

LTA in Mplus:  
Transition probabilities influenced by covariates

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# 1 Introduction

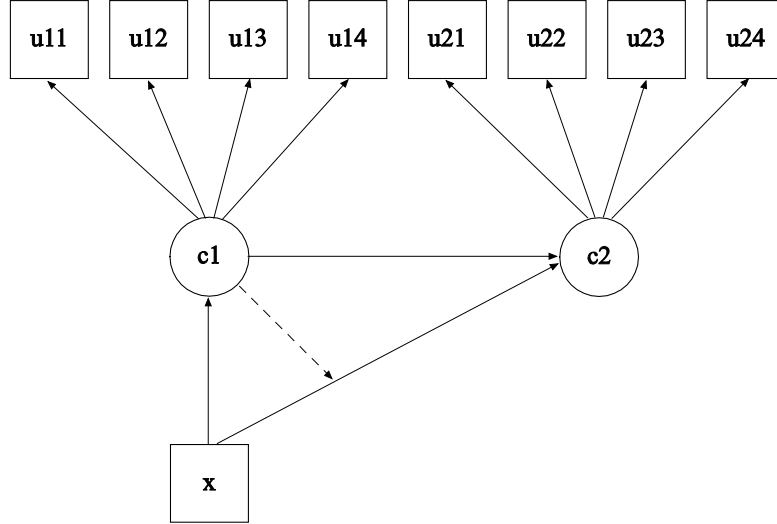
This note describes how to specify and interpret a latent transition analysis where the transition probabilities vary as a function of covariates. The Mplus parameterization is given and it is shown how to derive the transition probabilities and related odds ratios for different values of the covariates. For simplicity, a model with two time points and binary latent class indicators is considered. A first model uses a dichotomous covariate, resulting in two different transition tables. The Mplus results are compared to those of PROC LTA and shown to be equivalent. A second model uses a continuous covariate where transition tables can be derived for all the different covariate values. These two models consider latent class variables with two categories. The case of latent class variables with three categories is also outlined. The generalizations possible in Mplus are listed. Further readings with Mplus applications are suggested.

The latent transition analysis (LTA) model consists of a measurement model for the latent class variable at each time point and a structural model relating the latent class variables to each other and to covariates. The measurement parameters are typically all held invariant across time, although this is not necessary. The discussion in this note focuses on the structural part of the model.

A typical model example is shown in Figure 1 which is example 8.13 in the Mplus User's Guide (Muthén & Muthén, 1998-2010). This model indicates that the different c1 classes have different slopes for the regression of c2 on x.

Although the c2 regression is a multinomial logistic regression with a nominal dependent variable, it is useful to consider the analogous situation for a linear regression with a continuous dependent variable. For this case, assume for the

Figure 1: Latent transition model for two time points with a covariate:  $c1$  moderating  $c2$  regressed on  $x$



moment that both  $c1$  and  $c2$  are observed variables and that  $c2$  is continuous. The key idea is that there is an interaction between  $c1$  and  $x$  in their influence on  $c2$ ,

$$c2 = \alpha + \beta_1 c1 + \beta_2 x + \beta_3 c1 \times x + \epsilon, \quad (1)$$

where  $\beta_3$  is the slope for the interaction. This equation can be rewritten in two equivalent ways

$$c2 = \alpha + \beta_1 c1 + (\beta_2 + \beta_3 c1) x + \epsilon, \quad (2)$$

$$c2 = \alpha + (\beta_1 + \beta_3 x) c1 + \beta_2 x + \epsilon, \quad (3)$$

In (2), the term  $\beta_3 c1$  moderates the  $\beta_2$  influence of  $x$  on  $c2$ . In (3), the term  $\beta_3 x$  moderates the  $\beta_1$  influence of  $c1$  on  $c2$ . The latter formulation is shown in

Figure 2: Latent transition model for two time points with a covariate:  $x$  moderating  $c2$  regressed on  $c1$

