

Supplementary materials

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Supplemental tables

Response frequencies

Supplemental Table 1. PQ-B Item endorsement and distress rating percentages.

| PQ-B item | Endorsement | | | Distress ratings | | | | | |
|-----------|--------------|--------|------------------|-------------------|----------|---------|--------|----------------|---------|
| | Yes <i>n</i> | Yes % | Missing <i>n</i> | Strongly Disagree | Disagree | Neutral | Agree | Strongly Agree | Missing |
| 1 | 151 | 13.7 % | 0 | 9.3 % | 21.9 % | 33.8 % | 31.8 % | 3.3 % | 0.0 % |
| 2 | 338 | 30.8 % | 0 | 24.6 % | 28.4 % | 25.4 % | 17.5 % | 3.0 % | 1.2 % |
| 3 | 117 | 10.6 % | 3 | 18.8 % | 30.8 % | 31.6 % | 16.2 % | 0.0 % | 2.6 % |
| 4 | 117 | 10.6 % | 1 | 41.0 % | 28.2 % | 19.7 % | 9.4 % | 1.7 % | 0.0 % |
| 5 | 171 | 15.6 % | 0 | 11.7 % | 14.6 % | 26.3 % | 36.8 % | 9.4 % | 1.2 % |
| 6 | 404 | 36.8 % | 2 | 25.0 % | 22.8 % | 23.5 % | 22.5 % | 4.7 % | 1.5 % |
| 7 | 210 | 19.1 % | 1 | 48.1 % | 17.1 % | 20.5 % | 8.6 % | 3.3 % | 2.4 % |
| 8 | 386 | 35.1 % | 1 | 15.0 % | 17.6 % | 28.0 % | 31.6 % | 7.5 % | 0.3 % |
| 9 | 196 | 17.8 % | 1 | 9.2 % | 21.4 % | 30.1 % | 32.7 % | 5.6 % | 1.0 % |
| 10 | 291 | 26.5 % | 0 | 20.3 % | 25.8 % | 32.3 % | 18.6 % | 2.1 % | 1.0 % |
| 11 | 273 | 24.8 % | 3 | 16.5 % | 23.4 % | 23.1 % | 30.4 % | 5.5 % | 1.1 % |
| 12 | 297 | 27.0 % | 0 | 6.1 % | 13.8 % | 26.6 % | 41.8 % | 11.1 % | 0.7 % |
| 13 | 127 | 11.6 % | 2 | 11.0 % | 20.5 % | 33.9 % | 22.0 % | 11.0 % | 1.6 % |
| 14 | 334 | 30.4 % | 1 | 14.4 % | 18.3 % | 32.3 % | 26.3 % | 6.6 % | 2.1 % |
| 15 | 308 | 28.0 % | 1 | 33.4 % | 26.6 % | 27.6 % | 8.8 % | 2.9 % | 0.6 % |
| 16 | 189 | 17.2 % | 2 | 20.1 % | 21.2 % | 28.0 % | 26.5 % | 4.2 % | 0.0 % |
| 17 | 242 | 22.0 % | 0 | 25.2 % | 28.1 % | 27.3 % | 14.9 % | 3.3 % | 1.2 % |
| 18 | 398 | 36.2 % | 1 | 10.8 % | 23.6 % | 26.9 % | 30.7 % | 6.5 % | 1.5 % |
| 19 | 91 | 8.3 % | 2 | 18.7 % | 28.6 % | 25.3 % | 19.8 % | 5.5 % | 2.2 % |
| 20 | 84 | 7.6 % | 0 | 26.2 % | 25.0 % | 27.4 % | 16.7 % | 3.6 % | 1.2 % |
| 21 | 302 | 27.5 % | 1 | 21.2 % | 20.2 % | 29.1 % | 20.5 % | 6.3 % | 2.6 % |

Recoding of responses

Supplemental Tables 2 a-e. Recoding of responses to achieve sufficient number of observations in each category for the various analyses.

a) unidimensional model

| Item | No | Strongly Disagree | Disagree | Neutral | Agree | Strongly Agree |
|------|----|-------------------|----------|---------|-------|----------------|
| 1 | 0 | 1 | 1 | 2 | 3 | 4 |
| 2 | 0 | 1 | 1 | 2 | 3 | 4 |
| 3 | 0 | 1 | 1 | 2 | 3 | 3 |
| 4 | 0 | 1 | 1 | 2 | 3 | 4 |
| 5 | 0 | 1 | 1 | 2 | 3 | 4 |
| 6 | 0 | 1 | 1 | 2 | 3 | 4 |
| 7 | 0 | 1 | 1 | 2 | 3 | 4 |
| 8 | 0 | 1 | 1 | 2 | 3 | 4 |
| 9 | 0 | 1 | 1 | 2 | 3 | 4 |
| 10 | 0 | 1 | 1 | 2 | 3 | 4 |
| 11 | 0 | 1 | 1 | 2 | 3 | 4 |
| 12 | 0 | 1 | 1 | 2 | 3 | 4 |
| 13 | 0 | 1 | 1 | 2 | 3 | 4 |
| 14 | 0 | 1 | 1 | 2 | 3 | 4 |
| 15 | 0 | 1 | 1 | 2 | 3 | 4 |
| 16 | 0 | 1 | 1 | 2 | 3 | 4 |
| 17 | 0 | 1 | 1 | 2 | 3 | 4 |
| 18 | 0 | 1 | 1 | 2 | 3 | 4 |
| 19 | 0 | 1 | 1 | 2 | 3 | 4 |
| 20 | 0 | 1 | 1 | 2 | 3 | 4 |
| 21 | 0 | 1 | 1 | 2 | 3 | 4 |

