

It is helpful to look at the tree diagram on page 576 of the V8 UG. Your run with Data Imputation and Estimator = Bayes follows the "H0" branch in line with UG ex 11.7. The H0 model parameters are estimated using Bayes and then imputations are made from this H0 model. So FIML is not used here in any of those 2 stages. Full information estimation of the H0 parameter estimates is used but it is done via Bayes ("FIB"?). The imputed values are not used in the H0 model parameter estimation.

In contrast, the tree diagram going down the H1 path and on to the "Analyze" path as in UG ex 11.6 uses H1 imputation as a first step followed by ML estimation of the model parameters based on those imputed data sets. The parameter estimates and SEs are summarized as usual with imputed data.