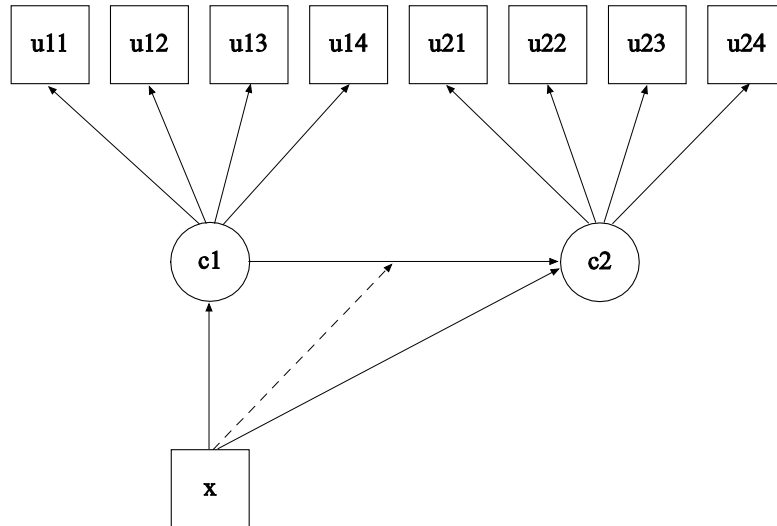


Figure 2. The key point is that the two models are equivalent. This is the case also in the current situation where  $c1$  and  $c2$  are latent variables and the  $c2$  regression is a multinomial logistic regression. This note focuses on the formulation of (3) where  $x$  moderates the relationship between  $c1$  and  $c2$ . A description is given of how the transition probabilities for the transition between  $c1$  and  $c2$  are affected by different values of  $x$ .

## 2 LTA transition modeling

Transition probabilities are conditional probabilities for  $c2$  categories given  $c1$  categories, where  $c1$  and  $c2$  refer to latent class variables at two different time points. Consider the example in Table 2 where both  $c1$  and  $c2$  have two categories. For each  $c1$  row the two probabilities sum to 1. For example, for subjects in  $c1$

Table 1: Transition probabilities

|    |   | c2    |       |
|----|---|-------|-------|
|    |   | 1     | 2     |
| c1 | 1 | 0.762 | 0.238 |
|    | 2 | 0.625 | 0.375 |

Table 2: Transition odds

|    |   | c2    |       |
|----|---|-------|-------|
|    |   | 1     | 2     |
| c1 | 1 | 1     | 0.312 |
|    | 2 | 1.667 | 1     |

class 1, the probability is 0.762 to stay in class 1 and 0.238 to transition to class 2. The transition probabilities can also be turned into odds. Using the diagonal as the reference category gives the odds of Table 2. For example, the odds of 0.312 is obtained as  $0.238/0.762$ . This means that the odds is low to transition from class 1 to class 2.

The transition probabilities are obtained from multinomial regression of  $c2$  on  $c1$ . As described in chapter 14 of the Mplus User's Guide, the multinomial regression of  $c2$  on  $c1$  is expressed via parameters in a logit metric. A technical description is given in Asparouhov and Muthén (2011). Consider Table 3 from page 447, which shows the case of three latent classes for both  $c1$  (rows) and  $c2$  (columns), and where  $a$  and  $b$  are logit parameters. The  $a$  parameters are intercepts and the  $b$  parameters are slopes for  $c2$  regressed on  $c1$ . The first  $b$

parameter subscript refers to the category of the dependent variable  $c2$  and the second subscript refers to the  $c1$  category. In this first case, there is no covariate. For each row of  $c1$ , that is conditioning on a certain  $c1$  category, the multinomial regression is expressed as

$$P(c2 = j|c1 = k) = e^{\text{logit}_{jk}} / \sum_{s=1}^J e^{\text{logit}_{sk}}, \quad (4)$$

where  $j$  refers to the column (1, 2, 3) and  $k$  refers to the row (1, 2, 3). Here, the summation is over  $J=3$  columns. For each  $c2$  category, the three  $c2$  probabilities sum to one because they represent the three possible  $c2$  outcomes. The  $a$  parameters are intercepts and the  $b$  parameters are slopes for  $c1$ . The last column of zero logits reflect the fact that the last column corresponds to the reference category of the dependent variable  $c2$ . Note that  $e^0 = 1$ , where the unit term is often shown in multinomial regression. Letting the last category of  $c2$  be the reference category means that the  $b$  parameters can be interpreted as log odds when comparing category  $j$  to the last category, category  $J$ . The six logit parameters of  $a$  and  $b$  correspond to the  $3 \times 2$  probabilities of the table. These are the probabilities of the unrestricted product (independent)-multinomial distribution. Equation (4) is the same as equation (4) in Lanza and Collins (2008). They also consider a grouping variable, which is handled in Mplus using the `KNOWNCLASS` option.

