What to do When Scalar Invariance Fails: The Extended Alignment Method for Multi-Group Factor Analysis Comparison of Latent Means Across Many Groups

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Abstract

Scalar invariance is an unachievable ideal that in practice can only be approximated; often using potentially questionable approaches such as partial invariance based on a stepwise selection of parameter estimates with large modification indices. Study 1 demonstrates an extension of the power and flexibility of the alignment approach for comparing latent factor means in large-scale studies (30 OECD countries, 8 factors, 44 items, N = 249,840), for which scalar invariance is typically not supported in the traditional confirmatory factor analysis approach to measurement invariance (CFA-MI). Importantly, we introduce an alignment-within-CFA (AwC) approach, transforming alignment from a largely exploratory tool into a confirmatory tool, and enabling analyses that previously have not been possible with alignment (testing the invariance of uniquenesses and factor variances/covariances; multiple-group MIMIC models; contrasts on latent means) and structural equation models more generally. Specifically, it also allowed a comparison of gender differences in a 30-country MIMIC AwC (i.e., a SEM with gender as a covariate) and a 60-group AwC CFA (i.e., 30 countries × 2 genders) analysis. Study 2, a simulation study following up issues raised in Study 1, showed that latent means were more accurately estimated with alignment than with the scalar CFA-MI, and particularly with partial invariance scalar models based on the heavily criticized stepwise selection strategy. In summary, alignment augmented by AwC provides applied researchers from diverse disciplines considerable flexibility to address substantively important issues when the traditional CFA-MI scalar model does not fit the data.

Translational Abstract

Determining whether people in certain countries score differently in measurements of interest (e.g., values, attitudes, opinions, or behaviors) can assist in testing theories, comparing countries, and advancing our psychological, sociological, and cross-cultural knowledge. Meaningful comparisons of means or relationships between constructs within and across nations require equivalent measurements of these constructs. However, tests of measurement equality or invariance usually fail when many groups are considered. Asparouhov and Muthén (2014) presented a new method for multiple-group confirmatory factor analysis (CFA), referred to as the alignment method. A strength of the method is the ability to estimate group-specific factor means and variances without requiring exact measurement invariance. Study 1 introduces an extension of the alignment method that can flexibly be applied in a large range of structural equation models. This is demonstrated by comparing latent factor means and relationships between 8 motivational constructs and covariates (e.g., gender) across 30 countries in a large-scale study (PISA, N = 249,840), in which the traditional measurement invariance was not achieved. Study 2, a simulation study, was presented showing that latent means were more accurately estimated with the...
We begin with the premise that the model of complete scalar invariance based on the confirmatory factor analysis approach to measurement invariance (CFA-MI) is an unachievable ideal that in practice can only be approximated. Furthermore, in relation to current standards of acceptable fit, even acceptable approximations to the complete scalar CFA-MI are rare in large-scale studies based on many factors, items/factors, and groups. Nevertheless, consistently with typical practice, post hoc adjustments to the a priori scalar CFA-MI model using a traditional stepwise selection strategy based on modification indices will eventually achieve an apparently acceptable fit for a partial scalar CFA-MI (CFA-MI\textsubscript{par}) model if sufficient adjustments are introduced. However, consistently with severe criticisms of such stepwise procedures in the statistical literature, and related caveats by Byrne, Shavelson, and Muthén (1989; also see Reise, Widaman, & Pugh, 1993) when they first introduced partial invariance, we agree with Asparouhov and Muthén’s (2014) supposition that the traditional partial invariance approach to invariance is unlikely to lead the simplest, most interpretable model for large-scale studies, leading them to introduce the CFA-MI\textsubscript{AL} model.

Based on a large real data demonstration, followed by a simulation study, we extend the usefulness of a new, evolving statistical procedure: multiple group factor analysis alignment (Asparouhov & Muthén, 2014; Muthén & Asparouhov, 2013)—hereafter referred to as the CFA-MI\textsubscript{AL} model. For multiple group data, particularly when the number of groups is large, alignment can be used to compare latent factor means even when there is not support for complete scalar invariance. However, the starting point for alignment is still the typical set of intercepts, and latent means (e.g., Marsh, Muthén, et al., 2009; CFA-MI tests of the multigroup invariance of factor loadings, intercepts, and latent means (e.g., Marsh, Muthén, et al., 2009; Meredith, 1993; Millsap, 2011; Vandenberg & Lance, 2000; Widaman & Reise, 1997). Indeed, if there is good support for complete scalar invariance, there is no need to pursue alignment. However, in large-scale studies, scalar CFA-MI models are almost always rejected. In applied research, it is typical to not even test for violations of the underlying invariance assumptions, to simply ignore them, or to explore a potentially large number of alternative, partial invariance models, in which some invariance restrictions are relaxed.

Particularly in large-scale studies, the stepwise selection process of relaxing invariance constraints one parameter at a time is highly cumbersome, idiosyncratic, and likely to capitalize on chance, so that the final solution is not replicable. The alignment (CFA-MI\textsubscript{AL}) model is an easily applied, viable alternative to traditional CFA-MI\textsubscript{par} models; it is “based on the configural model and essentially automates and greatly simplifies measurement invariance analysis. The method also provides a detailed account of parameter invariance for every model parameter in every group” (Asparouhov & Muthén, 2014, p. 1). Despite the great promise of CFA-MI\textsubscript{AL} to address practical problems associated with multiple group tests of invariance, there are important limitations in the currently available version of the CFA-MI\textsubscript{AL} model that substantially limit its usefulness in applied research and leave a number of unanswered questions about its appropriateness under different situations. Thus, alignment can only be used to test a limited number of CFA models, and cannot incorporate cross-loadings, covariates, or tests of structural equation models (SEMs) more generally. For these reasons it was initially seen primarily as an exploratory tool useful in preliminary analyses.

In the present investigation we introduce what we refer to as alignment-within-CFA (AwC), which transforms the CFA-MI\textsubscript{AL} model from an exploratory tool into a confirmatory tool, allowing researchers to pursue nearly all issues that can be addressed with traditional CFA and SEM models, and greatly enhances the usefulness of the CFA-MI\textsubscript{AL} model for applied research. The AwC solution is equivalent to the CFA-MI\textsubscript{AL} model solution in that it has the same degrees of freedom, same goodness of fit, and same parameter estimates as the CFA-MI\textsubscript{AL} model. Indeed, the AwC model in its basic form is the same as the alignment model, but reconfigured as a more general CFA model. In this respect, support or lack of support for the alignment model applies to the basic AwC model as well.

With AwC, applied researchers have more flexibility in terms of constraining or further modifying the basic AwC model (as it is a true CFA model) than they would with the CFA-MI\textsubscript{AL} model upon which it is based (also see Appendices 1 and 2 in the online supplemental materials). More generally, with the AwC extension of CFA-MI\textsubscript{AL}, it is possible to test SEMs that are more general than CFA measurement models, which are the focus of the CFA-MI\textsubscript{AL} model. Thus, AwC provides a useful complement to the CFA-MI\textsubscript{AL} model, overcoming what were thought to be inherent limitations of its usefulness. Here we outline traditional CFA approaches to testing measurement invariance, describe the CFA-MI\textsubscript{AL} model, introduce the AwC extension of the CFA-MI\textsubscript{AL} model, and briefly review the inherent limitations of the traditional stepwise approach to scalar CFA-MI\textsubscript{par} models. In Study 1 we then provide an application of the AwC to substantively important issues in testing the measurement invariance of the Programme for International Student Assessment (PISA) motivation and engagement constructs over 30 OECD countries (Nagengast & Marsh, 2013). Finally, in Study 2 we present a simulation study to address questions about alignment raised by Study 1: in particular, a comparison of alignment and CFA-MI\textsubscript{par} models in
relation to bias in the estimation of latent means, which is a primary focus of scale CFA-MI models.

**Multiple Group CFAs and Tests of Measurement Invariance**

**The Importance of Measurement Invariance**

Comparisons of results across multiple groups (e.g., multiple countries) require strong assumptions about the invariance of the factor structure across the groups. Unless the underlying factors really do reflect the same construct, and the measurements themselves are operating in the same way (across groups, over age and time, or across different levels of continuous variables), mean differences and other comparisons might be invalid. If the underlying factors are fundamentally different, then there is no basis for interpreting observed differences (the “apples and oranges” problem). Important issues for applied researchers are the implications of the inevitable failures of these tests of invariance—in relation to the development of measurement instruments and the interpretation of results based on even well-established measures. However, these issues are frequently ignored in applied research. For example, in cross-national studies of motivational differences such as those considered here, interpretations of mean differences—or even relations among different constructs—presuppose that the factors are the same across countries. However, in their review of 48 cross-cultural research studies published in the *Journal of Personality and Social Psychology* between 1985 and 2005, Chen (2008; also see Nagengast & Marsh, 2013) reported that less than 17% tested measurement invariance, even though many of the published findings suggested violations of measurement invariance.

**General Multigroup CFA Model**

In its most general form, the CFA-MI model for \( p \) indicators, \( m \) latent variables, and \( g \) groups is defined by the following equations (Sörbom, 1974; also see Nagengast & Marsh, 2013):

\[
\begin{align*}
\mathbf{x}(g) &= \mathbf{A}(g) \mathbf{e} + \mathbf{v}(g) \\
\mathbf{E}(\mathbf{e}(g)) &= \mathbf{0} \\
\text{Var}(\mathbf{e}(g)) &= \mathbf{I}_{\mathbf{u}}(g) \\
\text{Var}(\mathbf{v}(g)) &= \mathbf{I}_{\mathbf{u}}(g)
\end{align*}
\]

In the CFA-MI model, the \( p \)-dimensional group-specific response vectors \( \mathbf{x}(g) \) that are typically of high-dimensionality (indicators of the latent factors) for each of \( g \) groups are explained by an underlying set of latent variables \( \mathbf{e}(g) \) of lower dimensionality: an \( m \)-dimensional vector. The \( p \times m \)-dimensional factor loading matrix \( A(g) \) specifies the relations of the latent variables and the indicators. The \( p \)-dimensional vector \( e(g) \) contains the group-specific intercepts, one for each indicator, and the \( p \)-dimensional vector \( v(g) \) contains the residuals with a \( p \times p \)-dimensional variance-covariance matrix \( \Phi(g) \) that is typically assumed to be a diagonal matrix, implying that residuals associated with different indicators are uncorrelated. The \( m \)-dimensional mean vector of the latent variables is given by \( \mu(g) \); both the latent variables \( e(g) \) and the residuals \( v(g) \) are assumed to be normally distributed. The superscripts \( (g) \) indicate that the corresponding vectors and matrices can vary across the multiple groups. The model implies group-specific \( p \times p \)-dimensional variance-covariance matrices \( \Sigma(g) \) and \( p \)-dimensional mean vectors \( \mu(g) \) for the observed variables

\[
\begin{align*}
\mu(g) &= \mathbf{u}(g) + \mathbf{A}(g) \mathbf{v}(g) \\
\Sigma(g) &= \mathbf{A}(g) \mathbf{A}(g)' + \mathbf{Q}(g) \\
\end{align*}
\]

Thus, individual responses \( y_{ipg} \) are defined as:

\[
y_{ipg} = v_{ipg} + \lambda_{pg} \eta_{ig} + \epsilon_{ipg}
\]

where \( p = 1, \ldots, P \) and \( P \) is the number of observed indicator variables, \( g = 1, \ldots, G \) and \( G \) is the number of groups, \( i = 1, \ldots, N_g \) where \( N_g \) is the number of independent observations in group \( g \), and \( \eta_{ig} \) is a latent variable. The discrepancy between the model implied and the observed mean vectors and covariance matrices constitutes the basis for global tests of model fit.