b) comparison across measurement sites

| Item | No | Strongly Disagree | Disagree | Neutral | Agree | Strongly Agree |
|------|----|-------------------|----------|---------|-------|----------------|
| 1 | 0 | 1 | 1 | 2 | 3 | 3 |
| 2 | 0 | 1 | 1 | 2 | 3 | 3 |
| 3 | 0 | 1 | 1 | 2 | 2 | 2 |
| 4 | 0 | 1 | 1 | 2 | 2 | 2 |
| 5 | 0 | 1 | 1 | 2 | 3 | 3 |
| 6 | 0 | 1 | 1 | 2 | 3 | 3 |
| 7 | 0 | 1 | 1 | 2 | 2 | 2 |
| 8 | 0 | 1 | 1 | 2 | 3 | 4 |
| 9 | 0 | 1 | 1 | 2 | 3 | 3 |
| 10 | 0 | 1 | 1 | 2 | 3 | 3 |
| 11 | 0 | 1 | 1 | 2 | 3 | 4 |
| 12 | 0 | 1 | 1 | 2 | 3 | 4 |
| 13 | 0 | 1 | 1 | 2 | 3 | 3 |
| 14 | 0 | 1 | 1 | 2 | 3 | 3 |
| 15 | 0 | 1 | 1 | 2 | 3 | 3 |
| 16 | 0 | 1 | 1 | 2 | 3 | 3 |
| 17 | 0 | 1 | 1 | 2 | 3 | 3 |
| 18 | 0 | 1 | 1 | 2 | 3 | 4 |
| 19 | 0 | 1 | 1 | 2 | 3 | 3 |
| 20 | 0 | 1 | 1 | 2 | 2 | 2 |
| 21 | 0 | 1 | 1 | 2 | 3 | 3 |

c) comparison across genders

| Item | No | Strongly Disagree | Disagree | Neutral | Agree | Strongly Agree |
|------|----|-------------------|----------|---------|-------|----------------|
| 1 | 0 | 1 | 1 | 2 | 2 | 2 |
| 2 | 0 | 1 | 1 | 2 | 2 | 2 |
| 3 | 0 | 1 | 1 | 2 | 2 | 2 |
| 4 | 0 | 1 | 1 | 2 | 2 | 2 |
| 5 | 0 | 1 | 1 | 2 | 2 | 2 |
| 6 | 0 | 1 | 1 | 2 | 3 | 3 |
| 7 | 0 | 1 | 1 | 2 | 2 | 2 |
| 8 | 0 | 1 | 1 | 2 | 3 | 3 |
| 9 | 0 | 1 | 1 | 2 | 2 | 2 |
| 10 | 0 | 1 | 1 | 2 | 2 | 2 |
| 11 | 0 | 1 | 1 | 2 | 3 | 3 |
| 12 | 0 | 1 | 1 | 2 | 3 | 3 |
| 13 | 0 | 1 | 1 | 2 | 3 | 3 |
| 14 | 0 | 1 | 1 | 2 | 3 | 3 |
| 15 | 0 | 1 | 1 | 2 | 2 | 2 |
| 16 | 0 | 1 | 1 | 2 | 2 | 2 |
| 17 | 0 | 1 | 1 | 2 | 2 | 2 |
| 18 | 0 | 1 | 1 | 2 | 3 | 3 |
| 19 | 0 | 1 | 1 | 2 | 2 | 2 |
| 20 | 0 | 1 | 1 | 2 | 2 | 2 |
| 21 | 0 | 1 | 1 | 2 | 3 | 3 |

