Regression Models For Categorical Dependent Variables Using Stata Second Edition

SPSS Statistics for Data Analysis and VisualizationMarginal ModelsRegression and Mediation Analysis Using MplusSpatial Regression ModelsApplied Ordinal Logistic Regression Using StataLogistic Regression Using the SAS SystemMaximum Likelihood EstimationProbability and Bayesian ModelingApplied Statistics Using StataRegression Analysis and Linear ModelsLearning Statistics Using RData Management Using StataLimited-Dependent and Qualitative Variables in EconometricsData Analysis with SPSSRegression Models for Categorical Dependent Variables Using Stata, Second EditionMicroeconometricsResearch FoundationsStatistical Models for the Social and Behavioral SciencesBest Practices in Logistic RegressionThe Workflow of Data Analysis Using StataRegression Models for Categorical and Limited Dependent VariablesStatistical Methods for Categorical Data AnalysisRegression Models for Categorical, Count, and Related VariablesThe SAGE Handbook of Regression Analysis and Causal InferenceLogistic RegressionIntroductory EconometricsHandbook of Statistical Analyses Using StataTheory-Based Data Analysis for the Social SciencesLogistic Regression Using SASGeneralized Linear Models for Categorical and Continuous Limited Dependent VariablesThe Basics of Financial EconometricsHandbook of Data AnalysisLogistic Regression Models for Ordinal Response VariablesRegression AnalysisRegression Models for Categorical Dependent Variables Using Stata, Third EditionIntermediate Statistics Using SPSSApplied Regression AnalysisRegression & Linear ModelingMultiple Regression and Causal AnalysisInterpreting and Visualizing Regression Models Using Stata

SPSS Statistics for Data Analysis and Visualization

Marginal Models

In this volume the underlying logic and practice of maximum likelihood (ML) estimation is made clear by providing a general modeling framework that utilizes the tools of ML methods. This framework offers readers a flexible modeling strategy since it accommodates cases from the simplest linear models to the most complex nonlinear models that link a system of endogenous and exogenous variables with non-normal distributions. Using examples to illustrate the techniques of finding ML estimators and estimates, Eliason discusses: what properties are desirable in an estimator; basic techniques for finding ML solutions; the general form of the covariance matrix for ML estimates; the sampling distribution of ML estimators; the application of ML in the normal distribution as well as in other useful distributions; and some helpful illustrations of likelihoods.

Regression and Mediation Analysis Using Mplus

This book is an introduction to regression analysis, focusing on the practicalities of doing regression analysis on real-life data. Contrary to other textbooks on regression, this book is based on the idea that you do not necessarily need to know

much about statistics and mathematics to get a firm grip on regression and perform it to perfection. This non-technical point of departure is complemented by practical examples of real-life data analysis using statistics software such as Stata, R and SPSS. Parts 1 and 2 of the book cover the basics, such as simple linear regression, multiple linear regression, how to interpret the output from statistics programs, significance testing and the key regression assumptions. Part 3 deals with how to practically handle violations of the classical linear regression assumptions, regression modeling for categorical y-variables and instrumental variable (IV) regression. Part 4 puts the various purposes of, or motivations for, regression into the wider context of writing a scholarly report and points to some extensions to related statistical techniques. This book is written primarily for those who need to do regression analysis in practice, and not only to understand how this method works in theory. The book's accessible approach is recommended for students from across the social sciences.

Spatial Regression Models

Multiple regression analysis has been widely used by researchers to analyze complex social problems since the 1950s. A specialization in economics, known as econometrics, developed out of a recognition that multiple regression is based upon a large number of assumptions--many of which are commonly violated in specific applications, as well as a variety of corrective measures for estimating regression models in the presence of many of the violations. Unfortunately, the mathematical sophistication required to understand the econometrics literature started out high and has continued to rise over the years. As a consequence, an understanding of the assumptions of the regression model, tests for violations, and corrective estimation approaches have failed to permeate widely many other policy-related disciplines such as political science, social work, public administration, and sociology. This book should help to ameliorate this situation by presenting a detailed and accessible discussion of multiple regression and limited-dependent variable models in the context of policy analysis.