**Traditional Multigroup CFA Tests of Measurement Invariance**

Typically, CFA-MI tests (see Marsh, Muthén, et al., 2009; Meredith, 1993; Vandenberg & Lance, 2000; Widaman & Reise, 1997) begin with a *configural invariance model* in which the factor loading matrices \( A(g) \) are restricted to have the same pattern of fixed and freed elements across the groups. In this model, none of the estimated parameters are constrained to be invariant over groups (except for those constrained to fixed values—typically 0 or 1—used to identify the factor structure in each group). If this model does not fit the data, there are fundamental differences in the dimensionality of assessed constructs across the multiple groups, and cross-country comparisons on common scales are fraught with difficulty (see Marsh & Grayson’s, 1994 discussion of a hierarchy of invariances and of what interpretations might be justified without at least partial configural invariance). The configural invariance model also serves as a reference model against which to compare the fit of more restrictive invariance models that impose further constraints, setting parameters to be invariant across the multiple groups.

The second CFA-MI model is usually the *metric invariance model* (Vandenberg & Lance, 2000, or the *weak measurement invariance model*, Meredith, 1993). In this model, the factor loading matrices are set to be invariant across the multiple groups (i.e., \( A(g) = A \)). When metric invariance holds, the indicators are related to the latent variables in the same way in all groups. Differences in the latent variables get translated into differences in the indicators in a similar way across the groups. Metric invariance is the precondition for meaningful comparisons of the variance-covariance matrices of the latent variables \( \Phi(g) \) across the groups, as they are defined by similar measurement models (Marsh, Hau, Artelt, Baumert, & Peschar, 2006; Meredith, 1993; Widaman & Reise, 1997).

After establishing metric invariance, there is no universal agreement on what restrictions to test next (Nagengast & Marsh, 2013). Marsh, Muthén, et al. (2009) presented a 13-model taxonomy of measurement invariance that systematically incorporates many combinations of invariance tests. The configural invariance model
and the metric invariance model are included as the first two models in this taxonomy. All further models are built on the metric invariance model, and further restrict parameters to be invariant across multiple groups. However, for the present purposes, and in many other applications, the main focus is on the scalar invariance model (Vandenberg & Lance, 2000; also referred to as strong measurement invariance; Meredith, 1993), which is usually included in tests of measurement invariance. In this model, the item intercepts are set to be invariant across the multiple groups (i.e., $\tau_i^{(g)} = \tau_i$). Scalar invariance is a precondition for comparing latent factor means across the multiple groups (Marsh, Muthén, et al., 2009; Meredith, 1993; Widaman & Reise, 1997). If this restriction holds, there are no systematic differences in the average item responses between groups that are not due to differences in the mean level of latent variables. Although this is not always a focus of measurement invariance studies, further tests might include uniquenesses, factor variances, factor covariances, path coefficients, latent means, or various combinations of these different sets of parameters (e.g., Marsh, Muthén, et al., 2009).

**Criticisms of the Traditional Approach to Partial Scalar CFA-MI Solutions**

**All statistical models are false.** An overarching premise of the present investigation is the now widely accepted truism all that statistical models—including CFA and SEMs—only reflect approximations to reality that are always wrong (e.g., MacCallum, 2003; Marsh, Lüdtke, et al., 2013; McDonald, 2010; but also see Box, 1979; Thurstone, 1930; Tukey, 1961). As emphasized by MacCallum (2003, p. 114) in his presidential address:

> Regardless of their form or function, or the area in which they are used, it is safe to say that these models all have one thing in common: They are all wrong. Simply put, our models are implausible if taken as exact or literal representations of real world phenomena.

From this perspective, it is essential for applied researchers to evaluate how model misspecification influences their interpretations and conclusions. As applied here, the complete scalar CFA-MI model, based on the assumption that a large number of parameters have exactly the same values in a large number of groups, is highly implausible if based on real data. Indeed, in the same way that from a philosophical perspective all statistical models are wrong, even the assumption that any two parameters are exactly the same is always wrong, and will be shown to be false from a statistical perspective when based on a sufficiently large $N$.

From this statistical perspective the critical question becomes whether the approximation provided by the complete scalar CFA-MI is acceptable and, if not, whether an appropriate approximation to this model can be found.

**Large-scale application of CFA-MI models.** Classic demonstrations of support for complete scalar CFA-MI models typically are based on small-scale studies in which the numbers of factors, groups, and indicators are all small (e.g., Byrne, Shavelson, & Muthén, 1989; Reise, Widaman, & Pugh, 1993). In contrast, in large-scale studies like the cross-national PISA research with many groups, factors, items/factor and participants like the Nagentast and Marsh (2013) study, which was the starting point of the present investigation, an acceptable fit of the complete scalar CFA-MI model is rarely achieved (e.g., Davidov, Meuleman, Cieciuch, Schmidt, & Billiet, 2014; He & Kubiak, 2015; Rutkowski & Svetina, 2014; Zercher, Schmidt, Cieciuch, & Davidov, 2015).

Thus, Rutkowski and Svetina (2014) contended that most studies in support of measurement invariance were based on a few groups and relatively small sample sizes, and that there were relatively few published studies that even tested scalar invariance in large-scale applications with typical numbers of groups and sample sizes in cross-national surveys such as the Trends in International Mathematics Study (TIMSS), PISA, the Teaching and Learning International Survey (TALIS), and in many surveys not focused on education outcomes—such as those administered by the World Health Organization and UNICEF. Rutkowski (semnet@listserv.uva.edu, 6 June, 2016) also chaired an expert group for the 2013 TALIS survey that conducted multiple group analyses on dozens of scales across some 32 countries, but found scalar invariance untenable in nearly all cases (also see He & Kubiak, 2015).

Similarly, in apparently the largest published study of scalar CFA-MI ever conducted, Zercher et al. (2015) evaluated the invariance of responses to a total of 90 groups (15 countries in each of six waves of the European Social Survey (ESS; $N = 173,071$) for a single three-item scale designed to measure universalism. Demonstrating that the scalar CFA-MI model was unacceptable for analyses across the 15 countries in each wave considered separately, as well as for the analysis of 90 groups across the six waves, they then deleted groups that were not at least partially invariant, eliminating all but 37 of 90 groups. Had they considered the multiple factors from instruments from which this scale was selected, or included more than just three items, support for even partial invariance would probably have been much worse. Noting the limitations of the scalar CFA-MI approach in large-scale studies, they recommended further research using recent developments in invariance testing, including the alignment approach considered here.

**Problems with stepwise approaches to partial invariance.** Byrne, Shavelson, and Muthén (1989) introduced and popularized the CFA-MIp model, particularly in relation to testing differences in latent means. Based on a small-scale application (two groups, 11 indicators designed to measure four factors), they relied heavily on modification indices supplemented by substantive knowledge and intuition to make post hoc corrections to achieve a scalar CFA-MIp model. Emphasizing that post hoc adjustments are problematic, rendering probability values meaningless, they lamented that applied researchers “must await the research efforts of statisticians in resolving this important psychometric obstacle” (p. 465). As an interim remedy they recommended cross-validation, but noted that “the relaxation of many parameters is likely to yield an unsuccessful cross-validation” (p. 465) and stressed the need for the use of sound judgment. However, more than a quarter of a century after this seminal work, the common practice is to produce scalar CFA-MIp models based substantially on forward stepwise application of modification indices (Schmitt & Kuljanin, 2008), with some post hoc justification for the reasonableness of adjustments that had not been hypothesized a priori. Thus, Asparouhov and Muthén (2014) proposed alignment as a potentially more useful alternative to the potentially dubious scalar CFA-MIp model.

It is worthwhile briefly reviewing well-known problems with the application of forward stepwise selection procedures to achieve
an acceptable fitting model. Although these issues are more widely recognized in relation to stepwise multiple regression, a similar logic applies to the use of modification indices to achieve an acceptable fit in scalar CFA-MI<sub>part</sub> models. The starting point is a complete scalar invariance model that does not provide an acceptable fit to the data, and that typically is predicated on acceptable fit of the corresponding configural model. In traditional CFA-MI<sub>part</sub> models the applied researcher selects the estimated parameter with the largest modification index and frees this parameter. This process is repeated until an acceptable fit is achieved and the freeing of additional parameters does not substantially improve the fit. In large-scale studies with many groups, factors, and measured variables it is entirely possible that acceptable fit in relation to current standards of goodness of fit will require hundreds or even thousands of adjustments.

In scathing attacks on stepwise strategies, statistician Frank Harrell (2001), along with many others (e.g., Davison, 2003; Judd & McClelland, 1989; MacCallum, Roznowski, & Necowitz, 1992) underlined the weaknesses of stepwise strategies, particularly forward stepwise strategies, as used in the typical CFA-MI<sub>part</sub> model. Harrell (2001, p. 56) emphasizes that:

Stepwise variable selection has been a very popular technique for many years, but if this procedure had just been proposed as a statistical method, it would most likely be rejected because it violates every principle of statistical estimation and hypothesis testing.

Davison (2003, p. 400) notes that “These three procedures [forward selection, backward elimination, and stepwise regression] have been shown to fit complicated models to completely random data, and although widely used they have no theoretical basis”. Similarly, Judd and McClelland (1989, p. 204) note that “An unfocused search through many possible models (sometimes referred to as a ‘fishing expedition’) increases the likelihood of capitalizing on chance and finding a model which represents only a spurious relationship.”

More specifically, the typical forward stepwise selection procedure based on modification indices to achieve partial scalar CFA-MI in large-scale studies is dubious in that goodness of fit and related indices are positively biased. For the selected parameters that are freed, modification indices (and extent of noninvariance) are positively biased. In contrast, for unselected parameters for which noninvariance is assumed to be zero, modification indices are negatively biased. Furthermore, because there is extreme multicollinearity in the modification indices, variable selection becomes arbitrary. CFA-MI<sub>part</sub> models identified by stepwise methods have an inflated risk of capitalizing on chance features of the data, such that the final scalar CFA-MI<sub>part</sub> that is the end result of this stepwise process is not optimal when cross-validated with new data, but the final model is rarely tested in this way. Indeed, the iterative stepwise selection process will sometimes find a local minimum and get stuck in a suboptimal region of model space, so that potentially better models are not even considered. Even among alternative stepwise procedures, the forward approach is generally not the preferred method, in that it results in suppression effects, such that adjustments are only significant after an earlier adjustment has been made. Thus, in their review of model modifications in CFAs, MacCallum, Roznowski, and Necowitz (1992) demonstrated that stepwise procedures produced inconsistent and erratic cross-validation, bringing them to “a position of considerable skepticism with regard to the validity of the model modification process as it is often used in practice” (p. 502).

There are, of course, some issues that are idiiosyncratic to the application of stepwise procedures for partial scalar invariance. In particular, predicated on the finding of a well-fitting configural model, adjustments are made primarily (or exclusively) in relation to factor loadings and intercepts, in order to achieve an acceptable goodness of fit for the scalar CFA-MI model compared to the corresponding configural model. However, goodness of fit provides a dubious basis for evaluating the model, as freeing enough parameters ultimately will achieve a fit that approaches that of the configural model, which has already been shown to provide an acceptable fit. Also, as emphasized earlier, the main purpose of the scalar invariant model (partial or complete) is to provide a justification for the evaluation of latent means and related statistical models, but there is no guarantee that the stepwise selection process, based on freeing factor loadings and intercepts to achieve an acceptable goodness of fit, will facilitate this objective of providing unbiased means.

Alignment Method to Test Measurement Invariance

In the typical test of scalar invariance, the intercepts $\gamma_{pg}$ and loading parameters $\lambda_{pg}$ are held equal across groups; the factor mean and variance in one group are fixed to 0 and 1, respectively. As already emphasized, this fully invariant scalar model will frequently not provide an acceptable fit to the data, particularly when the numbers of items, latent factors, and groups are large, as is the case in the PISA 2006 data considered here. In contrast, the CFA-MI<sub>AL</sub> model (Asparouhov & Muthén, 2014) does not assume measurement invariance, but seeks an optimal measurement invariance pattern based on a simplicity function that is similar to the rotation criteria used with exploratory factor analysis. With this approach it is possible to estimate all of the parameters ($\gamma_{pg}$, $\lambda_{pg}$, $\alpha_p$, $\psi_p$), while holding noninvariance to a minimum.