From the logits of Table 3 other cases can be derived. The case of only two categories for the two latent class variables is obtained by deleting the second column and the second row of Table 3. The table is naturally extended to more than three categories. The two latent class variables need not have the same

Table 3: Logit table for c2 regressed on c1

|    |   | c2         |            |   |
|----|---|------------|------------|---|
|    |   | 1          | 2          | 3 |
| c1 | 1 | $a1 + b11$ | $a2 + b21$ | 0 |
|    | 2 | $a1 + b12$ | $a2 + b22$ | 0 |
|    | 3 | $a1$       | $a2$       | 0 |

Table 4: Logit table for c2 regressed on c1 and x: Parameterization 1

|    |   | c2                      |                         |   |
|----|---|-------------------------|-------------------------|---|
|    |   | 1                       | 2                       | 3 |
| c1 | 1 | $a1 + b11 + (g1+g11) x$ | $a2 + b21 + (g2+g21) x$ | 0 |
|    | 2 | $a1 + b12 + (g1+g12) x$ | $a2 + b22 + (g2+g22) x$ | 0 |
|    | 3 | $a1 + g1 x$             | $a2 + g2 x$             | 0 |

number of latent classes, although this changes the definition of transitioning between classes all having the same meaning.

Adding a covariate  $x$ , two parameterizations are considered here. The first parameterization is in line with ex8.13 and is shown in Table 4, where the  $g$  parameters are slopes for the  $x$  covariate, varying over the  $c1$  and  $c2$  classes. This parameterization is obtained with the Mplus MODEL statement given in Table 5. The OVERALL part of the model gives the influence of  $x$  via the  $g1$  and  $g2$  parameters. The  $g11$ ,  $g21$ ,  $g12$ , and  $g22$  parameters modify this influence. Note that the MODEL  $c1$  part does not refer to the third (last)  $c1$  class so that in this class the slopes are given only by  $g1$  and  $g2$ .

The second parameterization is as in Table 6. This parameterization is obtained with the Mplus MODEL statement given in Table 7. The OVERALL

Table 5: Mplus specification of parameterization 1

---

|           |                  |
|-----------|------------------|
| MODEL:    | %OVERALL%        |
|           | c1 ON x;         |
|           | c2 ON c1;        |
|           | c2#1 ON x (g1);  |
|           | c2#2 ON x (g2);  |
| MODEL c1: | %c1#1%           |
|           | c2#1 ON x (g11); |
|           | c2#2 ON x (g21); |
|           | %c1#2%           |
|           | c2#1 ON x (g12); |
|           | c2#2 ON x (g22); |

---

Table 6: Logit table for c2 regressed on c1 and x: Parameterization 2

|    |   | c2                 |                    |   |
|----|---|--------------------|--------------------|---|
|    |   | 1                  | 2                  | 3 |
| c1 | 1 | $a1 + b11 + g11 x$ | $a2 + b21 + g21 x$ | 0 |
|    | 2 | $a1 + b12 + g12 x$ | $a2 + b22 + g22 x$ | 0 |
|    | 3 | $a1 + g13 x$       | $a2 + g23 x$       | 0 |



Table 7: Mplus specification of parameterization 2

---

|           |                  |
|-----------|------------------|
| MODEL:    | %OVERALL%        |
|           | c1 ON x;         |
|           | c2 ON c1;        |
| MODEL c1: | %c1#1%           |
|           | c2#1 ON x (g11); |
|           | c2#2 ON x (g21); |
|           | %c1#2%           |
|           | c2#1 ON x (g12); |
|           | c2#2 ON x (g22); |
|           | %c1#3%           |
|           | c2#1 ON x (g13); |
|           | c2#2 ON x (g23); |

---

part of the model does not involve g parameters, but they are instead given in the MODEL c1 part for all three c1 classes. This second parameterization is used in the following application.

### 3 An application

As an illustration, a modified version of ex8.13 in the Mplus User's Guide is used. This example corresponds to Figure 1 and, equivalently, Figure 2. The two latent class variables both have two categories. For simplicity in the results discussion, the continuous covariate x has been dichotomized at zero. Of interest is the corresponding two tables of transition probabilities. As in Lanza and Collins (2008), odds ratios will also be derived for the transitions using as reference category the diagonal elements representing no transition. The data are available on the Mplus web site [www.statmodel.com](http://www.statmodel.com) in connection with the online User's

Guide, Chapter 8.