d) comparison across ethnicity status

| Item | No | Strongly Disagree | Disagree | Neutral | Agree | Strongly Agree |
|------|----|-------------------|----------|---------|-------|----------------|
| 1 | 0 | 1 | 1 | 2 | 3 | 3 |
| 2 | 0 | 1 | 1 | 2 | 3 | 3 |
| 3 | 0 | 1 | 1 | 2 | 3 | 4 |
| 4 | 0 | 1 | 1 | 2 | 2 | 2 |
| 5 | 0 | 1 | 1 | 2 | 3 | 4 |
| 6 | 0 | 1 | 1 | 2 | 3 | 4 |
| 7 | 0 | 1 | 1 | 2 | 3 | 3 |
| 8 | 0 | 1 | 1 | 2 | 3 | 4 |
| 9 | 0 | 1 | 1 | 2 | 3 | 3 |
| 10 | 0 | 1 | 1 | 2 | 3 | 3 |
| 11 | 0 | 1 | 1 | 2 | 3 | 3 |
| 12 | 0 | 1 | 1 | 2 | 3 | 4 |
| 13 | 0 | 1 | 1 | 2 | 3 | 4 |
| 14 | 0 | 1 | 1 | 2 | 3 | 4 |
| 15 | 0 | 1 | 1 | 2 | 3 | 3 |
| 16 | 0 | 1 | 1 | 2 | 3 | 3 |
| 17 | 0 | 1 | 1 | 2 | 3 | 3 |
| 18 | 0 | 1 | 1 | 2 | 3 | 4 |
| 19 | 0 | 1 | 1 | 2 | 3 | 3 |
| 20 | 0 | 1 | 1 | 2 | 3 | 3 |
| 21 | 0 | 1 | 1 | 2 | 3 | 4 |

e) comparison across high/low depression groups

| Item | No | Strongly Disagree | Disagree | Neutral | Agree | Strongly Agree |
|------|----|-------------------|----------|---------|-------|----------------|
| 1 | 0 | 1 | 1 | 2 | 3 | 3 |
| 2 | 0 | 1 | 1 | 2 | 3 | 3 |
| 3 | 0 | 1 | 1 | 2 | 3 | 3 |
| 4 | 0 | 1 | 1 | 2 | 2 | 2 |
| 5 | 0 | 1 | 1 | 2 | 3 | 4 |
| 6 | 0 | 1 | 1 | 2 | 3 | 4 |
| 7 | 0 | 1 | 1 | 2 | 3 | 3 |
| 8 | 0 | 1 | 1 | 2 | 3 | 4 |
| 9 | 0 | 1 | 1 | 2 | 3 | 4 |
| 10 | 0 | 1 | 1 | 2 | 3 | 3 |
| 11 | 0 | 1 | 1 | 2 | 3 | 4 |
| 12 | 0 | 1 | 1 | 2 | 3 | 4 |
| 13 | 0 | 1 | 1 | 2 | 3 | 4 |
| 14 | 0 | 1 | 1 | 2 | 3 | 4 |
| 15 | 0 | 1 | 1 | 2 | 3 | 3 |
| 16 | 0 | 1 | 1 | 2 | 3 | 3 |
| 17 | 0 | 1 | 1 | 2 | 3 | 3 |
| 18 | 0 | 1 | 1 | 2 | 3 | 4 |
| 19 | 0 | 1 | 1 | 2 | 3 | 3 |
| 20 | 0 | 1 | 1 | 2 | 3 | 3 |
| 21 | 0 | 1 | 1 | 2 | 3 | 4 |

PQ-B item-factor model

Supplemental Table 3. Standardized one-dimensional item-factor model of combined endorsement/distress PQ-B responses.

| Item | Loading | Thresholds | | | |
|------|---------|--------------------------------------|--|-------------------------------|--|
| | | 1 No – Strongly Disagree | 2 Strongly Disagree – Disagree | 3 Disagree – Neutral | 4 Neutral – (Strongly) Agree |
| 1 | 0.68 | 1.09 | 1.31 | 1.66 | 2.61 |
| 2 | 0.57 | 0.51 | 1.07 | 1.53 | 2.36 |
| 3 | 0.63 | 1.26 | 1.63 | 2.11 | * |
| 4 | 0.49 | 1.25 | 1.84 | 2.26 | 2.91 |
| 5 | 0.65 | 1.02 | 1.21 | 1.46 | 2.18 |
| 6 | 0.69 | 0.35 | 0.89 | 1.28 | 2.11 |
| 7 | 0.52 | 0.89 | 1.54 | 2.00 | 2.49 |
| 8 | 0.69 | 0.38 | 0.72 | 1.09 | 1.94 |
| 9 | 0.57 | 0.93 | 1.16 | 1.49 | 2.33 |
| 10 | 0.68 | 0.64 | 1.08 | 1.60 | 2.54 |
| 11 | 0.61 | 0.68 | 1.05 | 1.34 | 2.21 |
| 12 | 0.73 | 0.62 | 0.79 | 1.07 | 1.88 |
| 13 | 0.63 | 1.21 | 1.42 | 1.77 | 2.23 |
| 14 | 0.64 | 0.53 | 0.84 | 1.28 | 2.05 |
| 15 | 0.62 | 0.59 | 1.22 | 1.84 | 2.40 |
| 16 | 0.60 | 0.95 | 1.28 | 1.62 | 2.44 |
| 17 | 0.67 | 0.78 | 1.28 | 1.75 | 2.44 |
| 18 | 0.68 | 0.36 | 0.73 | 1.10 | 1.98 |
| 19 | 0.65 | 1.40 | 1.73 | 2.03 | 2.61 |
| 20 | 0.72 | 1.44 | 1.79 | 2.16 | 2.78 |
| 21 | 0.73 | 0.61 | 1.02 | 1.45 | 2.11 |

* Value not available, as this item's two highest remaining categories were collapsed.