Applied Ordinal Logistic Regression Using Stata

Written in an informal and non-technical style, this book first explains the theory behind logistic regression and then shows how to implement it using the SAS System. Allison includes several detailed, real-world examples of the social sciences to provide readers with a better understanding of the material. He also explores the differences and similarities among the many generalizations of the logistic regression model.

Logistic Regression Using the SAS System

This book provides the most comprehensive treatment to date of microeconometrics, the analysis of individual-level data on the economic behavior of individuals or firms using regression methods for cross section and panel data. The book is oriented to the practitioner. A basic understanding of the linear regression model with matrix algebra is assumed. The text can be used for a microeconometrics course, typically a second-year economics PhD course; for data-

oriented applied microeconometrics field courses; and as a reference work for graduate students and applied researchers who wish to fill in gaps in their toolkit. Distinguishing features of the book include emphasis on nonlinear models and robust inference, simulation-based estimation, and problems of complex survey data. The book makes frequent use of numerical examples based on generated data to illustrate the key models and methods. More substantially, it systematically integrates into the text empirical illustrations based on seven large and exceptionally rich data sets.

Maximum Likelihood Estimation

With each new release of Stata, a comprehensive resource is needed to highlight the improvements as well as discuss the fundamentals of the software. Fulfilling this need, A Handbook of Statistical Analyses Using Stata, Fourth Edition has been fully updated to provide an introduction to Stata version 9. This edition covers many

Probability and Bayesian Modeling

Generalized Linear Models for Categorical and Continuous Limited Dependent Variables is designed for graduate students and researchers in the behavioral, social, health, and medical sciences. It incorporates examples of truncated counts, censored continuous variables, and doubly bounded continuous variables, such as percentages. The book provides broad, but unified, coverage, and the authors integrate the concepts and ideas shared across models and types of data, especially regarding conceptual links between discrete and continuous limited dependent variables. The authors argue that these dependent variables are, if anything, more common throughout the human sciences than the kind that suit linear regression. They cover special cases or extensions of models, estimation methods, model diagnostics, and, of course, software. They also discuss bounded continuous variables, boundary-inflated models, and methods for modeling heteroscedasticity. Wherever possible, the authors have illustrated concepts, models, and techniques with real or realistic datasets and demonstrations in R and Stata, and each chapter includes several exercises at the end. The illustrations and exercises help readers build conceptual understanding and fluency in using these techniques. At several points the authors bring together material that has been previously scattered across the literature in journal articles, software package documentation files, and blogs. These features help students learn to choose the appropriate models for their purpose.

Applied Statistics Using Stata

Clear, intuitive and written with the social science student in mind, this book represents the ideal combination of statistical theory and practice. It focuses on questions that can be answered using statistics and addresses common themes and problems in a straightforward, easy-to-follow manner. The book carefully combines the conceptual aspects of statistics with detailed technical advice providing both the 'why' of statistics and the 'how'. Built upon a variety of engaging examples from across the social sciences it provides a rich collection of

statistical methods and models. Students are encouraged to see the impact of theory whilst simultaneously learning how to manipulate software to meet their needs. The book also provides: Original case studies and data sets Practical guidance on how to run and test models in Stata Downloadable Stata programmes created to work alongside chapters A wide range of detailed applications using Stata Step-by-step notes on writing the relevant code. This excellent text will give anyone doing statistical research in the social sciences the theoretical, technical and applied knowledge needed to succeed.

Regression Analysis and Linear Models

The first book to provide a unified framework for both single-level and multilevel modeling of ordinal categorical data, Applied Ordinal Logistic Regression Using Stata by Xing Liu helps readers learn how to conduct analyses, interpret the results from Stata output, and present those results in scholarly writing. Using step-by-step instructions, this non-technical, applied book leads students, applied researchers, and practitioners to a deeper understanding of statistical concepts by closely connecting the underlying theories of models with the application of real-world data using statistical software.