The Mplus input is shown in Table 8. The dichotomization is carried out in DEFINE using the CUT option. This input uses parameterization 2 described above and not parameterization 1 which is used in the User's Guide ex8.13. In the OVERALL part of the model no c2 on x regression is specified, but the slope for x is instead given in each of the two c1 classes within MODEL c1. In the User's Guide the two slopes are estimated in the OVERALL part of the model and for the first c1 class. This means that the slope for x in the 1, 1 cell of the c1, c2 table is obtained as the sum of the OVERALL slope and the slope for the first class as indicated in Table 4. Note that the model is not identified if the c2 on x regression is specified both in the OVERALL and in the c1 class-specific parts. Other parts of the input shown in Table 8 are described in the User's Guide for ex 8.13. Across-time measurement invariance is specified by equality constraints on the logits corresponding to the conditional item probabilities. STARTS=0 is used together with starting values in order to obtain a specific ordering of the classes. In general, many random starts should be used, such as STARTS = 100 20. In some cases with several latent class variables it is also useful to reduce the default perturbation factor used to produce the random starts from STSCALE=5 to STSCALE=1.

Table 9 and Table 10 show the flexibility of being able to form new parameters to describe special results of interest. Using the MODEL CONSTRAINT command, the logit parameters of Table 6 are defined using parameter labels specified in the MODEL command. From these logit parameters, the probabilities of the  $2 \times 2$  c1, c2 table are defined using the multinomial regression expression of (4). In Table 10 the probabilities are used to compute odds and odds ratios

Table 8: Input for example 8.13

---

|           |   |
|-----------|---|
| TITLE:    | this is an example of a LTA with a covariate and an interaction   |
| DATA:     | FILE = ex8.13.dat;  |
| VARIABLE: | NAMES = u11-u14 u21-u24 x;<br>CATEGORICAL = u11-u14 u21-u24;<br>CLASSES = c1 (2) c2 (2);                    |
| DEFINE:   | CUT x(0);   |
| ANALYSIS: | TYPE = MIXTURE;<br>STARTS = 0;  |
| MODEL:    | %OVERALL%<br>[c2#1] (a);<br>c2 ON c1 (b);<br>c1 ON x;   |
| MODEL c1: | %c1#1%<br>[u11\$1-u14\$1*1] (1-4);<br>c2 ON x (g1);<br>%c1#2%<br>[u11\$1-u14\$1*-1] (5-8);<br>c2 ON x (g2); |
| MODEL c2: | %c2#1%<br>[u21\$1-u24\$1*1] (1-4);<br>%c2#2%<br>[u21\$1-u24\$1*-1] (5-8);                                   |
| OUTPUT:   | TECH1 TECH8;  |

---

comparing the two  $x$  categories, as well as the corresponding log odds ratios.

The next set of tables show the maximum-likelihood estimates for both the model parameters and the new parameters defined in MODEL CONSTRAINT. Table 11 and Table 12 show the measurement parameters, that is, the conditional item probabilities in logit form. Table 13 - Table 16 show the corresponding probabilities (only the first output column is given). Table 17 shows the structural parameters corresponding to the  $a$ ,  $b$ , and  $g$  parameters of Table 6. Table 18 shows the new parameters. This includes the tables of transition probabilities for each of the two  $x$  categories. The two tables of transition probabilities for the two  $x$  values are also shown in Table 19.

Note that the  $z$  scores for the log odds ratios of Table 18 are the same (apart from a sign change due to different reference class) as for the  $g$  parameters of Table 17. This means that the differences in the transition tables can be tested in the log odds metric simply by considering the slope of  $c_2$  on  $x$  for the two  $c_1$  classes. In other words, creating the new parameters in MODEL CONSTRAINT is not essential.

The case of a continuous covariate  $x$  presents no extra difficulties. The model specification is the same. Transition probability tables can be computed via MODEL CONSTRAINT using specific  $x$  values. For instance, the above  $x=0$  case may correspond to the mean of  $x$  and the  $x=1$  case may correspond to one standard deviation above the mean.