BDI-II item-factor model

Supplemental Table 4. Standardized one-dimensional item-factor model of BDI-II responses.

| Item | Loading | Thresholds | | |
|------|---------|------------|------|------|
| | | 0–1 | 1–2 | 2–3 |
| 1 | 0.76 | 0.45 | 1.91 | 2.40 |
| 2 | 0.71 | 0.19 | 1.54 | 2.18 |
| 3 | 0.69 | 0.18 | 1.11 | 2.21 |
| 4 | 0.70 | 0.51 | 1.64 | 2.40 |
| 5 | 0.64 | 0.31 | 1.59 | 2.26 |
| 6 | 0.62 | 0.95 | 1.63 | 2.14 |
| 7 | 0.81 | 0.44 | 1.11 | 1.78 |
| 8 | 0.69 | 0.00 | 0.99 | 1.75 |
| 9 | 0.69 | 1.04 | 2.49 | 2.91 |
| 10 | 0.62 | 0.75 | 1.52 | 1.81 |
| 11 | 0.66 | 0.30 | 1.64 | 2.13 |
| 12 | 0.72 | 0.45 | 1.60 | 2.16 |
| 13 | 0.64 | 0.34 | 1.22 | 1.58 |
| 14 | 0.84 | 0.88 | 1.37 | 2.23 |
| 15 | 0.77 | 0.07 | 1.50 | 2.21 |
| 16 | 0.48 | -0.46 | 0.92 | 2.11 |
| 17 | 0.70 | 0.57 | 1.66 | 2.40 |
| 18 | 0.54 | -0.02 | 1.26 | 1.97 |
| 19 | 0.66 | 0.14 | 1.19 | 2.21 |
| 20 | 0.74 | -0.10 | 1.39 | 2.11 |
| 21 | 0.41 | 1.17 | 1.85 | 2.44 |

Fit information for the BDI-II model:

CFI 0.925, RMSEA 0.074 (90% C.I. 0.070, 0.077), explained common variance 46 %.

Freeing residual covariance parameters between item pairs 4 & 12 and 15 & 20 (estimated residual covariances 0.27 and 0.23, respectively) improved model fit to CFI 0.942, RMSEA 0.065 (90% C.I. 0.061, 0.069).

Mplus scripts for Ethnicity MI analyses

Shared part

```
DATA:
! Data sets are slightly different for each group comparison
! due to collapsing of categories
FILE IS "PQ-B_Ethnicity.dat";
VARIABLE:
  NAMES ARE ID age gender ethnicity PQB01-PQB21;
  USEVARIABLES ARE PQB01-PQB21;
  CATEGORICAL ARE PQB01-PQB21;
  IDVARIABLE IS ID;
  MISSING ARE .;
  GROUPING IS ethnicity (1 = majority 0 = minority);
ANALYSIS:
  ESTIMATOR IS WLSMV;
  PARAMETERIZATION=THETA;
```

Model-specific statements

Configural model

```
! REFERENCE GROUP CONFIGURAL MODEL
```

```
MODEL:
! Factor loadings all estimated
PQB_f BY PQB01-PQB21*;
! Item intercepts (all free)
[PQB01$1-PQB21$1*];
[PQB01$2-PQB21$2*];
[PQB01$3-PQB03$3*]; ! 4 categories in all items except for item 4
[PQB05$3-PQB21$3*]; ! 4 categories in all items except for item 4
[PQB05$4*]; ! 5 categories only in these
[PQB06$4*]; ! 5 categories only in these
[PQB08$4*]; ! 5 categories only in these
[PQB12$4*]; ! 5 categories only in these
[PQB13$4*]; ! 5 categories only in these
[PQB14$4*]; ! 5 categories only in these
[PQB18$4*]; ! 5 categories only in these
[PQB21$4*]; ! 5 categories only in these
! Residual variances (all fixed)
PQB01-PQB21@1;
! Factor mean and variance fixed in categorical configural model for
identification
[PQB_f@0]; PQB_f@1;
```

```
! CONFIGURAL MODEL FOR SECOND GROUP
```

```
MODEL minority:
! Factor loadings all estimated
PQB_f BY PQB01-PQB21*;
```

Metric model

! REFERENCE GROUP METRIC MODEL;

MODEL:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all free)

[PQB01\$1-PQB21\$1*];

