

## *Bayesian Semiparametric Structural Equation Models With*







### **Bayesian Semiparametric Structural Equation Models**

In this paper a general semiparametric structural equation model (SSEM) is developed in which the structural equation is composed of nonparametric functions of exogenous latent variables and fixed covariates on a set of latent endogenous variables.

### **Bayesian Lasso for Semiparametric Structural Equation Models**

Structural equation models (SEMs) with latent variables are widely useful for sparse covariance structure modeling and for inferring relationships among latent variables. Bayesian SEMs are appealing in allowing for the incorporation of prior information and in providing exact posterior distributions of unknowns, including the latent variables.

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Bayesian Semiparametric Structural Equation Models with Latent Variables Mingan Yang and David B. Dunson<sup>1</sup> Biostatistics Branch, MD A3-03 National Institute of Environmental Health Sciences Research Triangle Park, NC 27709, USA 1 dunson1@niehs.nih.gov Structural equation models (SEMs) with latent variables are widely useful for sparse covariance structure modeling and for inferring relationships among latent variables.

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Bayesian Lasso for Semiparametric Structural Equation Models 21 Figure 3. Trace plots of selected parameters ( $\lambda_{93}$ ,  $\psi_2$ ,  $b_{12}$ ,  $\psi_{\zeta_1}$ ,  $\beta_{1,22}$ ,  $\lambda_B$ ) in the ADID study 22 Biometrics, September 2010 Figure 4.

### **Bayesian Lasso for Semiparametric Structural Equation Models**

One important direction is the development of semiparametric SEMs, which generalize a linear structural equation to a nonparametric one with unspecified smoothing functions to capture the nonlinear relationships among latent variables (Song and Lu, 2010, Song and Lu, 2012, Song et al., 2014). However, classical methods in SEMs cannot handle such semiparametric models.

### **Bayesian local influence of semiparametric structural ...**

This study develops a Bayesian adaptive group least absolute shrinkage and selection operator procedure to perform simultaneous model selection and estimation for semiparametric SEMs, wherein the structural equation is formulated using the additive nonparametric functions of observed and latent variables.

### **Structure detection of semiparametric structural equation ...**

A Bayesian Modeling Approach for Generalized Semiparametric Structural Equation Models. A structural equation of the proposed SEM is formulated using a series of unspecified smooth functions. The Bayesian P-splines approach and Markov chain Monte Carlo methods are developed to estimate the smooth functions and the unknown parameters.

### **A Bayesian Modeling Approach for Generalized ...**

Bayesian Structural Equation Modeling: An Overview and Some Recent Results Sik-Yum Lee IMPS 2011, Hong Kong. 1. INTRODUCTION ... Bayesian Semiparametric SEMs: Lee, Lu & Song (2007, Stat.

Med.), ... Desirable to develop model with its structural equation formulated through unspecified function of latent variables and covariates.

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