Table 9: Input for example 8.13, continued

---

MODEL CONSTRAINT:

```

NEW(logx011 logx021 logx111 logx121 probx011 probx012
probx021 probx022 probx111 probx112 probx121 probx122
oddsx012 oddsx021 oddsx112 oddsx121 or12 or21 logor12
logor21);
! define 4 logits. Note that logits are zero
! for the last (reference) c2 class
! (see UG, p. 447 table, last column):

! logit for x=0 and c1=1, c2=1:
logx011 = a + b;

! logit for x=0 and c1=2, c2=1
! (see p. 447 table, last row)
logx021 = a;

! logit for x=1 and c1=1, c2=1:
logx111 = a + b + g1;

! logit for x=1 and c1=2, c2=1:
logx121 = a + g2;

! define probabilities for the 4 c1, c2 cells
! for x=0:
probx011 = exp(logx011)/(exp(logx011)+1);
probx012 = 1/(exp(logx011)+1);
probx021 = exp(logx021)/(exp(logx021)+1);
probx022 = 1/(exp(logx021)+1);
! for x=1;
probx111 = exp(logx111)/(exp(logx111)+1);
probx112 = 1/(exp(logx111)+1);
probx121 = exp(logx121)/(exp(logx121)+1);
probx122 = 1/(exp(logx121)+1);

```

---

Table 10: Input for example 8.13, continued

---

```
! define odds with diagonal (staying in the same class) as
! the reference class
! x=0
oddsx012 = probx012/probx011;
oddsx021 = probx021/probx022;
! x= 1;
oddsx112 = probx112/probx111;
oddsx121 = probx121/probx122;

! define odds ratios for x=1 vs x=0:
! for moving from c1=1 to c2=2:
or12 = oddsx112/oddsx012;
! for moving from c1=2 to c2=1:
or21 = oddsx121/oddsx021;

logor12 = log(or12);
logor21 = log(or21);
```

---

Table 11: Example 8.13, model results

|                          | Estimate | S.E.  | Est./S.E. | Two-Tailed<br>P-Value |
|--------------------------|----------|-------|-----------|-----------------------|
| Latent class pattern 1 1 |          |       |           |                       |
| Thresholds               |          |       |           |                       |
| u11\$1                   | 1.136    | 0.131 | 8.640     | 0.000                 |
| u12\$1                   | 1.136    | 0.112 | 10.123    | 0.000                 |
| u13\$1                   | 0.955    | 0.118 | 8.087     | 0.000                 |
| u14\$1                   | 1.139    | 0.132 | 8.626     | 0.000                 |
| u21\$1                   | 1.136    | 0.131 | 8.640     | 0.000                 |
| u22\$1                   | 1.136    | 0.112 | 10.123    | 0.000                 |
| u23\$1                   | 0.955    | 0.118 | 8.087     | 0.000                 |
| u24\$1                   | 1.139    | 0.132 | 8.626     | 0.000                 |
| Latent class pattern 1 2 |          |       |           |                       |
| Thresholds               |          |       |           |                       |
| u11\$1                   | 1.136    | 0.131 | 8.640     | 0.000                 |
| u12\$1                   | 1.136    | 0.112 | 10.123    | 0.000                 |
| u13\$1                   | 0.955    | 0.118 | 8.087     | 0.000                 |
| u14\$1                   | 1.139    | 0.132 | 8.626     | 0.000                 |
| u21\$1                   | -0.953   | 0.115 | -8.310    | 0.000                 |
| u22\$1                   | -0.905   | 0.118 | -7.643    | 0.000                 |
| u23\$1                   | -0.964   | 0.109 | -8.814    | 0.000                 |
| u24\$1                   | -0.985   | 0.112 | -8.831    | 0.000                 |

Table 12: Example 8.13, model results

|                          | Estimate | S.E.  | Est./S.E. | Two-Tailed<br>P-Value |
|--------------------------|----------|-------|-----------|-----------------------|
| Latent class pattern 2 1 |          |       |           |                       |
| Thresholds               |          |       |           |                       |
| u11\$1                   | -0.953   | 0.115 | -8.310    | 0.000                 |
| u12\$1                   | -0.905   | 0.118 | -7.643    | 0.000                 |
| u13\$1                   | -0.964   | 0.109 | -8.814    | 0.000                 |
| u14\$1                   | -0.985   | 0.112 | -8.831    | 0.000                 |
| u21\$1                   | 1.136    | 0.131 | 8.640     | 0.000                 |
| u22\$1                   | 1.136    | 0.112 | 10.123    | 0.000                 |
| u23\$1                   | 0.955    | 0.118 | 8.087     | 0.000                 |
| u24\$1                   | 1.139    | 0.132 | 8.626     | 0.000                 |
| Latent class pattern 2 2 |          |       |           |                       |
| Thresholds               |          |       |           |                       |
| u11\$1                   | -0.953   | 0.115 | -8.310    | 0.000                 |
| u12\$1                   | -0.905   | 0.118 | -7.643    | 0.000                 |
| u13\$1                   | -0.964   | 0.109 | -8.814    | 0.000                 |
| u14\$1                   | -0.985   | 0.112 | -8.831    | 0.000                 |
| u21\$1                   | -0.953   | 0.115 | -8.310    | 0.000                 |
| u22\$1                   | -0.905   | 0.118 | -7.643    | 0.000                 |
| u23\$1                   | -0.964   | 0.109 | -8.814    | 0.000                 |
| u24\$1                   | -0.985   | 0.112 | -8.831    | 0.000                 |