The alignment approach begins with a traditional CFA-MI analysis and is predicated on the assumption that the fit of the configural model is acceptable and substantially better than the scalar model. Following these initial analyses, the first step of the CFA-MI<sub>AL</sub> model is a configural model (M0) in which all factor means and variances are constrained across all groups to be 0 and 1, respectively, but all factor loadings and intercepts are freely estimated. The final alignment model (CFA-MI<sub>AL</sub>) has the same fit as M0. Asparouhov and Muthén (2014) describe the relation between M0 and CFA-MI<sub>AL</sub> as parallel to unrotated and rotated EFA models in which the rotated model simplifies the interpretation without compromising model fit. This is accomplished by minimizing a total loss/simplicity function that accumulates measurement noninvariance across G groups with respect to $\alpha_p$ and $\psi_p$, based on the component loss function, which has been used in EFA (see, e.g., Jennrich, 2006). In this way, a nonidentified model where factor means and factor variances are added to the configural model is made identified, by adding a simplicity requirement. This loss function is minimized when there are a few large noninvariant measurement parameters and many approximately invariant measurement parameters, rather than many medium-sized noninvariant measurement parameters. This is akin to EFA rotation functions, which aim for either large or small loadings, but not
midsized loadings (see Asparouhov & Muthén, 2014 for more details).

Following the selection of the CFA-MIAL model, alignment offers a detailed analysis to determine which parameters are approximately invariant and which are not. For each measurement parameter, the largest set of groups is found such that the estimate for each group is not significantly different from the average parameter estimate across all groups in the invariant set using a multiple comparison process, with additional rules to ensure that the process stabilizes. The relative contribution of each parameter to the simplicity/loss function provides an indication of the degree of noninvariance (differential item functioning) associated with parameter estimates that can be useful in the refinement of items in future applications.

Asparouhov and Muthén (2014) demonstrated support for the CFA-MIAL model on the basis of a simulation and also on analysis of real data. In their simulation study, they varied the sample size (100 or 1,000 per group), number of groups (2, 3, 15, or 60), and extent of noninvariance (0%, 10%, 20%). Results showed that known population parameters were accurately estimated even when there was substantial noninvariance, particularly when sample sizes were large. Even in the worst case (substantial noninvariance, small Ns, large number of groups), biases tended to be small. In the real-data example from the European Social Survey (49,894 subjects in 26 European countries), Asparouhov and Muthén (2014) tested the cross-country invariance on the basis of four items designed to measure a single factor in which the CFA scalar model showed a poor fit to the data. The alignment approach also showed considerable noninvariance for three of the four items, but relatively little noninvariance in the fourth item. Although the authors highlighted some differences between the CFA-MIAL and traditional scalar models in terms of latent means, the relative ranking of the 26 countries was very similar in respect of the traditional scalar CFA-MI and alignment models. In concluding remarks, Asparouhov and Muthén argued that alignment provides many advantages over the traditional CFA-MI approach to complete or partial scalar invariance; tests of some of these assertions are the focus of the present investigation.

Despite the great promise of the CFA-MIAL model to address practical problems associated with multiple group tests of measurement invariance, there are important limitations in the currently available version that substantially limit its usefulness in applied research (Asparouhov & Muthén, 2014; see earlier discussion of AwC) in relation to the full range of tests of measurement invariance in CFAs and SEMs more generally. On this basis, the early CFA-MIAL was characterized as primarily an exploratory tool. Largely overcoming these current limitations, here we introduce the alignment-within-CFA (AwC) approach, which transforms alignment from an exploratory to a confirmatory tool, allowing the researcher to pursue nearly all issues that can be addressed with traditional CFA and SEM models, and greatly enhancing its usefulness for applied research.

The AwC approach is based on a similar logic to the exploratory structural equation model (ESEM) within CFA (EwC), which similarly transformed the usefulness of ESEM (Asparouhov & Muthén, 2009; Marsh, Morin, Parker, & Kaur, 2014; Marsh, Muthén, et al., 2009; Marsh, Nagengast, & Morin, 2013). In AwC the first step is to test a standard CFA-MIAL, as described by Asparouhov and Muthén (2014). However, the next step is to reconfigure this model as a standard CFA model, using as starting values the final CFA-MIAL estimates with appropriate fixed and free parameter estimates, such that the AwC solution is equivalent to the CFA-MIAL solution in terms of number of estimated parameters, goodness of fit, and definition of the factor structure (see subsequent discussion in Method section and a detailed description in Appendix 2 of the online supplemental materials). Indeed, the AwC model in its basic form is the same as the alignment model, only being reconfigured as a more general CFA model, so that support for the CFA-MIAL solution necessarily implies support for the AwC. However, the AwC provides the flexibility to test this solution within a broader range of CFA and SEMs as demonstrated in Study 1.

**Study 1: An Overview of the Substantive and Methodological Focus**

The data considered here are based on the student background questionnaire of PISA 2006, which contains eight scales measuring a variety of motivational and engagement constructs in science (e.g., academic self-concept, self-efficacy, and value; see supplemental materials, Appendix 1 for further discussion). Here we apply the CFA-MI and CFA-MIAL models to evaluate the measurement properties of these scales for nationally representative samples of 15-year-old students from 30 OECD countries (N = 249,840). Using these data, Nagengast and Marsh (2013) applied traditional CFA-MI models to demonstrate that the a priori scales showed a well-defined eight factor solution. There was reasonable support for the invariance of scalar loadings across countries (metric invariance), but not for the invariance of item intercepts (scalar invariance), making mean comparisons across countries dubious. Hence, these data provide an ideal application of the CFA-MIAL model, which is specifically designed for such purposes. In this respect the substantive orientation of this investigation is to evaluate cross-cultural differences in latent means of science-related motivational constructs as well as relations between these motivational factors and important covariates: gender, science achievement, and socioeconomic status (SES).

In pursuing our methodological aims, we demonstrated the flexibility of AwC and its applicability to substantively important issues. We began by comparing the estimated factor means based on the new CFA-MIAL model and the traditional scalar invariance model, and then introduced AwC. Based on AwC, we extended alignment to include tests of the invariance of factor variance-covariance and item uniqueness. We then integrated the MG-CFA models and the multiple indicators multiple cause (MIMIC) models with AwC, to test the invariance of relations between the motivational constructs and the covariate variables, particularly for gender. In an alternative approach to the evaluation of gender differences in factor means, we conducted a 60-group (30 countries × 2 genders) AwC with a priori contrasts within each country, comparing these results with those based on the corresponding 30-group MIMIC analysis.

**Method**

**Data.** Our data are nationally representative responses by 15-year-old students from all 30 OECD countries in PISA 2006 (N = 249,840). These raw data are readily available through the OECD-
PISA web site (https://www.oecd.org/pisa/pisaproducts/) as well as in the extensive documentation, manuals, and technical reports. The samples were collected using a complex two-stage sampling design and were, after using the appropriate survey weights, representative of the national population (OECD, 2009). Although academic achievements in reading, mathematics, and science were assessed in PISA 2006, only science-related motivation items were included in the questionnaire (see OECD, 2009). Overall, 44 motivation items were used to measure eight motivational constructs on a 4-point Likert scale, with 1 = strongly agree and 4 = strongly disagree, with two exceptions: science self-efficacy (ranging from do easily to could not do it on a 4-point Likert scale) and extracurricular activities (ranging from very often to hardly ever on a 4-point Likert scale). For the present purposes, responses were reverse-scored, so that higher values represent more favorable responses and thus, higher levels of motivation.

Eight motivational constructs. The science self-concept scale assessed students’ self-perceptions of their ability in science (e.g., “I learn science topics quickly”). The science self-efficacy scale assessed students’ confidence in performing real world science-related tasks (e.g., “Identify the science question associated with the disposal of garbage”). The enjoyment of science learning scale assessed the enjoyment a student gains from performing a science-related activity (e.g., “I am interested in learning about science”). The instrumental motivation scale assesses how well science achievement relates to current and future goals (e.g., “I study science because I know it is useful for me”). The future-oriented science motivation scale assessed students’ expectations about tertiary science studies and working in science-related careers (“I would like to work in a career involving science”). The scales that assessed students’ perceptions of general value of science (e.g., “Science is valuable to society,” henceforth referred to as “general value”) and personal values of science (e.g., “Science is very relevant to me”) were also included. Finally, extracurricular activities in science assessed the frequency of students engaging in out-of-school activities related to science (e.g., “Borrow or buy books on science topics”). Scale reliabilities for the eight motivational factors were acceptable (see Table 1).

Covariates. Gender (0 = male, 1 = female), SES (Economic, Social and Cultural Index [ESCS]; see OECD, 2009) and science achievement were treated as covariates in MIMIC models. To prevent biased population estimates, PISA measured science abilities using five plausible values for each subject (with a mean of 500 and a standard deviation of 100). Hence, to be able to correct the measurement error appropriately, these sets of plausible values were used to measure students’ achievement (see OECD, 2009).

Statistical analyses. All analyses were conducted with Mplus (Version 7.11; Muthén & Muthén, 1998–2015). A main focus in the present investigation is the application of AwC to MIMIC and MG-CFA models based on the robust maximum likelihood estimator (MLR), with standard errors and tests of fit that are robust in relation to non-normality and nonindependence of observations. In addition, we applied corrected standard errors and model fit statistics to control for the nesting of students within schools, based on the TYPE = COMPLEX option in Mplus. The HOUWG weighting variable was also taken into account in data analysis, in order to correct the computation of standard errors and tests of statistical significance (see Nagengast & Marsh, 2013 for more discussion). For the present purposes we used the FIXED option available in the Mplus CFA-MI_AL model, in which the latent factor mean and variance of one arbitrarily selected group (in this case the first group, Australia) were fixed to 0 and 1, respectively (see Appendix 2 in the online supplemental materials for the Annotated Mplus syntax; also see Asparouhov & Muthén, 2014 for more discussion).

As discussed earlier, if the invariance of item intercepts (or even factor loadings) is not supported and the scalar model provides a poor model fit, an alignment analysis can be employed to evaluate latent mean comparisons. AwC can be applied when there is a need to conduct additional analysis that cannot be easily implemented within the alignment framework but that can be estimated with CFA and SEM models. All parameter estimates from the alignment solution should be used as starting values to estimate the AwC model. For purposes of identification, one item from each factor is arbitrarily selected (e.g., the first indicator) as a referent indicator, and the factor loading and intercept of this indicator are fixed to the estimated values from the alignment solution (using starting values supplied by the Mplus package). However, it is also possible to achieve identification using other traditional approaches (e.g., fixing factor variances). The alignment solution (as well as the AwC solution, which is equivalent to the alignment solution), has the same degrees of freedom, the same chi-square and goodness of fit statistics as the configural MG-CFA model (see supplemental materials, Appendix 2, for further discussion).

This process of constructing the AwC model from the M_AAL solution is demonstrated in Appendix 2 of the online supplemental materials. The output file for the M_AAL solution contains the start values—parameter estimates based on the final M_AAL solution, which are then used to construct the AwC syntax. For each latent factor loading, the first indicator of that factor and the corresponding indicator intercept is fixed, and this process is repeated for each of the multiple groups. Output from the M_AAL and AwC demonstrates that all parameter estimates are the same for the M_AAL and AwC solutions (this is shown in Appendix 2 for one country, United States; this was also the case for all 30 countries). However, because the AwC is merely a CFA model, it is possible to conduct other CFA and SEM models that cannot be tested with the CFA-MI_AL model.

