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

<u>Thanoon Y. Thanoon</u>^a, Robiah Adnan^b & Seyed Ehsan Saffari^c

a,bDepartment of Mathematical Sciences, Faculty of Science Universiti Teknologi Malaysia 81310 Johor Bahru, Malaysia ytthanoon2@live.utm.my, robiaha@utm.my

> ^cEducation Development Centre Sabzevar Universiti Sains Perubatan 9613873136-319, Sabzevar, Iran ehsanreiki@yahoo.com

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

BELLO ABDULKADIR RASHEED a , ROBIAH ADNAN b , SEYED EHSAN SAFFARI c & KAFI DANO PATI d

a,b.d Department of Mathematical Sciences, Faculty of Science Universiti Teknologi Malaysia 81310 Johor Bahru, Malaysia arasheedbello@yahoo.com, robiah@utm.my, kafi_dano@yahoo.com

> ^cCentre of Education, Sabzevar Universiti Sains Perubatan Sabzevar, Iran ehsanreiki@yahoo.com