Table 13: Item parameters in probability scale

|                          | Estimate |
|--------------------------|----------|
| Latent class pattern 1 1 |          |
| u11                      |          |
| category 1               | 0.757    |
| category 2               | 0.243    |
| u12                      |          |
| category 1               | 0.757    |
| category 2               | 0.243    |
| u13                      |          |
| category 1               | 0.722    |
| category 2               | 0.278    |
| u14                      |          |
| category 1               | 0.757    |
| category 2               | 0.243    |
| u21                      |          |
| category 1               | 0.757    |
| category 2               | 0.243    |
| u22                      |          |
| category 1               | 0.757    |
| category 2               | 0.243    |
| u23                      |          |
| category 1               | 0.722    |
| category 2               | 0.278    |
| u24                      |          |
| category 1               | 0.757    |
| category 2               | 0.243    |

Table 14: Item parameters in probability scale, continued

|                          | Estimate |
|--------------------------|----------|
| Latent class pattern 1 2 |          |
| u11                      |          |
| category 1               | 0.757    |
| category 2               | 0.243    |
| u12                      |          |
| category 1               | 0.757    |
| category 2               | 0.243    |
| u13                      |          |
| category 1               | 0.722    |
| category 2               | 0.278    |
| u14                      |          |
| category 1               | 0.757    |
| category 2               | 0.243    |
| u21                      |          |
| category 1               | 0.278    |
| category 2               | 0.722    |
| u22                      |          |
| category 1               | 0.288    |
| category 2               | 0.712    |
| u23                      |          |
| category 1               | 0.276    |
| category 2               | 0.724    |
| u24                      |          |
| category 1               | 0.272    |
| category 2               | 0.728    |

Table 15: Item parameters in probability scale, continued

|                          | Estimate |
|--------------------------|----------|
| Latent class pattern 2 1 |          |
| u11                      |          |
| category 1               | 0.278    |
| category 2               | 0.722    |
| u12                      |          |
| category 1               | 0.288    |
| category 2               | 0.712    |
| u13                      |          |
| category 1               | 0.276    |
| category 2               | 0.724    |
| u14                      |          |
| category 1               | 0.272    |
| category 2               | 0.728    |
| u21                      |          |
| category 1               | 0.757    |
| category 2               | 0.243    |
| u22                      |          |
| category 1               | 0.757    |
| category 2               | 0.243    |
| u23                      |          |
| category 1               | 0.722    |
| category 2               | 0.278    |
| u24                      |          |
| category 1               | 0.757    |
| category 2               | 0.243    |

Table 16: Item parameters in probability scale, continued

|                          | Estimate |
|--------------------------|----------|
| Latent class pattern 2 2 |          |
| u11                      |          |
| category 1               | 0.278    |
| category 2               | 0.722    |
| u12                      |          |
| category 1               | 0.288    |
| category 2               | 0.712    |
| u13                      |          |
| category 1               | 0.276    |
| category 2               | 0.724    |
| u14                      |          |
| category 1               | 0.272    |
| category 2               | 0.728    |
| u21                      |          |
| category 1               | 0.278    |
| category 2               | 0.722    |
| u22                      |          |
| category 1               | 0.288    |
| category 2               | 0.712    |
| u23                      |          |
| category 1               | 0.276    |
| category 2               | 0.724    |
| u24                      |          |
| category 1               | 0.272    |
| category 2               | 0.728    |