Missing data. In order to account for the five plausible values for each achievement score, all data analyses involving achievement were run separately for each of the five plausible values. For each of the five data sets, each based on different plausible values, we used full information maximum likelihood (FIML) estimation (Enders, 2010) to handle missing data on the remaining items, given the relatively small amount of missing data (mean coverage rates across the 44 items being .974). This approach is similar to using FIML within each of the five data sets and treating achievement as an auxiliary variable (Enders, 2010). Final parameter estimates, standard errors, and goodness-of-fit statistics were obtained with the automatic aggregation procedure implemented in

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1 We also note that the standard errors for all parameter estimates were very similar in the M_AAL and AwC solutions, but not exactly identical. This is necessarily the case, in that some parameters in the M_AAL solution are freely estimated, while they are fixed in the AwC solution (e.g., one factor loading for each factor; see Appendix 1 in the supplemental materials for further discussion).
Table 1

<table>
<thead>
<tr>
<th>Motivational constructs</th>
<th>Number of items</th>
<th>Median reliability</th>
<th>Median factor loadings (total sample)</th>
<th>Parameter invariance status (percentage of invariant parameters based on the alignment method)</th>
<th>Difference of alignment and scalar model standardized to Cohen’s $d^b$ (Mean[SD])^b</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Loadings</td>
<td>Intercepts</td>
</tr>
<tr>
<td>Enjoyment</td>
<td>5</td>
<td>.92</td>
<td>.844</td>
<td>82.7%</td>
<td>49.3%</td>
</tr>
<tr>
<td>Instrumental motivation</td>
<td>5</td>
<td>.92</td>
<td>.833</td>
<td>77.3%</td>
<td>61.3%</td>
</tr>
<tr>
<td>Future-oriented motivation</td>
<td>4</td>
<td>.92</td>
<td>.887</td>
<td>62.5%</td>
<td>55.8%</td>
</tr>
<tr>
<td>Self-efficacy</td>
<td>8</td>
<td>.83</td>
<td>.630</td>
<td>85.4%</td>
<td>47.9%</td>
</tr>
<tr>
<td>Self-concept</td>
<td>6</td>
<td>.92</td>
<td>.843</td>
<td>58.9%</td>
<td>58.9%</td>
</tr>
<tr>
<td>General value</td>
<td>5</td>
<td>.75</td>
<td>.615</td>
<td>90.0%</td>
<td>50.7%</td>
</tr>
<tr>
<td>Personal value</td>
<td>5</td>
<td>.80</td>
<td>.715</td>
<td>72.7%</td>
<td>52.7%</td>
</tr>
<tr>
<td>Extracurricular</td>
<td>6</td>
<td>.78</td>
<td>.642</td>
<td>81.1%</td>
<td>62.2%</td>
</tr>
</tbody>
</table>

^a Total number of approximate measurement invariance groups across indicators divided by total number of groups across indicators.  
^b Cohen’s $d$ is computed by the differences of unstandardized loadings/intercepts between alignment and scalar models, divided by pooled standard deviation.

Mplus for multiple imputation, to properly handle plausible values (Rubin, 1987).

**Goodness of fit.** A number of traditional indices that are relatively independent of sample size were utilized to assess model fit (Hu & Bentler, 1999; Marsh, Balla, & McDonald, 1988; Marsh, Hau, & Wen, 2004): the comparative fit index (CFI), the root-mean-square error of approximation (RMSEA), and the Tucker-Lewis Index (TLI). Values greater than .95 and .90 for CFI and TLI typically indicate excellent and acceptable levels of fit to the data. RMSEA values of less than .06 and .08 are considered to reflect good and acceptable levels of fit to the data. However, these cutoff values constitute only rough guidelines, rather than golden rules (Marsh, Hau, & Wen, 2004). Typically it is more useful to compare the relative fit of different models in a nested taxonomy of measurement invariance models than to compare the relative fit of single models (Marsh, Muthén, et al., 2009). Cheung and Rensvold (2002) and Chen (2007) have suggested that if the decrease in CFI is not more than .01, and the RMSEA increases by less than .015 for the more parsimonious model, then invariance assumptions are tenable. Again, all these proposals should be considered as rough guidelines only, or rules of thumb.

**Results**

**Factor structure: Preliminary CFA.** In preliminary analyses, we evaluated the factor structure and relations with covariates on the basis of the total group. The total group CFA model provided a good fit to the data (CFI = .963, TLI = .960, RMSEA = .012, see Model TG1CFA, Table 2) and the factor loadings of the eight scales range from .564 to .869 (see Table 1). We then added the three covariates (gender, SES, and achievement) to the total group CFA model (TG2CFA), which also provided a good fit to the data (CFI = .955, TLI = .950, RMSEA = .013).

The correlations among the eight factors and three covariates (Table 3; see Appendix 4 in the supplementary materials for a more detailed summary) are of substantive interest, and serve as an advance organizer for subsequent analyses. Not surprisingly, all 28 correlations among the eight motivational constructs were positive ($M r = .547, .370 to .785$), and all were statistically significant, due in part to the large sample size. Boys had somewhat higher scores than girls ($r = .024 to .094$) for these science constructs. Science achievement was significantly positively correlated with all the motivational constructs ($r = .081 to .372$) except for extracurricular activities ($r = .012$, ns), while correlations with SES ($r = −.030 to .114$) were smaller.

**Traditional CFA test of measurement invariance of factor structure over countries.** Next we conducted a series of increasingly stringent tests of measurement invariance across the 30 countries. The configural invariance model (MG1 in Table 2) fitted the data well (CFI = .952, TLI = .948, RMSEA = .027) and served as a baseline model that was later used for comparison purposes with more restrictive invariance models. We then tested metric invariance (Model MG2, Table 2) by constraining the factor loadings to be invariant across the 30 countries. This more parsimonious model resulted in a small decrease in fit indices compared to the MG1—thousands of which are statistically significant; for intercepts alone, 201 in the range of 100 to 200, 159 in the range of 200 to 500, and 59 in the range of 500 to 2,928. Hence, the process of freeing parameter estimates one at a time until an acceptable fit is obtained would be very laborious. More importantly, as noted earlier, the stepwise approach to partial invariance has been severely criticized on the grounds of being biased, capitalizing on chance, and not resulting in an optimal model (e.g., Davison, 2003; Harrell, 2001;
Table 2
Model Fit Statistics for Multiple-Group and MIMIC Models Based on 30 Countries

<table>
<thead>
<tr>
<th>Models</th>
<th>Description</th>
<th>$\chi^2$</th>
<th>$df$</th>
<th>Params</th>
<th>CFI</th>
<th>TLI</th>
<th>RMSEA</th>
</tr>
</thead>
<tbody>
<tr>
<td>TG1CFA</td>
<td>Total group CFA</td>
<td>32752</td>
<td>874</td>
<td>160</td>
<td>.963</td>
<td>.960</td>
<td>.012</td>
</tr>
<tr>
<td>TG2CFA</td>
<td>Total group CFA with covariates</td>
<td>40598</td>
<td>982</td>
<td>193</td>
<td>.955</td>
<td>.950</td>
<td>.013</td>
</tr>
<tr>
<td>TG2SEM</td>
<td>Total group MIMIC</td>
<td>40598</td>
<td>982</td>
<td>193</td>
<td>.955</td>
<td>.950</td>
<td>.013</td>
</tr>
</tbody>
</table>

Multiple-group (MG) models (30 groups)

| MG1             | Configural                            | 183577  | 26220 | 4800   | .952   | .948   | .027   |
| MG2             | IN = FL                               | 205325  | 27264 | 3756   | .946   | .943   | .041   |
| MG3             | IN = FL, INT                          | 334112  | 28308 | 2712   | .906   | .906   | .036   |
| MG4_AL          | Alignment                             | 183577  | 26220 | 4800   | .952   | .948   | .027   |
| MG4_AwC         | Alignment with AwC                    | 183577  | 26220 | 4800   | .952   | .948   | .027   |
| MG5_AwC         | Align, IN = Uniq                      | 279428  | 27496 | 3524   | .923   | .920   | .033   |
| MG6_AwC         | Align, IN = FV                        | 190730  | 26452 | 4568   | .950   | .946   | .027   |
| MG7_AwC         | Align, IN = FV, CV                    | 199820  | 27264 | 3756   | .947   | .945   | .028   |
| MG8_AwC         | Align, IN = FV, CV, Uniq              | 295985  | 28539 | 2481   | .918   | .919   | .034   |

Multiple-group MIMIC (gender, SES, & ACH as covariates)

| MG-MIMIC1       | Configural                            | 225544  | 29460 | 5790   | .942   | .937   | .028   |
| MG-MIMIC2       | IN = FL                               | 247807  | 30504 | 4746   | .936   | .932   | .029   |
| MG-MIMIC3       | IN = FL, INT                          | 378195  | 31548 | 3702   | .898   | .895   | .036   |
| MG-MIMIC4_AwC   | Alignment                             | 225544  | 29460 | 5790   | .942   | .937   | .028   |

Multiple-group (MG) models (60 groups: 30 countries × 2 gender)

| MCG1            | Configural                            | 337910  | 52440 | 9600   | .950   | .946   | .036   |
| MCG2            | IN = FL                               | 380127  | 54654 | 7476   | .943   | .941   | .038   |
| MCG3            | IN = FL, INT                          | 626837  | 56688 | 5352   | .901   | .901   | .049   |
| MCG4_AwC        | Alignment                             | 337910  | 52440 | 9600   | .950   | .946   | .036   |

Note. AwC = alignment-within-CFA approach (AwC); CFI = comparative fit index; TLI = Tucker–Lewis Index; Params = number of free parameters; ACH = Science achievement; RMSEA = root mean squared error of approximation; CFA = confirmatory factor analysis. For multiple group invariance models; IN = the sets of parameters constrained to be invariant across the multiple groups: FL = factor loadings; INT = item intercepts; FV = factor variance; CV = factor variance–covariances.

Table 3
Latent Correlations Among the Eight Motivational Constructs and the Three Covariates, Based on the Total Group CFA

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
<th>8</th>
<th>9</th>
<th>10</th>
</tr>
</thead>
<tbody>
<tr>
<td>Enjoyment</td>
<td>.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Instrumental motivation</td>
<td>.590</td>
<td>.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Future-oriented motivation</td>
<td>.661</td>
<td>.713</td>
<td>.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Self-efficacy</td>
<td>.486</td>
<td>.370</td>
<td>.375</td>
<td>.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Self-concept</td>
<td>.611</td>
<td>.572</td>
<td>.558</td>
<td>.551</td>
<td>.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>General value</td>
<td>.518</td>
<td>.437</td>
<td>.386</td>
<td>.491</td>
<td>.399</td>
<td>.</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Personal value</td>
<td>.705</td>
<td>.674</td>
<td>.666</td>
<td>.522</td>
<td>.560</td>
<td>.785</td>
<td>.</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Extracurricular activities</td>
<td>.639</td>
<td>.464</td>
<td>.569</td>
<td>.452</td>
<td>.497</td>
<td>.411</td>
<td>.592</td>
<td>.</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Gender</td>
<td>.068</td>
<td>.024</td>
<td>.074</td>
<td>.060</td>
<td>.136</td>
<td>.056</td>
<td>.053</td>
<td>.094</td>
<td>.</td>
<td></td>
</tr>
<tr>
<td>SES (10)</td>
<td>.025</td>
<td>.019</td>
<td>.011</td>
<td>.241</td>
<td>.083</td>
<td>.114</td>
<td>.058</td>
<td>.030</td>
<td>.004</td>
<td>.</td>
</tr>
<tr>
<td>Science achievement (11)</td>
<td>.198</td>
<td>.081</td>
<td>.095</td>
<td>.372</td>
<td>.153</td>
<td>.262</td>
<td>.149</td>
<td>.012</td>
<td>.012</td>
<td>.449</td>
</tr>
</tbody>
</table>

Note. The correlation matrix is based on Model MG6_AwC. All correlation coefficients are statistically significant ($p < .001$), except for those in parentheses. CFA = confirmatory factor analysis; SES = socioeconomic status.
allows us to compare mean differences of latent factors, and greatly simplifies measurement invariance analyses.

A potentially important contribution of the CFA-MIAL model is to provide a detailed account of parameter invariance for every model parameter in every group. For example, inspection of Table 1 shows that, on average, there is more noninvariance associated with item intercepts than there is with factor loadings. This is of course consistent with the CFA-MI results, which showed that there was reasonable support for the invariance of factor loadings, but not item intercepts. However, even within the set of items designed to measure the same construct there were substantial differences. For example, in the general value factor the item intercepts of the item “Advances in science usually improve people’s living conditions” were invariant across 22 of 30 groups, whereas the intercept was only invariant across 10 groups for the item “Science is valuable to society.” Such information is especially useful for developing or revising a scale for future research (see Table 4 for more details about the invariance status of item loadings and intercepts involving self-concept and general value).