[PQB01\$2-PQB21\$2*];

[PQB01\$3-PQB03\$3*]; ! 4 categories in all items except for item 4

[PQB05\$3-PQB21\$3*]; ! 4 categories in all items except for item 4

[PQB05\$4*]; ! 5 categories only in these

[PQB06\$4*]; ! 5 categories only in these

[PQB08\$4*]; ! 5 categories only in these

[PQB12\$4*]; ! 5 categories only in these

[PQB13\$4*]; ! 5 categories only in these

[PQB14\$4*]; ! 5 categories only in these

[PQB18\$4*]; ! 5 categories only in these

[PQB21\$4*]; ! 5 categories only in these

! Residual variances (all fixed)

PQB01-PQB21@1;

! Factor mean and variance fixed for identification

[PQB_f@0]; PQB_f@1;

! METRIC MODEL FOR SECOND GROUP

MODEL minority:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all free)

[PQB01\$1-PQB21\$1*];

[PQB01\$2-PQB21\$2*];

[PQB01\$3-PQB03\$3*]; ! 4 categories in all items except for item 4

[PQB05\$3-PQB21\$3*]; ! 4 categories in all items except for item 4

[PQB05\$4*]; ! 5 categories only in these

[PQB06\$4*]; ! 5 categories only in these

[PQB08\$4*]; ! 5 categories only in these

[PQB12\$4*]; ! 5 categories only in these

[PQB13\$4*]; ! 5 categories only in these

[PQB14\$4*]; ! 5 categories only in these

[PQB18\$4*]; ! 5 categories only in these

[PQB21\$4*]; ! 5 categories only in these

! Residual variances (all fixed)

PQB01-PQB21@1;

! Factor mean STILL FIXED and variance NOW FREE

[PQB_f@0]; PQB_f*;

OUTPUT: STDYX CINTERVAL SVALUES;

SAVEDATA: RESULTS IS PQ_ethn_metric_results.txt;
DIFFTEST=MetricA.dat; ! Save metric info

PLOT: TYPE IS PLOT3;

Scalar model

! REFERENCE GROUP SCALAR MODEL;

MODEL:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all free but equal)

[PQB01\$1-PQB21\$1*];

[PQB01\$2-PQB21\$2*];

[PQB01\$3-PQB03\$3*]; ! 4 categories in all items except for item 4

[PQB05\$3-PQB21\$3*]; ! 4 categories in all items except for item 4

[PQB05\$4*]; ! 5 categories only in these

[PQB06\$4*]; ! 5 categories only in these

[PQB08\$4*]; ! 5 categories only in these

[PQB12\$4*]; ! 5 categories only in these

[PQB13\$4*]; ! 5 categories only in these

[PQB14\$4*]; ! 5 categories only in these

[PQB18\$4*]; ! 5 categories only in these

[PQB21\$4*]; ! 5 categories only in these

! Residual variances fixed for identification

PQB01-PQB21@1;

! Factor mean and variance fixed in categorical configural model for identification

[PQB_f@0]; PQB_f@1;

! SCALAR MODEL FOR SECOND GROUP

MODEL minority:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts held EQUAL if unspecified

! Residual variances fixed for identification

PQB01-PQB21@1;

! Factor mean NOW FREE and variance STILL FREE

PQB_f*; [PQB_f*];

OUTPUT: STDYX CINTERVAL SVALUES;

SAVEDATA: RESULTS IS PQ_ethn_scalar_results.txt;
DIFFTEST=ScalarA.dat; ! Save scalar info

PLOT: TYPE IS PLOT3;

Partial Scalar model B

! REFERENCE GROUP SCALAR MODEL;

MODEL:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all free but equal)

[PQB01\$1-PQB21\$1*];

[PQB01\$2-PQB21\$2*];

[PQB01\$3-PQB03\$3*]; ! 4 categories in all items except for item 4

[PQB05\$3-PQB21\$3*]; ! 4 categories in all items except for item 4

[PQB05\$4*]; ! 5 categories only in these

[PQB06\$4*]; ! 5 categories only in these

[PQB08\$4*]; ! 5 categories only in these

[PQB12\$4*]; ! 5 categories only in these

[PQB13\$4*]; ! 5 categories only in these

[PQB14\$4*]; ! 5 categories only in these

[PQB18\$4*]; ! 5 categories only in these

[PQB21\$4*]; ! 5 categories only in these

! Residual variances fixed for identification

PQB01-PQB21@1;

! Factor mean and variance fixed in categorical configural model for identification

[PQB_f@0]; PQB_f@1;

! SCALAR MODEL FOR SECOND GROUP

MODEL minority:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts held EQUAL if unspecified

! One threshold freed

[PQB17\$1*];

! Residual variances fixed for identification

PQB01-PQB21@1;

! Factor mean NOW FREE and variance STILL FREE

PQB_f*; [PQB_f*];