Table 17: Example 8.13, structural parameter estimates

|                              | Estimate | S.E.  | Est./S.E. | Two-Tailed<br>P-Value |
|------------------------------|----------|-------|-----------|-----------------------|
| Categorical latent variables |          |       |           |                       |
| c2#1 ON                      |          |       |           |                       |
| c1#1                         | -0.147   | 0.377 | -0.389    | 0.697                 |
| c1#1 ON                      |          |       |           |                       |
| x                            | 0.659    | 0.182 | 3.629     | 0.000                 |
| Intercepts                   |          |       |           |                       |
| c1#1                         | -0.431   | 0.187 | -2.304    | 0.021                 |
| c2#2                         | -0.653   | 0.202 | -3.230    | 0.001                 |
| Latent class pattern 1 1     |          |       |           |                       |
| c2#1 ON                      |          |       |           |                       |
| x                            | 1.963    | 0.359 | 5.473     | 0.000                 |
| Latent class pattern 2 1     |          |       |           |                       |
| c2#1 ON                      |          |       |           |                       |
| x                            | 1.163    | 0.298 | 3.904     | 0.000                 |

Table 18: Example 8.13, new parameter estimates

|                           | Estimate | S.E.  | Est./S.E. | Two-Tailed<br>P-Value |
|---------------------------|----------|-------|-----------|-----------------------|
| New/additional parameters |          |       |           |                       |
| logx011                   | -0.800   | 0.308 | -2.599    | 0.009                 |
| logx021                   | -0.653   | 0.202 | -3.230    | 0.001                 |
| logx111                   | 1.163    | 0.274 | 4.252     | 0.000                 |
| logx121                   | 0.510    | 0.244 | 2.089     | 0.037                 |
| probx011                  | 0.310    | 0.066 | 4.712     | 0.000                 |
| probx012                  | 0.690    | 0.066 | 10.481    | 0.000                 |
| probx021                  | 0.342    | 0.046 | 7.521     | 0.000                 |
| probx022                  | 0.658    | 0.046 | 14.449    | 0.000                 |
| probx111                  | 0.762    | 0.050 | 15.352    | 0.000                 |
| probx112                  | 0.238    | 0.050 | 4.798     | 0.000                 |
| probx121                  | 0.625    | 0.057 | 10.921    | 0.000                 |
| probx122                  | 0.375    | 0.057 | 6.559     | 0.000                 |
| oddsx012                  | 2.225    | 0.684 | 3.250     | 0.001                 |
| oddsx021                  | 0.521    | 0.105 | 4.946     | 0.000                 |
| oddsx112                  | 0.313    | 0.085 | 3.656     | 0.000                 |
| oddsx121                  | 1.665    | 0.406 | 4.098     | 0.000                 |
| or12                      | 0.140    | 0.050 | 2.789     | 0.005                 |
| or21                      | 3.199    | 0.953 | 3.357     | 0.001                 |
| logor12                   | -1.963   | 0.359 | -5.473    | 0.000                 |
| logor21                   | 1.163    | 0.298 | 3.904     | 0.000                 |

Table 19: Estimated transition probabilities

|    |   | x=0   |       |
|----|---|-------|-------|
|    |   | c2    |       |
|    |   | 1     | 2     |
| c1 | 1 | 0.310 | 0.690 |
|    | 2 | 0.342 | 0.658 |

|    |   | x=1   |       |
|----|---|-------|-------|
|    |   | c2    |       |
|    |   | 1     | 2     |
| c1 | 1 | 0.762 | 0.238 |
|    | 2 | 0.625 | 0.375 |

## 4 Conclusions

This web note shows the flexibility and ease of using Mplus for latent transition modeling. Estimates and tests for parameters determining the latent transition probabilities are directly obtained. As illustrated, many interesting functions of the model parameters can be expressed using MODEL CONSTRAINT. Further Mplus capabilities related to latent transition analysis include:

- testing of (partial) across-time invariance of conditional item probabilities
- binary, ordinal, nominal, continuous, and count indicators the latent classes, as well as combinations of such indicators
- latent (continuous, categorical) indicators
- mover-stayer models (second-order latent class variable)
- complex survey data (weights, clustering, stratification)
- multilevel LTA

Articles which include many Mplus applications are given in the reference list.

## 5 Appendix

As a comparison to the Mplus analyses, SAS PROC LTA (Lanza & Collins, 2008) was also used and provides the same results. We are indebted to Aidan Wright at PSU, for doing the PROC LTA analyses. The input is given in Table 20. The data set EX813 is the same as used in the Mplus runs except the dichotomization of  $x$  has been done and the items rescored from 0 and 1 to 1 and 2 prior to analysis.



Table 20: PROC LTA input

---

```
PROC LTA DATA=EX813;
NSTATUS 2;
NTIMES 2;
ITEMS u11 u12 u13 u14 u21 u22 u23 u24;
CATEGORIES 2 2 2 2;
COVARIATES1 X;
REFERENCE1 1;
COVARIATES2 X;
REFERENCE2 1 2 ;
MEASUREMENT TIMES;
SEED 564536;
CORES 2;
RUN;
```

---

## 5.1 PROC LTA output

Figure 3 - Figure 6 show the output. The odds ratios of Figure 5 agree with the or12 and or21 values in Table 18.