Although it is useful, diagnostic information about the extent of violation of invariance based on the CFA-MIAL model is based on tests of statistical significance that were highly influenced by sample size. However, such values can easily be transformed into standardized differences in the metric of Cohen’s $d$ that provide a potentially more meaningful summary of practical significance. For example, we present the difference between the alignment and scalar models for each of the eight factors (see Table 1)—the mean and standard deviation across items within each scale and the 30 countries. Although the mean differences are consistently small, the standard deviations these of differences are larger in size, particularly for the intercepts, which previous results have shown to be more noninvariant. Similarly, we show differences between the alignment and scalar model in relation to Cohen’s $d$ for individual items in the self-concept and general value scales (see Table 2). Alternatively, these values can be represented as box plots, which provide a more heuristic representation of the distribution of differences in relation to Cohen’s $d$ values (see the boxplots in Appendix 6, supplemental materials). Although traditional modification indices and expected change parameters are not included in the alignment output at this time, these values can be easily obtained from the equivalent AwC model (see Appendix 7, supplemental materials).

**Latent means comparisons: Alignment versus scalar methods.** In an attempt to look more closely at latent mean differences based on the CFA-MIAL model and the traditional scalar invariance method, we focus on two motivational constructs: self-concept and general value of science. Graphs of the latent means (see Figure 1) for self-concept based on the alignment model (MG4AL) and the scalar invariance model (MG2) demonstrate that latent mean differences are highly similar (i.e., factor means are close to the diagonal). Both methods show that Mexico (MEX) has the highest level of self-concept and Japan (JPN) the lowest level. For general value, the similarity in the pattern of means for the two approaches is somewhat lower than for self-concept. For example, the scalar method indicates that Iceland (ISL) has a substantially different mean from Greece (GRC), whereas the CFA-MIAL model indicates essentially no difference between these two countries. In contrast, for general value the CFA-MIAL model indicates a substantial mean difference between Norway (NOR) and Austria (AUT), whereas the factor means of these two countries are similar for the scalar method. In summary, the pattern of factor means based on the CFA-MIAL model was more closely related to those based on scalar invariance for self-concept than for general value. This is also consistent with our findings that the self-concept scale fitted the data better than the general value scale, when the two constructs were considered separately.

**Tests of the invariance of the latent factor variance–covariance matrix.** Subsequently, we tested invariance constraints on various combinations of uniquenesses, factor variances, and factor covariances, using the AwC extension of the CFA-MIAL model. Although there is no a priori rationale for the ordering of these

### Table 4

Parameter Invariance Status of Factor Loadings and Intercepts Across Groups for Self-Concept and General Value Scales

<table>
<thead>
<tr>
<th>Items</th>
<th>Descriptions</th>
<th>Measurement invariance status across countries</th>
<th>Difference of alignment and scalar model standardized to Cohen’s $d^2$ (Mean[SD])</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>Loadings</td>
<td>Intercepts</td>
</tr>
<tr>
<td>Self-concept</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>ST37Q01</td>
<td>Learning advanced science topics would be easy for me</td>
<td>19</td>
<td>10</td>
</tr>
<tr>
<td>ST37Q02</td>
<td>I can usually give good answers to test questions on science topics</td>
<td>6</td>
<td>10</td>
</tr>
<tr>
<td>ST37Q03</td>
<td>I learn science topics quickly</td>
<td>30</td>
<td>24</td>
</tr>
<tr>
<td>ST37Q04</td>
<td>Science topics are easy for me</td>
<td>16</td>
<td>19</td>
</tr>
<tr>
<td>ST37Q05</td>
<td>When I am being taught science I can understand the concepts very well</td>
<td>9</td>
<td>18</td>
</tr>
<tr>
<td>ST37Q06</td>
<td>I can easily understand new ideas in science</td>
<td>26</td>
<td>25</td>
</tr>
<tr>
<td>General value</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>ST18Q01</td>
<td>Advances in science usually improve people’s living conditions</td>
<td>26</td>
<td>22</td>
</tr>
<tr>
<td>ST18Q02</td>
<td>Science is important for helping us to understand the natural world</td>
<td>25</td>
<td>21</td>
</tr>
<tr>
<td>ST18Q04</td>
<td>Advances in science usually help improve the economy</td>
<td>28</td>
<td>12</td>
</tr>
<tr>
<td>ST18Q06</td>
<td>Science is valuable to society</td>
<td>28</td>
<td>10</td>
</tr>
<tr>
<td>ST18Q09</td>
<td>Advances in science usually bring social benefit</td>
<td>29</td>
<td>11</td>
</tr>
</tbody>
</table>

1 Number of approximate measurement invariance groups for each indicator divided by total number of groups (e.g., 30). 2 Cohen’s $d$ is computed by the differences of unstandardized loadings/intercepts between alignment and scalar models, divided by pooled standard deviation.
models, they are all nested under the alignment model (MG4_AL in Table 2). In this respect, the results are informative about the nature of invariance, but also demonstrate the usefulness of AwC.

Inspection of the fit indices suggests that constraining factor variances and covariances to be equal across the 30 OECD countries is reasonable (e.g., MG4 vs. MG7 AwC in Table 2; ΔCFI = .005, ΔTLI = .003, ΔRMSEA = .001), whereas constraints associated with the invariance of uniquenesses are not acceptable (e.g., MG4 vs. MG5 AwC in Table 2; ΔCFI = .029, ΔTLI = .028, ΔRMSEA = .006; also see MG8 AwC, which constrains uniquenesses as well as factor variance and covariances). Relations among the eight factors are essentially the same as those observed with the total group model (i.e., TG2CFA; see Table 2 and Appendix 3 in the supplemental materials) and so are not considered further. The lack of support for uniqueness invariance suggests that comparison of the manifest means of the constructs across countries is inappropriate. Although the implications of these results are not critical for the evaluation of latent means, as in the present investigation, they do dictate caution in the evaluation of manifest means, which is a focus of many PISA studies.

**Relations to achievement, gender, and SES: Integration of multiple-group and MIMIC approaches.** Here we used a multiple-group MIMIC (MG-MIMIC) model to evaluate country- to-country variation in how the three covariates (achievement, gender, and SES) are related to each of the motivational constructs. More specifically, the eight motivational constructs were regressed on each of the three covariates, and we evaluated differences across the 30 OECD countries. However, to make the presentation manageable, we focus on the effects of the MIMIC variables on self-concept and general value, but note that the same approach was used for each of the eight motivation factors (also see Table 2). Again, we note that this SEM analysis is one that could not be evaluated with the standard alignment model, but is possible with the AwC extension introduced here.

The configural MIMIC with no invariance constraints provided a reasonable fit to the data (MG-MIMIC1 in Table 2; CFI = .942, TLI = .937, RMSEA = .028). Constraining factor loadings to be invariant over the 30 groups led to a small decrease in fit indices (MG-MIMIC1 vs. MG-MIMIC2 in Table 2; ΔCFI = .006, ΔTLI = .005, RMSEA = .001). However, the fit of the scalar model with the invariance of item intercepts (CFI = .898, TLI = .895, RMSEA = .036) was unsatisfactory, compared with model MG-MIMIC2, in that the decrement in fit was substantial (ΔCFI = .038, ΔTLI = .037). Hence, these results based on MIMIC models largely parallel those based on the corresponding models without MIMIC variables, in which the scalar invariance model did not fit the data. In models without MIMIC variables, this problem was circumvented by the use of the CFA-MIAL model. However, covariates and SEMs more generally cannot be accommodated by the CFA-MIAL model; this limitation is overcome by the AwC extension of the CFA-MIAL model.

As discussed earlier, the AwC solution is equivalent to the configural MG-CFA model in that it has the same degree of freedom, goodness of fit, and measurement parameter estimates. The MG-MIMIC model with AwC (MG-MIMIC4 AwC) and the configural MG-MIMIC1 model provide a reasonable fit to the data (i.e., CFI = .942, TLI = .937, RMSEA = .028).

2 In the AwC extension of the MIMIC model, the parameter estimates from the alignment solution based on 30 groups were used as starting values. For model identification, the first loading and intercept for each factor was fixed to its estimated values from the alignment solution, and latent factor variance (residual variance) and means were freely estimated in each group (see Appendices for more detail).
The pattern of path coefficients across countries is graphed in Figure 2. On average, achievement and SES positively predict self-concept and general value; achievement had stronger predictive effects than did SES. The pattern of path coefficients involving achievement varied substantially over countries for general value (.189 to .472, median = .285), whereas the pattern involving SES was smaller and more consistent for both constructs (self-concept: .000 to .169, median = .051; general value: −.007 to .147, median = .086). Thus, students with high science ability and from higher SES backgrounds were more likely to have high self-concept and general value of science.

Alternative approaches to gender differences: AwC extensions of the alignment method. The MIMIC model provides a parsimonious summary of the effects of covariates and the motivation factors, but is based on scalar invariance assumptions that the factor loadings and intercepts of the PISA factors are invariant over gender. Although the assumption of invariant intercepts is testable in the MIMIC model, the assumption of invariant factor loadings is not. Here, the fit of MIMIC models does not differ substantially from that of the corresponding models without MIMIC variables. However, particularly if this were not the case, it would be useful to fit less parsimonious but potentially more appropriate models in which MIMIC variables are represented as multiple group variables. We build on an early example (Little, 1997) of juxtaposing MIMIC and multiple-group approaches to evaluate gender differences, in four countries. We illustrate how this approach can be adapted and extended to alignment and AwC models (also see Marsh, Nagengast, & Morin, 2013, who extended this approach and adapted it to ESEM).

Here, we are particularly interested in how the patterns of gender differences in the motivational constructs vary across countries. Because we already know that the scalar invariance model does not fit the data, we evaluated gender differences with two alternative approaches, both based on the CFA-MIAL model using AwC—again focusing on self-concept and general value to make the presentation more manageable (but also see the pattern of gender differences for all eight motivation factors for the total sample in Table 2). The first approach is an extension of the traditional MIMIC model, to evaluate the consistency of gender differences across the 30 countries. In the second approach we transformed the 30-group analysis into a 60-group analysis in

Figure 2. The effects of science achievement and SES on general value and self-concept based on 30 groups MIMIC model with alignment. Note: Circles indicate statistical significant (p < .001), whereas triangle indicates coefficients are not significant at the .001 level of confidence. The bar indicates ±1 standard error.
which responses by boys and girls within each country were used to form separate groups.

**MIMIC model gender differences: AwC extensions of the CFA-MI_AwC model.** Because the scalar invariance model does not fit the data, we instead evaluate gender differences based on the MG-MIMIC model with AwC (MG-MIMIC4_AwC; see Appendix 2 for syntax in an annotated example). Gender differences (and confidence intervals) in each of the 30 countries are graphed in Figure 3 for self-concept and general value. Controlling for SES and achievement, boys tend to have higher self-concepts across all 30 countries (β = .010 to .243, median = .135). Although boys are also favored in general value, the differences are smaller (−.085 to .157, median = .041), and in some countries the differences favor girls. Consistent with these observations, the result of the WALD test applied to gender difference shows highly significant country-to-country variability in the size of gender differences in self-concept (Wald $\chi^2(29) = 494.630, p < .001$) and, to a lesser extent, general value (Wald $\chi^2(29) = 225.015, p < .001$).

**60-group CFA model of gender differences.** AwC extensions of alignment. In an alternative approach to testing gender differences, we began with 60 (30 countries $\times$ 2 genders) groups rather than 30. This approach is less parsimonious than the MIMIC approach but more flexible in terms of testing the scalar invariance assumption over gender, which is not easily tested with the MG-MIMIC model. The configural 60-Group CFA model with the eight motivational constructs (MCG1 in Table 2) provided a good fit to the data (CFI = .950, TLI = .946, RMSEA = .036). As in earlier analyses there was only a small decrease in fit indices for the metric model in which factor loadings were constrained to be equal over the 60 country-gender groups (MCG2 in Table 2; $\Delta$CFI = .007, $\Delta$TLI = .005, $\Delta$RMSEA = .002). However, again the scalar invariance of intercepts (MCG3) was not supported in relation to the substantial decreases in fit indices compared with Model MCG2 ($\Delta$CFI = .049, $\Delta$TLI = .045, $\Delta$RMSEA = .013), leading us to pursue the 60 country-gender groups CFA model with alignment and AwC.

