

Model Identifiability

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Keywords: factor analysis, Fisher information matrix, latent class model, Markov chain Monte Carlo

Abstract: A model is identifiable if there is a one to one correspondence between the probability distribution of the data and the values of model parameters. When applying a non-identifiable model, different people may draw different conclusions from the same model of the observed data. Before one can meaningfully discuss the estimation of a model, model identifiability must be verified.

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