Figure 3: PROC LTA output

```
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Data and Model Summary and Fit Statistics (EM Algorithm with Logistic
Regression)

Number of subjects in dataset:      1000
Number of subjects in analysis:    1000

Number of measurement items per time:  4
Response categories per item:        2 2 2 2
Number of occasions (times):        2
Number of groups in the data:       1
Number of latent statuses:          2

Logistic model for time 1:          multinomial
Number of covariates for time 1:    1
Reference status for time 1:        1

Logistic model for transitions:     multinomial
Number of covariates for transitions: 1
Reference statuses for time 1 to 2: 1 2

Rho starting values were randomly generated (seed = 564536).

Parameter restrictions: Rho (measurement) parameters were constrained to be
equal across time.

The model converged in 137 iterations.

Maximum number of iterations: 5000
Convergence method: maximum absolute deviation (MAD)
Convergence criterion: 0.000001000

=====
Fit statistics:
=====

Log-likelihood:      -5252.50
```

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Figure 4: PROC LTA output

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Parameter Estimates

Delta estimates (status membership probabilities):

|         |   |        |        |
|---------|---|--------|--------|
| Status: |   | 1      | 2      |
| Time 1  | : | 0.4705 | 0.5295 |
| Time 2  | : | 0.4974 | 0.5026 |

Tau estimates (transition probabilities):

|                                |   |        |        |
|--------------------------------|---|--------|--------|
| Time 1 latent status (rows) by |   |        |        |
| Time 2 latent status (columns) |   | 1      | 2      |
| 1                              | : | 0.5224 | 0.4776 |
| 2                              | : | 0.4751 | 0.5249 |

Rho estimates (item-response probabilities):  
(All times)

|                       |   |        |        |
|-----------------------|---|--------|--------|
| Response category: 1: |   |        |        |
| Status:               |   | 1      | 2      |
| u11                   | : | 0.7569 | 0.2782 |
| u12                   | : | 0.7569 | 0.2879 |
| u13                   | : | 0.7222 | 0.2761 |
| u14                   | : | 0.7575 | 0.2718 |

|                       |   |        |        |
|-----------------------|---|--------|--------|
| Response category: 2: |   |        |        |
| Status:               |   | 1      | 2      |
| u11                   | : | 0.2431 | 0.7218 |
| u12                   | : | 0.2431 | 0.7121 |
| u13                   | : | 0.2778 | 0.7239 |
| u14                   | : | 0.2425 | 0.7282 |

Beta estimates for Delta:

|           |   |           |         |
|-----------|---|-----------|---------|
| Status:   |   | 1         | 2       |
| Intercept | : | Reference | 0.4307  |
| X         | : |           | -0.6586 |

Delta Odds Ratio estimates:

|                 |   |           |        |
|-----------------|---|-----------|--------|
| Status:         |   | 1         | 2      |
| Intercept(odds) | : | Reference | 1.5384 |
| X               | : |           | 0.5176 |

Beta estimates for Tau:

|                                |   |           |        |
|--------------------------------|---|-----------|--------|
| Time 1 latent status (rows)    |   |           |        |
| Time 2 latent status (columns) |   | 1         | 2      |
| Intercept                      | : |           |        |
| 1                              | : | Reference | 0.7996 |

Figure 5: PROC LTA output

```

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                                Parameter Estimates

                2      :      -0.6529  Reference

X

                1      :
                2      :
                1      :      Reference  -1.9626
                2      :      1.1628   Reference

Tau Odds Ratio estimates:
Time  1 latent status (rows)
Time  2 latent status (columns)
Intercept(odds):
                1      :
                2      :      Reference  2.2246
                2      :      0.5205   Reference

X

                1      :
                2      :
                1      :      Reference  0.1405
                2      :      3.1988   Reference

```

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Figure 6: PROC LTA output

```

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                                Significance Tests

Beta parameter test (Type III) for time 1 covariates (COVARIATES1): (based
on 2*log-likelihood)

Covariate   Exclusion LL   Change in 2*LL   deg freedom   p-Value
-----
X            -5259.59609957    14.20001019     1             0.000164370

```

LTA-no prior-pg4.pdf

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