It should be noted that the MG-CFA approach used here relies heavily on the flexibility of the “model constraint” command in Mplus to calculate gender differences, with the delta method being utilized to estimate the standard errors. The AwC alignment model (MCG4_AwC) has the same degrees of freedom, same chi-square and model fit as the configural CFA model (MCG1). For the purposes of this investigation, a graphical depiction of the patterns of gender differences in self-concept and general value is presented in Figure 3. There is clear evidence that gender differences in self-concept and general value vary substantially by countries, Wald $\chi^2(29) = 264.292, p < .001$, Wald $\chi^2(29) = 194.702, p < .001$, respectively.

Furthermore, to explore the sizes of latent mean differences in motivational constructs across countries and gender, we decom-
posed variance estimates into contrast tests of differences associated with the 30 countries, the two gender groups, and their interactions; and estimated variance components for each of these differences (sums of squares and variance components in Table 5) using the “model constraint” command in Mplus. Thus, we used these constraints to obtain analysis of variance-like estimates of the statistical significance and proportion of variance in latent mean differences explained by the 30 countries, the two gender groups, and the 30 Country × Gender interactions (see Marsh et al., 2013 for a related approach). Comparison of the variance components shows that first-order gender differences (.040 and .006 for self-concept and general value, respectively) are much smaller than those associated with either the gender-by-country interactions (.135 and .116) or, and in particular, the first-order effects of country (2.404 and 1.366). However, due to the large sample sizes, all these effects are highly significant.

Of particular interest to the application of the CFA-MIAL model and the AwC, we compared the pattern of gender differences based on 60 group alignment models with those based on the 30-group MIMIC model (see Figure 4). Inspection of the caterpillar plots for the two approaches demonstrates that they are highly similar, particularly for self-concept, but to a lesser extent also for general value.

Discussion and Implications

Study 1 is apparently the first large-scale application of the CFA-MIAL model proposed by Asparouhov and Muthén (2014) in which there were multiple factors as well as large numbers of items, factors, groups, individuals, and estimated parameters. Particularly the 60-group analysis used to assess gender differences is one of the largest published CFA-MI studies. In accomplishing this goal, we introduced the new AwC approach and demonstrated its usefulness, substantially enhancing the flexibility of the CFA-MIAL model in relation to substantively important issues that could not be evaluated appropriately using traditional MG-CFA methods. Of particular interest, invariance of item intercepts was not supported, and the scalar model provided poor model fit on the basis of the traditional scalar CFA-MI model; this implied the incomparability of factor means. However, we found that the CFA-MIAL model provided a much better fitting model that allowed us to compare means across the 30 countries. We also demonstrated how alignment was useful for developing or revising a scale measuring science motivation, in terms of cross-cultural generalizability.

In demonstrating the substantive usefulness of the CFA-MIAL model and the AwC extension, we evaluated the consistency over 30 OECD countries of latent means of the motivational constructs, as well as relations between the motivation constructs and the three criterion variables (gender, achievement, and SES). The associations between the motivational constructs and the criterion variables varied substantially over countries. On average, science achievement was positively associated with the motivational constructs, whereas associations of gender and SES to the motivational constructs were mostly small. Of particular interest, we evaluated gender differences in self-concept and general value on the basis of the 30-group MIMIC model (i.e., gender as a MIMC variable) and the 60-group AwC model (60 = 30 countries × 2 genders). Both models resulted in highly similar patterns of results, indicating that boys tended to have high self-concept in science, whereas the gender difference favoring boys in general value was relatively small. There was, however, country-to-country variation in the results, which necessitated the AwC extension of the CFA-MIAL model. In pursuing the methodological aims of this investigation, we demonstrated the flexibility of the AwC extension of the CFA-MIAL model and its applicability to a wide variety of different situations that are likely to be useful for applied researchers, given that the CFA-MIAL model as currently operationalized can only be used to test a limited number of CFA models.

In summary, the results of Study 1 are supportive of alignment, particularly when extended to include the AwC transformation. Nevertheless, as alignment is a new statistical approach, “best practice” will evolve with experience. In particular, there are key questions arising from the results of Study 1 that we address in Study 2, which is based on simulated data, to provide a stronger basis for evaluating alignment in relation to viable alternatives.

Study 2: An Overview of the Substantive and Methodological Focus

Study 2, a simulation study, allowed us to evaluate the appropriateness of alignment in relation to known population parameters under a variety of different conditions. Of particular relevance to our earlier discussion of problems with the stepwise approach in the traditional partial invariance model, we compare the known parameter values from the population generating model with estimated values based on the alignment model and both the complete and the partial invariance scalar models. In order to enhance comparability, we then built on the simulation design that Asparouhov and Muthén (2014) used to introduce alignment, and address several critical issues left unanswered by Study 1 and the Asparouhov and Muthén demonstration—particularly in relation to estimates of latent means, which were the primary focus of Study 1, as they are in studies of scalar invariance more generally. More specifically we addressed the following issues that followed from limitations of Study 1, which relied on “real” data and a limited amount of alignment research to test the following a priori hypotheses:

1. When scalar invariance does not hold, bias in estimation of known latent means is consistently smaller for alignment than for either the complete or partial scalar approaches. (We leave as a research question the difference in bias between the complete and partial scalar CFA-MI
In addition to these a priori hypotheses, in Study 2 and subsequent discussion we address the unresolved question of how to evaluate the suitability of the alignment and AwC models.

Method

In Study 2 we extended the original Asparouhov and Muthén (2014) simulation study, providing an overview of the quality of the alignment estimation in comparison with configural, scalar, and partial invariance models. An apparently unique feature of our simulation is that we rejected the typical assumption of CFA-MI models (and most simulation studies) that some parameter estimates are completely invariant across all groups. Instead, none of the parameter values in our population generating model were invariant (i.e., none were exactly the same in the multiple groups), as would be the case in practice with real data. In this respect, we explore how well the alignment optimization functioned under the complete noninvariance condition with different patterns of large and small noninvariant parameters. As in Study 1, the fixed alignment estimation method was used with 500 replications and maximum Likelihood in this simulation study.

Data generation. On the basis of the Asparouhov and Muthén (2014) simulation study, we generated data using a one-factor model with five indicator variables and 15 groups. In all groups the residual variances of indicator variables were set to 1. The simulation design factors manipulated in the study included: (a) group size (N = 100 and 1000); (b) magnitude and percentage of non-invariance (10% large + 90% small; 20% large + 80% small); (c) approaches to invariance testing (alignment, configural, complete scalar, and partial scalar). Using the same method as Asparouhov and Muthén (2014), we generated three group types, and then repeated those types to create 15 groups. Each group type had the same parameter values. For example, the first, fourth, and seventh groups were simulated in the same manner. For group Type I the distribution of the factor was \( \alpha = 0, \psi = 1 \); for group Type II, \( \alpha = .3, \psi = 1.5 \); and for group Type 3, \( \alpha = 1, \psi = 1.2 \); this is consistent with the group types in Asparouhov and Muthén (2014). The alignment factor mean and factor variance were fixed to 0 and 1, respectively, in the first group; this matches the metric used to generate the data (see Asparouhov & Muthén, 2014 for more details).

Magnitude and percentage of noninvariance. For the pattern of loading and intercept noninvariance, two misfit conditions (small and large) were simulated. In each group there was one large noninvariant intercept parameter (e.g., \( \nu = .50 \) or \( -.50 \)) and one large noninvariant loading parameter (e.g., \( \lambda = 1.40, .50, \) or \( .30 \)). The rest of the intercept and loading parameters were set to reflect a small extent of noninvariance (\( \nu = 0 \pm .05 \) and \( \pm .10 \)) and \( \lambda = 1 \pm .05 \) and \( .1 \). On the basis of this design (see Table 6), the ranges of the standard deviation of each loading and intercept across groups were from .04 to .23 and from .08 to .25 (see Table 6). In order to vary the percentage of large noninvariant parameters, we replaced large noninvariant loading values with small noninvariant values from each odd-numbered group and replaced large noninvariant intercept values with small noninvariant values from each even-numbered group. Also, to provide a test of the

Figure 4. Patterns of gender differences: general value and self-concept, based on two different models.
alignment model when there was complete scalar invariance, we simulated two additional groups with all noninvariant loading and intercept values (\( \alpha = 0, \lambda = 1 \)).

**Approaches to invariance testing.** We compared the alignment estimation with configural, scalar, and partial invariance models across all conditions (number of groups, magnitude and percentage of noninvariance, and approaches to invariance testing), totaling 12 conditions. This is apparently one of the few simulation studies to test the traditional stepwise adjustments to the scalar invariance model, and the first to juxtapose it with alignment. We suspect that this is due at least in part to the unique complications of applying this stepwise approach across a large number of replicates, even when the population generating model is known. In particular, the final solution for each replication can differ substantially terms of the number of post hoc adjustments that are made, as well as which parameter estimates that are actually freed. In our operationalization of the stepwise approach to partial invariance, we first compared relative model fits for the configural and scalar invariance models based on each replication. At each step of the stepwise procedure within a given replication, if the \( \Delta \text{CFI} \) was greater than .01 (Chen, 2007; Cheung & Rensvold, 2002), an additional parameter, that having the largest modification index, was freed. We repeated this procedure until \( \Delta \text{CFI} \leq .010 \), at which point we terminated the iterative process and started again with the next replicate. Note that this procedure was used for each replication, so that although the CFI for each of the 500 replicates was necessarily similar to the configural model, the number and choice of invariance constraints that were freed varied across the different replicates.

**Measurement estimate analyses.** To explore how well alignment estimated the group-specific measurement models, we considered a variety of measures of accuracy and precision. Our emphasis was on the latent means that are the focus of the present investigation, as they are in most scalar invariance studies. However, across the 500 replicates we also report the mean, \( \text{SD} \), and average mean square error (\( \text{MSE} \)) of bias (difference between the estimated and the true value) for factor means, factor variances, loadings, and intercepts. The \( \text{MSE} \) captures the bias and variability of the estimates by summing the square of the bias and the variance of the estimate. In addition, for every replicate solution in each condition, we cross-validated the parameter estimates to test Hypothesis 3. This was accomplished separately for each replicate by using the fixed values based on the solution for that replicate applied to a new sample of cases generated from the same population generating model (i.e., same sample size and values for large and small noninvariant parameters).

**Results**

The goodness of fit measures (see Table 7) merely confirm the design of the simulation study. The fit of the configural and partial invariance models were similar and extremely high (e.g., CFIes \( \geq .989 \)) for all conditions (i.e., small vs. large \( N \); 10% vs. 20% large misfit). The fit of the metric model was marginal (CFIs = .905 to .942) and the fit of the scalar model was clearly unacceptable (CFIs = .819 to .876). For both the scalar and metric models, the fit was noticeably worse when the number of large noninvariant parameters was larger. Also of note, the number of post hoc estimates freed in the partial invariance models (i.e., the number of parameters in the partial solution less the number of parameters in the scalar solution) varied systematically across replicates within each condition; on average, the number of adjustments was greater when the amount of misfit was greater, but also when the sample size was larger.

**Latent mean bias when scalar invariance is violated (Hypothesis 1).** The central results of the simulation study (see Table 8) were designed to test Hypothesis 1. For the present purposes we focus on bias in the estimation of the latent factor means (\( \alpha \) in the column labeled “average bias” in Table 8), but also present values for other parameter estimates. Consistent with a priori predictions, across all conditions average bias in latent means was systematically smaller for the alignment solutions than for either the complete or partial scalar solutions. Although bias was left as a research question, it is important to note that the average bias was also consistently larger for the partial than for the complete scalar condition. This pattern of differences (alignment better than scalar; complete scalar better than partial scalar) is consistent across all sample sizes and noninvariant conditions.

