Linear statistical models and related methods with applications to social research.

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Linear statistical models and related methods with applications to social research.

Author: Fox J

Source: New York, New York, John Wiley and Sons, 1984. xx, 449 p. (Wiley Series in Probability and Mathematical Statistics.)

Abstract: This book aims to provide an in-depth, modern treatment of linear models and related methods. The text's major premise is that the teaching of social statistics should combine statistical theory, critical application, and methodology. Throughout the book, general approaches and principles are employed to emphasize the conceptual unity of the techniques covered. Chapter 1 is devoted to regression analysis, which examines the relationship of a quantitative dependent variable to 1 or more quantitative independent variables. Much of the statistical theory of linear models is developed in this chapter. Chapter 2 extends linear models to include qualitative independent variables. The treatment of analysis of variance in this chapter emphasizes unbalanced (i.e., unequal-cell-frequencies) data. Chapter 3 presents a variety of material on diagnosing and correcting linear-model problems. The problems examined include collinearity, outliers and influential data, nonlinearity, heteroscedasticity, and nonnormality. The chapter contains a discussion of data transformations and an introduction to nonlinear models. Chapter 4 takes up structural-equation models, which are systems of linear equations representing the causal relations among sets of variables, some of which may exert mutual influence on each other. The chapter ends with an introductory treatment of models that contain specific measurement-error components and that include multiple indicators of latent variables. Chapter 5 describes logit models for qualitative dependent variables and log-linear models for contingency tables, stressing the similarity of these models to the linear models of earlier chapters. The relationship between logit and log-

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