OUTPUT: STDYX CINTERVAL SVALUES;

SAVEDATA: RESULTS IS PQ_ethn_ScalarB_results.txt;
DIFFTEST=ScalarB.dat; ! Save scalar info

PLOT: TYPE IS PLOT3;

Partial Scalar model C

! REFERENCE GROUP SCALAR MODEL;

MODEL:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all free but equal)

[PQB01\$1-PQB21\$1*];

[PQB01\$2-PQB21\$2*];

[PQB01\$3-PQB03\$3*]; ! 4 categories in all items except for item 4

[PQB05\$3-PQB21\$3*]; ! 4 categories in all items except for item 4

[PQB05\$4*]; ! 5 categories only in these

[PQB06\$4*]; ! 5 categories only in these

[PQB08\$4*]; ! 5 categories only in these

[PQB12\$4*]; ! 5 categories only in these

[PQB13\$4*]; ! 5 categories only in these

[PQB14\$4*]; ! 5 categories only in these

[PQB18\$4*]; ! 5 categories only in these

[PQB21\$4*]; ! 5 categories only in these

! Residual variances fixed for identification

PQB01-PQB21@1;

! Factor mean and variance fixed in categorical configural model for identification

[PQB_f@0]; PQB_f@1;

! SCALAR MODEL FOR SECOND GROUP

MODEL minority:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts held EQUAL if unspecified

! Three thresholds freed

[PQB17\$1*];

[PQB11\$3*];

! Residual variances fixed for identification

PQB01-PQB21@1;

! Factor mean NOW FREE and variance STILL FREE

PQB_f*; [PQB_f*];

OUTPUT: STDYX CINTERVAL SVALUES;

SAVEDATA: RESULTS IS PQ_ethn_ScalarC_results.txt;
DIFFTEST=ScalarC.dat; ! Save scalar info

PLOT: TYPE IS PLOT3;

Partial Scalar model D

! REFERENCE GROUP SCALAR MODEL;

MODEL:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all free but equal)

[PQB01\$1-PQB21\$1*];

[PQB01\$2-PQB21\$2*];

[PQB01\$3-PQB03\$3*]; ! 4 categories in all items except for item 4

[PQB05\$3-PQB21\$3*]; ! 4 categories in all items except for item 4

[PQB05\$4*]; ! 5 categories only in these

[PQB06\$4*]; ! 5 categories only in these

[PQB08\$4*]; ! 5 categories only in these

[PQB12\$4*]; ! 5 categories only in these

[PQB13\$4*]; ! 5 categories only in these

[PQB14\$4*]; ! 5 categories only in these

[PQB18\$4*]; ! 5 categories only in these

[PQB21\$4*]; ! 5 categories only in these

! Residual variances fixed for identification

PQB01-PQB21@1;

! Factor mean and variance fixed in categorical configural model for identification

[PQB_f@0]; PQB_f@1;

! SCALAR MODEL FOR SECOND GROUP

MODEL minority:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts held EQUAL if unspecified

! Four thresholds freed

[PQB17\$1*];

[PQB11\$3*];

[PQB17\$2*];

! Residual variances fixed for identification

PQB01-PQB21@1;

! Factor mean NOW FREE and variance STILL FREE

PQB_f*; [PQB_f*];

OUTPUT: STDYX CINTERVAL SVALUES;

SAVEDATA: RESULTS IS PQ_ethn_ScalarD_results.txt;
DIFFTEST=ScalarD.dat; ! Save scalar info

PLOT: TYPE IS PLOT3;

Partial Scalar model E

! REFERENCE GROUP SCALAR MODEL;

MODEL:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all free but equal)

[PQB01\$1-PQB21\$1*];

[PQB01\$2-PQB21\$2*];

[PQB01\$3-PQB03\$3*]; ! 4 categories in all items except for item 4

[PQB05\$3-PQB21\$3*]; ! 4 categories in all items except for item 4

[PQB05\$4*]; ! 5 categories only in these

[PQB06\$4*]; ! 5 categories only in these

[PQB08\$4*]; ! 5 categories only in these

[PQB12\$4*]; ! 5 categories only in these

[PQB13\$4*]; ! 5 categories only in these

[PQB14\$4*]; ! 5 categories only in these

[PQB18\$4*]; ! 5 categories only in these

[PQB21\$4*]; ! 5 categories only in these

! Residual variances fixed for identification

PQB01-PQB21@1;

! Factor mean and variance fixed in categorical configural model for identification

[PQB_f@0]; PQB_f@1;

! SCALAR MODEL FOR SECOND GROUP

MODEL minority:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts held EQUAL if unspecified

! Five thresholds freed

[PQB17\$1*];

[PQB11\$3*];

[PQB17\$2*];

[PQB10\$3*];

! Residual variances fixed for identification

PQB01-PQB21@1;

