Q: How you get the Mplus PX parameterization in factor analysis as discussed in the Bayes Advantages paper, Section 2?


A: You do it using model constraints, see below:

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Mplus VERSION 6
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INPUT INSTRUCTIONS

MONTECARLO:  NAMES ARE y1-y5;
              NOBS = 50;
              NREP = 100;

ANALYSIS:
              ESTIMATOR = BAYES; process=2; fbiter=3000;

model montecarlo:
              y1-y5*1;
              eta by y1-y5*1.0;
              eta@1;

model:
              y1-y5*1;
              eta by y1@1
               y2-y5*1.0 (q2-q5);
              eta*1 (v);

model constraint:
              new (l1-l30*1);
              l1=sqrt(v);
              l2=q2*sqrt(v);
              l3=q3*sqrt(v);
              l4=q4*sqrt(v);
              l5=q5*sqrt(v);

output: tech9;
```