Learning Statistics Using R

Logistic Regression is designed for readers who have a background in statistics at least up to multiple linear regression, who want to analyze dichotomous, nominal, and ordinal dependent variables cross-sectionally and longitudinally.

Data Management Using Stata

'The editors of the new SAGE Handbook of Regression Analysis and Causal Inference have assembled a wide-ranging, high-quality, and timely collection of articles on topics of central importance to quantitative social research, many written by leaders in the field. Everyone engaged in statistical analysis of social-science data will find something of interest in this book.' - John Fox, Professor, Department of Sociology, McMaster University 'The authors do a great job in explaining the various statistical methods in a clear and simple way - focussing on fundamental understanding, interpretation of results, and practical application - yet being precise in their exposition.' - Ben Jann, Executive Director, Institute of Sociology, University of Bern 'Best and Wolf have put together a powerful collection, especially valuable in its separate discussions of uses for both cross-sectional and panel data analysis.' -Tom Smith, Senior Fellow, NORC, University of Chicago Edited and written by a team of leading international social scientists, this Handbook provides a comprehensive introduction to multivariate methods. The Handbook focuses on regression analysis of cross-sectional and longitudinal data with an emphasis on causal analysis, thereby covering a large number of different techniques including selection models, complex samples, and regression discontinuities. Each Part starts with a non-mathematical introduction to the method covered in that section, giving readers a basic knowledge of the method's logic, scope and unique features. Next, the mathematical and statistical basis of each method is presented along with advanced aspects. Using real-world data from

the European Social Survey (ESS) and the Socio-Economic Panel (GSOEP), the book provides a comprehensive discussion of each method's application, making this an ideal text for PhD students and researchers embarking on their own data analysis.

Limited-Dependent and Qualitative Variables in Econometrics

Providing easy-to-use R script programs that teach descriptive statistics, graphing, and other statistical methods, Learning Statistics Using R shows readers how to run and utilize R, a free integrated statistical suite that has an extensive library of functions. Schumacker's comprehensive book describes the processing of variables in statistical procedures. Covering a wide range of topics, from probability and sampling distribution to statistical theorems and chi-square, this introductory book helps readers learn not only how to use formulae to calculate statistics, but also how specific statistics fit into the overall research process. Each chapter includes discussion and explanations, tables and graphs, and R functions and outputs to enrich readers' understanding of statistics through statistical computing and modeling.

Data Analysis with SPSS

This book presents a method for bringing data analysis and statistical technique into line with theory. The author begins by describing the elaboration model for analyzing the empirical association between variables. She then introduces a new concept into this model, the focal relationship. Building upon the focal relationship as the cornerstone for all subsequent analysis, two analytic strategies are developed to establish its internal validity: an exclusionary strategy to eliminate alternative explanations, and an inclusive strategy which looks at the interconnected set of relationships predicted by theory. Using real examples of social research, the author demonstrates the use of this approach for two common forms of analysis, multiple linear regression and logistic regression. Whether learning data analysis for the first time or adding new techniques to your repertoire, this book provides an excellent basis for theory-based data analysis.

Regression Models for Categorical Dependent Variables Using Stata, Second Edition

Regression Models for Categorical Dependent Variables Using Stata, Third Edition shows how to use Stata to fit and interpret regression models for categorical data. The third edition is a complete rewrite of the book. Factor variables and the margins command changed how the effects of variables can be estimated and interpreted. In addition, the authors' views on interpretation have evolved. The changes to Stata and to the authors' views inspired the authors to completely rewrite their popular SPost commands to take advantage of the power of the margins command and the flexibility of factor-variable notation. The new edition will interest readers of a previous edition as well as new readers. Even though about 150 pages of appendixes were removed, the third edition is about 60 pages longer than the second. Although regression models for categorical dependent variables are common, few texts explain how to interpret such models; this text fills the void. With the book, Long and Freese provide a suite of commands for