! Factor mean NOW FREE and variance STILL FREE

PQB_f*; [PQB_f*];

OUTPUT: STDYX CINTERVAL SVALUES;

SAVEDATA: RESULTS IS PQ_ethn_ScalarE_results.txt;
DIFFTEST=ScalarE.dat; ! Save scalar info

PLOT: TYPE IS PLOT3;

Partial Scalar model F

! REFERENCE GROUP SCALAR MODEL;

MODEL:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all free but equal)

[PQB01\$1-PQB21\$1*];

[PQB01\$2-PQB21\$2*];

[PQB01\$3-PQB03\$3*]; ! 4 categories in all items except for item 4

[PQB05\$3-PQB21\$3*]; ! 4 categories in all items except for item 4

[PQB05\$4*]; ! 5 categories only in these

[PQB06\$4*]; ! 5 categories only in these

[PQB08\$4*]; ! 5 categories only in these

[PQB12\$4*]; ! 5 categories only in these

[PQB13\$4*]; ! 5 categories only in these

[PQB14\$4*]; ! 5 categories only in these

[PQB18\$4*]; ! 5 categories only in these

[PQB21\$4*]; ! 5 categories only in these

! Residual variances fixed for identification

PQB01-PQB21@1;

! Factor mean and variance fixed in categorical configural model for identification

[PQB_f@0]; PQB_f@1;

! SCALAR MODEL FOR SECOND GROUP

MODEL minority:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts held EQUAL if unspecified

! Five thresholds freed

[PQB17\$1*];

[PQB11\$3*];

[PQB17\$2*];

[PQB10\$3*];

[PQB17\$3*];

! Residual variances fixed for identification

PQB01-PQB21@1;

! Factor mean NOW FREE and variance STILL FREE

PQB_f*; [PQB_f*];

OUTPUT: STDYX CINTERVAL SVALUES;

SAVEDATA: RESULTS IS PQ_ethn_ScalarF_results.txt;
DIFFTEST=ScalarF.dat; ! Save scalar info

PLOT: TYPE IS PLOT3;

Residual invariance, baseline model

! REFERENCE GROUP MODEL;

MODEL:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all free but equal)

[PQB01\$1-PQB21\$1*];

[PQB01\$2-PQB21\$2*];

[PQB01\$3-PQB03\$3*]; ! 4 categories in all items except for item 4

[PQB05\$3-PQB21\$3*]; ! 4 categories in all items except for item 4

[PQB05\$4*]; ! 5 categories only in these

[PQB06\$4*]; ! 5 categories only in these

[PQB08\$4*]; ! 5 categories only in these

[PQB12\$4*]; ! 5 categories only in these

[PQB13\$4*]; ! 5 categories only in these

[PQB14\$4*]; ! 5 categories only in these

[PQB18\$4*]; ! 5 categories only in these

[PQB21\$4*]; ! 5 categories only in these

! Residual variances FIXED in this group

PQB01-PQB21@1;

! Factor mean and variance fixed for identification

[PQB_f@0]; PQB_f@1;

! MODEL FOR SECOND GROUP

MODEL minority:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all EQUAL IF UNSPECIFIED)

[PQB17\$1*];

[PQB11\$3*];

[PQB17\$2*];

[PQB10\$3*];

[PQB17\$3*];

! Residual variances FREE in this group

PQB01-PQB21*;

! Factor mean and variance free

PQB_f*; [PQB_f*];

OUTPUT: STDYX CINTERVAL SVALUES;

SAVEDATA: RESULTS IS PQ_ethn_residual_free_results.txt;
DIFFTEST=Residual_free.dat; ! Save residual info

PLOT: TYPE IS PLOT3;

Residual invariance, model with residuals fixed

! REFERENCE GROUP MODEL;

MODEL:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all free but equal)

[PQB01\$1-PQB21\$1*];

[PQB01\$2-PQB21\$2*];

[PQB01\$3-PQB03\$3*]; ! 4 categories in all items except for item 4

[PQB05\$3-PQB21\$3*]; ! 4 categories in all items except for item 4

[PQB05\$4*]; ! 5 categories only in these

[PQB06\$4*]; ! 5 categories only in these

[PQB08\$4*]; ! 5 categories only in these

[PQB12\$4*]; ! 5 categories only in these

[PQB13\$4*]; ! 5 categories only in these

[PQB14\$4*]; ! 5 categories only in these

[PQB18\$4*]; ! 5 categories only in these

[PQB21\$4*]; ! 5 categories only in these

! Residual variances FIXED in this group

PQB01-PQB21@1;

! Factor mean and variance fixed for identification

[PQB_f@0]; PQB_f@1;

! MODEL FOR SECOND GROUP

MODEL minority:

! Factor loadings all estimated but same across groups

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all EQUAL IF UNSPECIFIED)

[PQB17\$1*];

[PQB11\$3*];

[PQB17\$2*];

