384  
 g3\$1\*-1.310 g3\$2\*0.311  
 g4\$1\*-1.108 g4\$2\*0.538  
 p1\$1\*-0.531 p1\$2\*0.520  
 p2\$1\*-0.638 p2\$2\*0.571  
 p3\$1\*-0.788 p3\$2\*0.722  
 m1\$1\*-0.905 m1\$2\*0.408  
 m2\$1\*-0.900 m2\$2\*0.793  
 m3\$1\*-0.738 m3\$2\*0.891  
 m4\$1\*-0.905 m4\$2\*0.608  
 t1\$1\*-1.274 t1\$2\*0.121

```
t2$1*-1.126 t2$2*0.301  
t3$1*-1.765 t3$2*-0.058  
t4$1*-1.036 t4$2*0.538  
c1$1*-1.303 c1$2*0.033  
c2$1*-1.485 c2$2*-0.140  
c3$1*-1.862 c3$2*-0.415];
```

SAVEDATA:

```
RESULTS = ces_ii_799.RES;
```

OUTPUT:

```
tech9;
```