Table A1.
Parameter estimates, standard errors, and log-likelihoods obtained by fitting a multilevel linear model with a categorical level 1 covariate (sex) to the language proficiency data of Snijders and Bosker (1999) as a traditional multilevel linear model in SAS PROC MIXED and as a structural equation model in Mplus. Data was selected to be balanced (i.e., 3 male and 3 female students sampled from each school).

| Parameter | PROC MIXED |  | Mplus |  |  |
| :---: | ---: | ---: | ---: | ---: | :---: |
| $\beta_{0}$ | 39.333 | $(0.624)$ | 39.334 | $(0.624)$ |  |
| $\beta_{1}$ | 2.925 | $(0.618)$ | 2.925 | $(0.618)$ |  |
| $\tau_{00}$ | 25.327 | $(6.077)$ | 25.321 | $(6.077)$ |  |
| $\tau_{11}$ | 4.572 | $(6.378)$ | 4.558 | $(6.377)$ |  |
| $\tau_{10}$ | -8.821 | $(5.106)$ | -8.813 | $(5.105)$ |  |
| $\sigma$ | 59.628 | $(3.915)$ | 59.632 | $(3.915)$ |  |
| LL | -2473.70 |  | -2473.72 |  |  |

Table A2.
Parameter estimates, standard errors, and log-likelihoods obtained by fitting a multilevel linear model with a categorical level 1 covariate (sex) to the language proficiency data of Snijders and Bosker (1999) as a traditional multilevel linear model in SAS PROC MIXED and as a structural equation model in Mplus. Data was unbalanced (i.e., different numbers of male and female students were sampled in different schools). The missing data approach was utilized to fit the multilevel linear model with unbalanced data as a structural equation model.

| Parameter | PROC MIXED |  | Mplus |  |  |
| :---: | ---: | ---: | ---: | ---: | :---: |
| $\beta_{0}$ | 39.116 | $(0.475)$ | 39.116 | $(0.475)$ |  |
| $\beta_{1}$ | 2.629 | $(0.380)$ | 2.629 | $(0.380)$ |  |
| $\tau_{00}$ | 21.794 | $(3.812)$ | 21.809 | $(3.625)$ |  |
| $\tau_{11}$ | 3.417 | $(2.261)$ | 3.418 | $(2.226)$ |  |
| $\tau_{10}$ | -3.590 | $(2.430)$ | -3.587 | $(2.226)$ |  |
| $\sigma$ | 62.126 | $(1.950)$ | 62.123 | $(1.943)$ |  |
| LL | -8096.55 |  | -8096.54 |  |  |

Table A3.
Parameter estimates, standard errors, and log-likelihoods obtained by fitting a multilevel linear model with a continuous level 1 covariate (verbal IQ) to the language proficiency data of Snijders and Bosker (1999) as a traditional multilevel linear model in SAS PROC MIXED and as a structural equation model in Mplus. Because the covariate was continuous, the data was naturally unbalanced. Case-varying factor loadings were utilized to fit the multilevel linear model with unbalanced data as a structural equation model.

| Parameter | PROC MIXED |  | Mplus |  |  |
| :---: | ---: | :--- | ---: | :--- | :---: |
| $\beta_{0}$ | 40.709 | $(0.304)$ | 40.710 | $(0.304)$ |  |
| $\beta_{1}$ | 2.526 | $(0.081)$ | 2.526 | $(0.081)$ |  |
| $\tau_{00}$ | 9.353 | $(1.524)$ | 9.354 | $(1.493)$ |  |
| $\tau_{11}$ | .210 | $(.101)$ | .210 | $(.099)$ |  |
| $\tau_{10}$ | -1.145 | $(.314)$ | -1.145 | $(.294)$ |  |
| $\sigma$ | 41.481 | $(1.294)$ | 41.480 | $(1.291)$ |  |
| LL | -7615.39 |  | -7615.39 |  |  |

Table A4.

Parameter estimates, standard errors, and log-likelihoods obtained by fitting a 2-Factor multilevel linear model for teacher perceptions of control of school versus classroom policies to the High-School and Beyond dataset as a traditional multilevel linear model using SAS PROC MIXED and as a structural equation model using Mplus.

| Parameter | PROC MIXED (Unit Loadings) | Mplus (Estimated Loadings) | PROC MIXED (Loadings Fixed to Estimated Values) |
| :---: | :---: | :---: | :---: |
| $\lambda_{1}$ | 1.0 | 1.0 | 1.0 |
| $\lambda_{2}$ | 1.0 | . 984 (.023) | . 984 |
| $\lambda_{3}$ | 1.0 | 1.137 (.024) | 1.137 |
| $\lambda_{4}$ | 1.0 | 1.273 (.025) | 1.273 |
| $\lambda_{5}$ | 1.0 | 1.0 | 1.0 |
| $\lambda_{6}$ | 1.0 | . 982 (.017) | . 982 |
| $\lambda_{7}$ | 1.0 | . 547 (.011) | . 547 |
| $\lambda_{8}$ | 1.0 | . 609 (.010) | . 609 |
| $\lambda_{9}$ | 1.0 | . 428 (.010) | . 428 |
| $\tau_{\pi 11}$ | . 634 (.014) | . 525 (.018) | . 525 (.011) |
| $\tau_{\pi 22}$ | . 280 (.006) | . 645 (.020) | . 645 (.013) |
| $\tau_{\pi 21}$ | . 178 (.006) | . 270 (.010) | . 270 (.009) |
| $\tau_{\beta 11}$ | . 257 (.021) | . 208 (.017) | . 208 (.017) |
| $\tau_{\beta 22}$ | . 055 (.005) | . 154 (.014) | . 155 (.013) |
| $\tau_{\beta 21}$ | . 071 (.008) | . 114 (.012) | . 115 (.012) |
| $\sigma_{1}$ | 1.182 (.020) | 1.256 (.021) | 1.255 (.020) |
| $\sigma_{2}$ | 1.415 (.024) | 1.490 (.024) | 1.488 (.024) |
| $\sigma_{3}$ | 1.400 (.023) | 1.383 (.024) | 1.375 (.023) |
| $\sigma_{4}$ | 1.166 (.020) | 1.007 (.022) | 1.008 (.020) |
| $\sigma_{5}$ | 1.288 (.019) | . 971 (.018) | . 968 (.017) |
| $\sigma_{6}$ | . 858 (.013) | . 589 (.013) | . 589 (.012) |
| $\sigma_{7}$ | . 301 (.006) | . 372 (.006) | . 375 (.006) |
| $\sigma_{8}$ | . 936 (.014) | 1.020 (.015) | 1.009 (.015) |
| $\sigma_{9}$ | . 378 (.007) | . 463 (.007) | . 463 (.007) |
| LL | -137674.16 | -136853.50 | -136906.63 |