The pattern of results was somewhat more complicated for the variation in bias estimates across the different conditions (\( \alpha \) in the column labeled “SD of bias” in Table 8). Again, consistent with Hypothesis 1, the variation in bias in latent mean estimates for the alignment solution is consistently smaller than variation for the complete and partial scalar solutions. However, when the number of large noninvariant parameters is small (10% vs. 20%), the variation in bias is greater for the complete scalar than the partial scalar solutions, whereas when the number of large noninvariant parameters is large variation in bias estimates is greater for the partial solutions than the scalar solutions. Not surprisingly, the variation in bias estimates is systematically smaller when sample size is larger (1,000 vs. 100).

Average mean square error (\( \text{MSE} \) in Table 1) integrates average bias and variation in bias into a single index. Hence, it is not surprising that the alignment solutions performed systematically better than either the complete or partial scalar solutions. Consistently with the average bias results, the complete scalar solutions performed better than did the partial scalar solutions. However, consistently with the \( \text{SD} \) of bias results, the difference between complete and partial scalar conditions was larger when the number of large noninvariant parameters was small.

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**Table 6**

Noninvariance Pattern Based on 20% Large Noninvariance

<table>
<thead>
<tr>
<th>Parameter</th>
<th>Group 1</th>
<th>Group 2</th>
<th>Group 3</th>
<th>Mean across 15 groups</th>
<th>SD across 15 groups</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y1 loading</td>
<td>1.00</td>
<td>1.05</td>
<td>.95</td>
<td>1.00</td>
<td>.04</td>
</tr>
<tr>
<td>Y2 loading</td>
<td>1.00</td>
<td>1.10</td>
<td>.90</td>
<td>1.00</td>
<td>.08</td>
</tr>
<tr>
<td>Y3 loading</td>
<td>.140</td>
<td>.90</td>
<td>1.10</td>
<td>1.13</td>
<td>.21</td>
</tr>
<tr>
<td>Y4 loading</td>
<td>1.00</td>
<td>.95</td>
<td>.30</td>
<td>.75</td>
<td>.33</td>
</tr>
<tr>
<td>Y5 loading</td>
<td>1.00</td>
<td>.50</td>
<td>1.05</td>
<td>.85</td>
<td>.26</td>
</tr>
<tr>
<td>Y1 intercept</td>
<td>.00</td>
<td>-.50</td>
<td>-.05</td>
<td>-.18</td>
<td>.23</td>
</tr>
<tr>
<td>Y2 intercept</td>
<td>.00</td>
<td>.00</td>
<td>.50</td>
<td>.18</td>
<td>.23</td>
</tr>
<tr>
<td>Y3 intercept</td>
<td>.00</td>
<td>-.10</td>
<td>.10</td>
<td>.00</td>
<td>.08</td>
</tr>
<tr>
<td>Y4 intercept</td>
<td>.00</td>
<td>.10</td>
<td>-.05</td>
<td>.02</td>
<td>.06</td>
</tr>
<tr>
<td>Y5 intercept</td>
<td>.50</td>
<td>-.05</td>
<td>.05</td>
<td>.17</td>
<td>.25</td>
</tr>
<tr>
<td>Factor mean</td>
<td>.00</td>
<td>.30</td>
<td>1.00</td>
<td>.43</td>
<td>.43</td>
</tr>
<tr>
<td>Factor variance</td>
<td>1.00</td>
<td>1.50</td>
<td>1.20</td>
<td>1.17</td>
<td>.21</td>
</tr>
</tbody>
</table>

**Note.** Large noninvariant parameters are shaded and bolded.
In the final columns in Table 8, we have translated the size of bias estimation in the latent means into an effect-size metric—average bias divided by the pooled standard deviation of the latent mean estimates. However, these values closely mirror those based on the average bias.

In summary, there is clear support for Hypothesis 1. At least in terms of the conditions in our simulation, alignment outperformed both the complete and partial scalar approaches when there was no support for complete scalar invariance. Although it was not predicted in the a priori hypothesis, the surprisingly poor performance of the partial scalar solution in relation to the complete scalar solution was consistent with negative reviews of the stepwise approach used to make adjustments in the partial scalar model.

**Latent mean bias when there is support for scalar invariance (Hypothesis 2).** Although this was not a major focus of the present investigation, it is relevant to evaluate the alignment solution in relation to the complete scalar solution when there was support for scalar invariance (in Table 8, rows with percentage of noninvariance = 0%). Importantly, for both the alignment and complete scalar solutions, there was almost no bias in estimation of the latent means. Also, the variation in the bias estimates was nearly the same for the two sets of solutions. Indeed, the mean square errors (MSEs) that take into account both systematic bias and variation are also very small and identical (to three decimal places) for the complete scalar and alignment solutions. Again, the SDs of the bias in estimates (and MSEs) are smaller when the sample size is larger.

It is also interesting to compare these SDs of bias with those based on solutions where scalar invariance does not hold. These SDs are clearly smaller when there is complete scalar invariance, but the sizes of these differences vary substantially for complete scalar and alignment solutions. In particular, variation in alignment solutions is only modestly smaller, whereas the variation in the complete scalar solutions is substantially smaller. These results are also consistent with the a priori hypothesis that even when the scalar solution is viable, alignment is still appropriate. In summary, there is clear support for Hypothesis 2. At least in terms of the conditions in our simulation, nothing is lost by applying alignment, even when there is support for complete scalar invariance.

**Cross-validation support for the results (Hypothesis 3).** Consistent with a priori Hypothesis 3, there is good cross-validation support for the results in support of Hypothesis 1. Indeed, the cross-validation indices in relation to bias in the latent means in Table 9 are nearly identical to those in Table 7. Although this finding is tangential to the main focus of the present investigation, the reason why the cross-validation indices are so good is that both the alignment and, in particular, the partial invariance approaches were designed to optimize the goodness of fit of solutions in relation to factor loadings and intercepts, not the latent means. Hence, the inevitable deterioration due to capitalization on chance in cross-validation is not large for the bias in estimation of latent means.

**Discussion and Implications**

Building on the original Asparouhov and Muthén (2014) simulation study, the results of Study 2 provide important new support for alignment and thus for AwC, which was the major focus of our study. While, in support of alignment, Asparouhov and Muthén presented results based on a few indicative parameter estimates from just one group, we have provided a more comprehensive evaluation of results across all parameter estimates and all groups. More importantly, we expanded the simulation study to include partial scalar invariance estimates. This is particularly important because the stepwise strategy continues to be used widely with partial scalar invariance, even though this has been criticized.
severely by statisticians and quantitative psychologists alike. Indeed, even the important caveats offered by Byrne et al. (1989) when they first introduced the partial invariance strategy, have tended to be ignored in subsequent research. Critically, consistent with a priori predictions in relation to latent means, the results of Study 2 support the a priori hypotheses that alignment outperforms complete scalar invariance.

**Overall Discussion, Limitations, and Directions for Future Research**

Study 1 is apparently the first large-scale application of the CFA-MI\textsubscript{AL} model, and one of the largest applications of the CFA-MI approach, with so many factors, items, and estimated parameters. Indeed, most CFA-MI demonstrations focus on a small number of groups (e.g., Byrne et al., 1989; Reise, Widaman, & Pugh, 1993), while the relatively few studies based on a large number of groups often consider a single factor based on a relatively small number of items (e.g., Zercher et al., 2015), and no large noninvariance.

### Table 8

**Average Bias, SD of Bias, and MSE for the FIXED Alignment Estimates Using Maximum Likelihood**

<table>
<thead>
<tr>
<th>Models</th>
<th>N</th>
<th>% Large noninvariance</th>
<th>Average bias</th>
<th>SD of bias</th>
<th>Average MSE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Align</td>
<td>100</td>
<td>10%</td>
<td>-.010</td>
<td>.030</td>
<td>.007</td>
</tr>
<tr>
<td>Scalar</td>
<td>100</td>
<td>10%</td>
<td>-.067</td>
<td>.039</td>
<td>.007</td>
</tr>
<tr>
<td>Partial</td>
<td>100</td>
<td>10%</td>
<td>.126</td>
<td>.057</td>
<td>-.015</td>
</tr>
</tbody>
</table>

**Table 9**

**Average Bias, SD of Bias, and MSE for the Alignment Based on Cross-Validation Data**

<table>
<thead>
<tr>
<th>Models</th>
<th>N</th>
<th>Percentage of large noninvariance</th>
<th>Average bias</th>
<th>SD of bias</th>
<th>Average MSE</th>
</tr>
</thead>
<tbody>
<tr>
<td>Align</td>
<td>100</td>
<td>10%</td>
<td>-.010</td>
<td>.167</td>
<td>.016</td>
</tr>
<tr>
<td>Scalar</td>
<td>100</td>
<td>10%</td>
<td>-.067</td>
<td>.197</td>
<td>.017</td>
</tr>
<tr>
<td>Partial</td>
<td>100</td>
<td>10%</td>
<td>.126</td>
<td>.179</td>
<td>.048</td>
</tr>
<tr>
<td>Align</td>
<td>100</td>
<td>10%</td>
<td>-.019</td>
<td>.192</td>
<td>.067</td>
</tr>
<tr>
<td>Scalar</td>
<td>100</td>
<td>10%</td>
<td>.142</td>
<td>.173</td>
<td>.052</td>
</tr>
<tr>
<td>Partial</td>
<td>100</td>
<td>10%</td>
<td>.225</td>
<td>.157</td>
<td>.075</td>
</tr>
</tbody>
</table>

Note. Align = Alignment; MSE = mean square error.
each factor considered separately. Although models of each factor considered separately might provide supplemental information, this information and more is already available through the alignment model of all eight factors. In summary, the scale of data in Study 1 provided a realistically complex demonstration of the CFA-MIAL model in relation to actual practice.

Introduction of AwC and Parallels With Exploratory Structural Equation Models (ESEM)

A critical feature of Study 1 was the introduction of the AwC extension, which transforms alignment into a confirmatory tool rather than being largely exploratory. The AwC extension greatly enhances the usefulness and flexibility of alignment to address substantively important issues in further CFA and SEM analyses that would not otherwise be possible with alignment. It is also interesting to explore some of the similarities between the development of alignment and ESEM. In both cases, development came about because of the typically overly restrictive assumptions of the traditional CFA model; requiring cross-loadings to be zero (ESEM); the scalar invariance constraints in CFA-MI models (alignment). In both cases, the apparently inherent limitations of ESEM and alignment were mostly overcome by the introduction of EwC and AwC, transforming exploratory tools to confirmatory, and greatly expanding the range of models that could be considered. Indeed, because the EwC approach has been widely applied, some of the novel applications of the EwC extension to ESEM (Marsh, Morin, et al., 2014) are likely to be valuable to the application of AwC, as well as to future developments of Mplus to facilitate these applications.

The juxtaposition of the ESEM and alignment also identifies potentially serious limitations of alignment as currently specified, in that it begins with an implicit assumption that the configurual CFA-MI model is able to fit the data. However, as presently operationalized, the CFA-MIAL model is limited to independent cluster factor structures in which indicators are not allowed to cross-load on multiple factors. However, this factor structure, which underpins most CFA studies, is overly restrictive in many applications (Marsh, Lüdtke, et al., 2013), leading to a growing body of research suggesting that the cross-loadings in ESEM often provide a more appropriate, better-fitting solution. The introduction of AwC allows limited scope in testing and perhaps, relaxing this requirement of cross-loadings— but is limited in that substantial cross-loadings would call into question the alignment structure that is the basis of AwC. Similarly, although multigroup tests of invariance are possible with ESEM, they suffer the same limitations with CFA-MI models as have been highlighted in the present investigation. We also note that tests of longitudinal measurement invariance over multiple occasions is not possible with alignment in its current form, but is possible with ESEM. Recognizing the potential synergy between the ESEM and alignment, Asparouhov and Muthén (2014) mooted the combination of ESEM and alignment into a single model as a useful development in future versions of Mplus. This development would also enable applied researchers to use both the AwC and the EwC transformations in the same analysis.

