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## ONLINE SUPPLEMENT

### **The structure of paranoia in the general population: statistical supplement**

*Paul E Bebbington PhD,  
Orla McBride PhD,  
Craig Steel PhD  
Elizabeth Kuipers PhD  
Mirjana Radovanović MD  
Traolach Brugha MD  
Rachel Jenkins MD  
Howard I. Meltzer PhD  
Daniel Freeman PhD*

This electronic supplement contains further details of statistical methods and procedures for assessing goodness of fit.

#### Assessing the fit of confirmatory factor analysis (CFA) models

For the CFA models, the Chi-square test, the comparative fit index (CFI; 4), the Tucker-Lewis index (TLI; 5), and the root mean square error of approximation (RMSEA; 6) were used. Hoyle and Panter (7) recommend that a non-significant Chi-square test, along with TLI and CFI values of  $\geq 0.95$ , and a RMSEA value of  $\leq 0.05$ , indicates acceptable model fit. Bollen (1989), however, notes that the Chi-square statistic is highly sensitive to large sample sizes and may overestimate the lack of fit of a structural model. Thus, the Chi-square test should be viewed in conjunction with the other fit indices. A Chi-square difference test can be computed between nested factor models to examine whether a less stringent set of model constraints improves the model fit. It is important to note that in Mplus version 6, the Chi-square value obtained for WLSMV estimation (conducted in this study) cannot be used for Chi-square difference testing in the usual manner and has to be adjusted using the DIFFTEST command.

Estimating and assessing the fit of latent class (LCA) and factor mixture model (FMMA)

One problem that may arise when using algorithms to produce maximum-likelihood estimation is the presence of *local maxima*. This means that during the estimation process, there are several solutions around which a model may converge (i.e. local maxima, in which a model fits the data in an apparently satisfactory way), but there is only one best solution (i.e. *the global maximum*). The algorithm stops when a maximum is reached, but it cannot distinguish the global maximum from a local maximum (1). If a model converges around a particular local maximum, instead of the global maximum, the best fitting solution can be missed (2). To ensure successful convergence on the global maximum solution, LCA and FMMA models were estimated with different sets of random starting values (i.e. 500 random sets of starting values were used in the initial stage, and 20 optimizations were used in the final stage of convergence). All models were inspected to identify whether the log-likelihood value for each model was replicated several times, as this increases confidence that the solution obtained is not a local maximum (3). We report circumstances where the log-likelihood was not replicated (in Table 5).

There is no single definitive method for deciding upon the optimal number of latent classes (9), and several statistical indices are conventionally used to assess the fit of the models. For the LCA and FMMA models, the log-likelihood, the Akaike Information Criterion (AIC; 10), the Bayesian Information Criterion (BIC; 11), and the sample-size adjusted BIC (SSABIC; 12) were used as goodness-of-fit indicators. A high log-likelihood value in conjunction with lower values on the AIC, BIC, and the SSABIC reflect a good-fitting model. The BIC has been shown to be more reliable than the other information criteria (3). For LCA models, the Lo Mendel Rubin Likelihood Ratio Test (LMR-LRT;13) and the entropy (14) can also be useful in determining the best fitting model. The LMR-LRT compares models with different number of classes: a non-significant value suggests that the model with one fewer class is a better explanation of the data. The entropy statistic, which ranges from 0 to 1, is a standardized summary measure of the classification accuracy of placing participants into classes based on their model-based posterior probabilities. Higher entropy values reflect better classification of individuals (14).

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