[PQB10\$3*];

[PQB17\$3*];

! Residual variances NOW FIXED in this group too

PQB01-PQB21@1;

! Factor mean and variance free

PQB_f*; [PQB_f*];

OUTPUT: STDYX CINTERVAL SVALUES;

SAVEDATA: RESULTS IS PQ_ethn_residual_fixed_results.txt;
DIFFTEST=Residual_fixed.dat; ! Save residual info

PLOT: TYPE IS PLOT3;

Structural invariance, variances

! REFERENCE GROUP MODEL;

MODEL:

! Factor loadings all equal

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts (all free)

[PQB01\$1-PQB21\$1*];

[PQB01\$2-PQB21\$2*];

[PQB01\$3-PQB03\$3*]; ! 4 categories in all items except for item 4

[PQB05\$3-PQB21\$3*]; ! 4 categories in all items except for item 4

[PQB05\$4*]; ! 5 categories only in these

[PQB06\$4*]; ! 5 categories only in these

[PQB08\$4*]; ! 5 categories only in these

[PQB12\$4*]; ! 5 categories only in these

[PQB13\$4*]; ! 5 categories only in these

[PQB14\$4*]; ! 5 categories only in these

[PQB18\$4*]; ! 5 categories only in these

[PQB21\$4*]; ! 5 categories only in these

! Residual variances fixed for identification (in this group)

PQB01-PQB21@1;

! Factor mean and variance fixed for identification

PQB_f@1;[PQB_f@0];

! SCALAR MODEL FOR SECOND GROUP

MODEL minority:

! Factor loadings all equal

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts held equal if unspecified

[PQB17\$1*];

[PQB11\$3*];

[PQB17\$2*];

[PQB10\$3*];

[PQB17\$3*];

! Residual variances Fixed

PQB01-PQB21@1;

! Factor mean still free, variance NOW FIXED

PQB_f@1; [PQB_f*];

OUTPUT: STDYX CINTERVAL SVALUES;

SAVEDATA: RESULTS IS PQ_ethn_structural_variances_results.txt;
DIFFTEST = Structural_variances.dat;

PLOT: TYPE IS PLOT3;

Structural invariance, means

```
! REFERENCE GROUP MODEL;
MODEL:
! Factor loadings all equal
PQB_f BY
PQB01* (L01)
PQB02* (L02)
PQB03* (L03)
PQB04* (L04)
PQB05* (L05)
PQB06* (L06)
PQB07* (L07)
PQB08* (L08)
PQB09* (L09)
PQB10* (L10)
PQB11* (L11)
PQB12* (L12)
PQB13* (L13)
PQB14* (L14)
PQB15* (L15)
PQB16* (L16)
PQB17* (L17)
PQB18* (L18)
PQB19* (L19)
PQB20* (L20)
PQB21* (L21)
;
! Item intercepts (all free)
[PQB01$1-PQB21$1*];
[PQB01$2-PQB21$2*];
[PQB01$3-PQB03$3*]; ! 4 categories in all items except for item 4
[PQB05$3-PQB21$3*]; ! 4 categories in all items except for item 4
[PQB05$4*]; ! 5 categories only in these
[PQB06$4*]; ! 5 categories only in these
[PQB08$4*]; ! 5 categories only in these
[PQB12$4*]; ! 5 categories only in these
[PQB13$4*]; ! 5 categories only in these
[PQB14$4*]; ! 5 categories only in these
[PQB18$4*]; ! 5 categories only in these
[PQB21$4*]; ! 5 categories only in these
! Residual variances fixed for identification (in this group)
PQB01-PQB21@1;
! Factor mean and variance fixed for identification
[PQB_f@0]; PQB_f@1;
```

! MODEL FOR SECOND GROUP

MODEL minority:

! Factor loadings all equal

PQB_f BY

PQB01* (L01)

PQB02* (L02)

PQB03* (L03)

PQB04* (L04)

PQB05* (L05)

PQB06* (L06)

PQB07* (L07)

PQB08* (L08)

PQB09* (L09)

PQB10* (L10)

PQB11* (L11)

PQB12* (L12)

PQB13* (L13)

PQB14* (L14)

PQB15* (L15)

PQB16* (L16)

PQB17* (L17)

PQB18* (L18)

PQB19* (L19)

PQB20* (L20)

PQB21* (L21)

;

! Item intercepts held equal if unspecified

[PQB17\$1*];

[PQB11\$3*];

[PQB17\$2*];

[PQB10\$3*];

[PQB17\$3*];

! Residual variances FIXED

PQB01-PQB21@1;

! Factor mean NOW FIXED, variance STILL fixed

PQB_f@1; [PQB_f@0];

OUTPUT: STDYX CINTERVAL SVALUES;

SAVEDATA: RESULTS IS PQ_ethn_structural_means_results.txt;

PLOT: TYPE IS PLOT3;