Comparison of Alignment and Partial Invariance Approximations to Scalar Invariance

An obvious limitation of Study 1 is that it left unanswered the question of how alignment would compare with the traditional stepwise approach used to achieve partial invariance. This could not be easily addressed with real data in which the true population parameters are unknown. Thus, we undertook a simulation study (Study 2) to evaluate the extent of bias in estimation of latent means based on alignment, compared with complete and partial invariance models under a variety of different conditions. In relation to the degree of noninvariance associated with our design in Study 2, the fit of the configural model was obviously better than that typically found in practice. However, even for the condition where the number of large noninvariant parameters is small, the fit of the metric and scalar models is somewhat poorer than that observed in Study 1, suggesting that the extent of noninvariance in the simulated data is greater than that in Study 1.

The Study 2 results are unambiguous, in that alignment consistently outperformed partial invariance in particular, as well as the complete scalar invariance models. Of course, as is always the case with simulation studies, the generalizability of these conclusions is limited by the design of the study (see discussion of limitations below). However, our simulation study should have been ideally suited to the partial invariance strategy, in that there were only a few large noninvariant parameter estimates, in combination with many small ones. Nevertheless, given the scathing reviews of stepwise procedures generally (see earlier discussion of problems with stepwise approaches), perhaps it is not surprising that stepwise approaches perform so poorly. From this perspective, it is somewhat surprising that applied SEM/CFA researchers have persevered so long with a procedure that is so dubious. Indeed, such issues were recognized by Byrne et al. (1989) when they first introduced the partial invariance more than 25 years ago, and the failure to resolve these long-standing issues was a primary motivation for Asparouhov and Muthén (2014) introducing alignment as a viable alternative to partial invariance. The results of the present investigation, the first empirical test of this implicit assumption, provide clear support for alignment and further call into question the traditional partial invariance approach.

We also note that the partial invariance model does not have to be driven purely by a stepwise empirical approach, even though this is the typical approach (Schmitt & Kuljanin, 2008). Indeed, defenses of the procedure, starting with the original Byrne et al. (1989) demonstration, note the need to evaluate the selection of parameters to be freed in relation to theory and substantive knowledge. However, this tends to be done in a strictly post hoc manner to justify the results of the stepwise empirical selection process (Schmitt & Kuljanin, 2008). A more appropriate use of theory and substantive knowledge might be to develop truly a priori models that could then be empirically tested in relation to goodness of fit and evaluation of parameter estimates (MacCallum et al., 1992).

Here we have pitted the alignment and partial invariance approaches against each other, treating them as antithetical. However, this perspective might be too simplistic, and we speculate that a synergistic combination of both approaches could be advantageous. Modification indices are the critical feature of the typical partial invariance model. Although modification indices and expected change parameters are not currently available with the
alignment model, they are readily available for the equivalent AwC model. However, indices based on the final AwC model are fundamentally different from the modification indices used in the partial invariance model, particularly in relation to identifying parameters that cause the most stress to scalar invariance. Thus, the modification indices that these are based on in the final and “best” AwC model can, and should, be added as a single step rather than one at a time in the potentially many steps of the forward stepwise approach. In this sense, the adjustments identified by the AwC model are more like the “all possible combinations” approach to stepwise selection, which has important advantages over (in particular) the forward stepwise strategy typically used, and also backward elimination and bidirectional elimination (a combination of forward and backward approaches). Thus, a potential synergy between alignment and partial invariance could be to use the modification indices based on the AwC model to identify parameters to be freed in the partial invariance model.

**How to Evaluate the Appropriateness of the Alignment and AwC Models**

**Limitations in the AwC model.** For demonstrations based on new statistical procedures, typically there are potentially important limitations and a need for further research. Particularly in relation to the limitations identified by Asparouhov and Muthén (2014), the introduction of the AwC extension of the CFA-MI_AL model is an important development, greatly expanding the range of models that can be considered with alignment, as illustrated in Study 1. There are, nevertheless, limits to the generalizability of results based on the AwC transformation of the original alignment solution to new models. In particular, there is an implicit assumption that the alignment factor structure continues to be appropriate when it is incorporated into new models that take advantage of the flexibility of AwC. However, we suggest that there is a hierarchy of models in relation to how reasonable this assumption is likely to be. At the top of the hierarchy, this assumption is entirely reasonable for the basic AwC model, which does not introduce new constraints or additional variables, as it is merely an equivalent transformation of the alignment model. The assumption is likely to be more reasonable when the new models are nested under the original model (e.g., more constraints are added) than when new variables are added. When new variables are added, the assumption is likely to be more reasonable when new variables are merely correlated with the alignment factors, or alignment factors are used to predict new variables, than in MIMIC models that impose additional invariance assumptions. For example, if the fit of the MIMIC alignment model in Study 1 had been much worse than that in the basic alignment model (or, equivalently, the configural model), then the results would have to be interpreted with caution. However, this concern is not specific to the alignment model, but also applies to MIMIC models in conjunction with the scalar CFA-MI models and single-group models. Indeed, under these circumstances it might be more appropriate to forgo the MIMIC model altogether and resort to an appropriate multiple group model. In Study 1 we demonstrated how this was possible in relation to gender differences, comparing models with gender added to the AwC model as a MIMIC variable, and gender treated as a multiple group variable (i.e., creating separate male and female groups for each country).

**Focus on latent means.** Our focus was primarily on estimation of latent means, rather than on factor loadings, intercepts, and factor variance/covariance estimates. This focus is justified, in that the main purpose of tests of scalar invariance is to provide a justification for the evaluation of latent means. This also has some interesting implications in relation to the results. In particular, the stepwise strategy in the partial invariance model is designed to maximize goodness of fit in relation to adjustments to the factor loadings and intercepts in the complete scalar model, rather than latent means. From this perspective, it is not surprising that the results based on latent means cross-validated so well, in that the adjustments did not capitalize on chance in relation to latent means. Nevertheless, in other applications of alignment it might be important to evaluate the extent of bias in the estimation of other parameter estimates.

**How large is a large noninvariant parameter?** An ongoing, unresolved issue with alignment is how to evaluate the appropriateness of the solution when true population parameters are unknown. In particular, because the fit of the alignment model is necessarily the same as the configural model, its appropriateness cannot be evaluated by goodness of fit. We note, however, that this limitation also exists with the partial invariance model, in which a sufficient number of invariance constraints are freed so that its fit does not differ substantially from that of the configural model. Hence, the partial invariance model cannot be evaluated in relation to goodness of fit. On the basis of preliminary results, Asparouhov and Muthén (2014) suggested that alignment studies should be interpreted cautiously if more than 20% of the parameter estimates are noninvariant. However, this suggestion is, perhaps, overly simplistic. As shown here, alignment works well even when all of the parameters are noninvariant, as long as the deviations are small. Asparouhov and Muthén implicitly recognized this in that they focused on deviations that were statistically significant, and used a conservative criterion of $p < .001$. Nevertheless, because this criterion is highly sample-size dependent, guidelines based upon it are unlikely to be generalizable. Hence, what is needed is a more absolute index of what constitutes “large” that is relatively independent of sample size and practically useful.

The alignment solution routinely provides additional insights into the quality of alignment solutions in terms of the largest deviations in relation to individual indicators and groups. Although this information is clearly useful from a diagnostic perspective, it is based largely on tests of statistical significance that are highly dependent on sample size and thus, idiosyncratic to a particular data set. However, as illustrated here, these tests are easily supplemented with measures of practical significance by transforming the differences into a standardized effect size metric (Cohen’s $d$) that is more comparable in relation to external comparisons with different studies, as well as internal comparisons within the same study. We also note that presenting these Cohen’s $d$ statistics in terms of box plots provides a useful summary of the distribution of values across different groups and items, particularly because the CFA-MI_AL loss function is minimized when there are a few large noninvariant parameters and many approximately invariant parameters. Because our study is apparently the first application of standardized effect sizes (ESs) to evaluate the results from the alignment model, it is premature to provide guidelines about what constitutes large, medium, and small ESs, but such intuitions should evolve with further application.

We also note that output from the alignment program currently does not include modification indices (which are highly influenced by sample size) or related measures of expected parameter change (raw and standardized), which provide a more practical, “absolute” index (that is sample size independent) of how much a fixed or constrained
parameter would change if freed. However, with the basic AwC model these additional indices are readily available and likely to be useful in evaluating the extent of noninvariance for different parameter estimates. Whittaker’s (2012) simulation study suggested that expected change parameters were somewhat better at identifying misspecified parameter estimates, but recommended using them in combination with modification indices. However, the potential value of the expected change indices is to provide a generalizable index of what constitutes a “large” misspecification—Whittaker suggested standardized values greater than .2.

Following Whittaker’s suggestion, we evaluated the estimated parameters with the largest modification indices for the PISA data, along with standardized and unstandardized indices of expected change (see Appendix 7, supplemental materials). Although it is probably premature to propose cutoff values for alignment and AwC models that are based on Whittaker’s results, which emerged in a different context, it is interesting to note that less than 3% of the parameter estimates had completely standardized, expected parameter change values (STDCY_EPC in Appendix 7) greater than .2 in absolute value—far lower than the 20% cutoff suggested by Asparouhov and Muthén (2014). Consistently with suggestions by Whittaker, inspection of Appendix 7 indicates that modification and expected parameter change indices provide different perspectives, so that some combination of both might also provide a useful starting point for identifying parameters to free in partial invariance models that do not rely on apparently dubious, forward stepwise selection.

**Alternative Approaches to Measurement Invariance**

Recently there has been considerable development of alternative approaches to the evaluation of latent means in large-scale studies when there is a lack of support for scalar invariance. A number of studies have used multilevel modeling, treating the multiple groups as Level 2 and the cases nested within each group as Level 1 (see Jak, Oort, & Dolan, 2013). However, implicit in the multilevel approach is the assumption that the groups are a random sample from a well-defined population in which the focus is on the population from which the groups have been sampled; group-specific values are assumed to represent random variation from this population value. In contrast, the MG-CFA approach treats groups as fixed effects, with inferences that focus on specific groups. Consistently with this distinction, alignment provides considerable information about the source of noninvariance that is generally not available with the multilevel approach. Muthén and Asparouhov (2013) also demonstrated that the multilevel approach is better suited to situations in which there is a very large number of indicators (e.g., items on an achievement test, as opposed to the relatively few items used to measure psychological constructs on most surveys). In addition to the multilevel approach, there are important developments in other evolving approaches, including Bayesian structural equation modeling (e.g., Zercher et al., 2015), and multilevel mixture modeling (Muthén & Muthén, 2011–2015). Also, perhaps, partial invariance models that do not rely on stepwise strategies will prove critical to the development of measurement invariance models.

In summary, alignment augmented by AwC provides applied researchers with considerable flexibility to address substantively important issues when the traditional CFA scalar model does not fit the data. Both our review of the literature condemning stepwise selection strategies, and our empirical results, suggest that alignment is more appropriate than the typical practice of stepwise partial invariance. The introduction of AwC transforms alignment from being largely exploratory into a confirmatory tool, and substantially increases the range of situations in which it can be used. Although alignment and AwC provide a wealth of information to evaluate the quality of the alignment solution, an unresolved issue is how to evaluate whether the alignment solution is trustworthy in relation to evaluating latent means from multiple groups. This is, perhaps, not surprising, because essentially the same problem was identified by Byrne et al. (1989) when they first introduced partial invariant models and the problem has not been resolved in the subsequent 25 years, in terms of evaluating partial invariant models.

We offer some tentative solutions to this issue as directions for further applied and simulation research. Despite their limitations we are confident that, given that these are new statistical tools, “best practice” will evolve with experience. Other potentially important directions for further research include synergistic combinations of the advantages of alignment with other approaches, such as ESEM (particularly in relation to cross-loadings, but also longitudinal invariance), partial invariance models (based on adjustments identified by alignment and AwC, rather than stepwise strategies), multilevel modeling, mixture models, and Bayesian structural equation models.

**References**


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