ST 56 - COMPARISON BETWEEN BAYESIAN STRUCTURAL EQUATION MODELS WITH ORDERED CATEGORICAL DATA

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ABSTRACT

In this paper, ordered categorical variables are used to compare between linear and nonlinear Bayesian structural equation models, Gibbs Sampling method is applied for estimation and model comparison. Statistical inferences, which involve estimation of parameters and their standard deviations, and residuals analyses for testing the posited model, are discussed. The proposed procedure is illustrated by a simulation data obtained from R program. Data results are obtained from WinBUGS program.

Keywords: Nonlinear Structural Equation Models; Latent Variables; Ordered Categorical Data.

ST 57 - ROBUST PC WITH WILD BOOTSTRAP ESTIMATION OF LINEAR MODEL IN THE PRESENCE OF OUTLIERS, MULTICOLLINEARITY AND HETEROSCEDASTICITY ERROR VARIANCE

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