model interpretation, hypothesis testing, and model diagnostics. The new commands that accompany the third edition make it easy to include powers or interactions of covariates in regression models and work seamlessly with models estimated with complex survey data. The authors' new commands greatly simplify the use of margins, in the same way that the marginsplot command harnesses the power of margins for plotting predictions. The authors discuss how to use margins and their new mchange, mtable, and mgen commands to compute tables and to plot predictions. They also discuss how to use these commands to estimate marginal effects, averaged either over the sample or at fixed values of the regressors. The authors introduce and advocate a variety of new methods that use predictions to interpret the effect of variables in regression models. The third edition begins with an excellent introduction to Stata and follows with general treatments of the estimation, testing, fit, and interpretation of this class of models. New to the third edition is an entire chapter about how to interpret regression models using predictions—a chapter that is expanded upon in later chapters that focus on models for binary, ordinal, nominal, and count outcomes. Long and Freese use many concrete examples in their third edition. All the examples, datasets, and author-written commands are available on the authors' website, so readers can easily replicate the examples with Stata. This book is ideal for students or applied researchers who want to learn how to fit and interpret models for categorical data.

Microeconometrics

This book presents the econometric analysis of single-equation and simultaneous-equation models in which the jointly dependent variables can be continuous, categorical, or truncated. Despite the traditional emphasis on continuous variables in econometrics, many of the economic variables encountered in practice are categorical (those for which a suitable category can be found but where no actual measurement exists) or truncated (those that can be observed only in certain ranges). Such variables are involved, for example, in models of occupational choice, choice of tenure in housing, and choice of type of schooling. Models with regulated prices and rationing, and models for program evaluation, also represent areas of application for the techniques presented by the author.

Research Foundations

ALERT: Before you purchase, check with your instructor or review your course syllabus to ensure that you select the correct ISBN. Several versions of Pearson's MyLab & Mastering products exist for each title, including customized versions for individual schools, and registrations are not transferable. In addition, you may need a CourseID, provided by your instructor, to register for and use Pearson's MyLab & Mastering products. Packages Access codes for Pearson's MyLab & Mastering products may not be included when purchasing or renting from companies other than Pearson; check with the seller before completing your purchase. Used or rental books If you rent or purchase a used book with an access code, the access code may have been redeemed previously and you may have to purchase a new access code. Access codes Access codes that are purchased from sellers other than Pearson carry a higher risk of being either the wrong ISBN or a previously redeemed code. Check with the seller prior to purchase. -- Data Analysis with SPSS is designed to teach students how to explore data in a systematic

manner using the most popular professional social statistics program on the market today. Written in ten manageable chapters, this book first introduces students to the approach researchers use to frame research questions and the logic of establishing causal relations. Students are then oriented to the SPSS program and how to examine data sets. Subsequent chapters guide them through univariate analysis, bivariate analysis, graphic analysis, and multivariate analysis. Students conclude their course by learning how to write a research report and by engaging in their own research project. Each book is packaged with a disk containing the GSS (General Social Survey) file and the States data files. The GSS file contains 100 variables generated from interviews with 2,900 people, concerning their behaviors and attitudes on a wide variety of issues such as abortion, religion, prejudice, sexuality, and politics. The States data allows comparison of all 50 states with 400 variables indicating issues such as unemployment, environment, criminality, population, and education. Students will ultimately use these data to conduct their own independent research project with SPSS. Note: MySearchLab does not come automatically packaged with this text. To purchase MySearchLab, please visit: www.mysearchlab.com or you can purchase a ValuePack of the text + MySearchLab with Pearson eText (at no additional cost). ValuePack ISBN-10: 0205863728 / ValuePack ISBN-13: 9780205863723

Statistical Models for the Social and Behavioral Sciences

What statistical test should I use for this kind of data? How do I set up the data? What parameters should I specify when ordering the test? How do I interpret the results? Herschel Knapp's friendly and approachable guide to real-world statistics answers these questions. Intermediate Statistics Using SPSS is not about abstract statistical theory or the derivation or memorization of statistical formulas–it is about applied statistics. With jargon-free language and clear processing instructions, this text covers the most common statistical functions–from basic to more advanced. Practical exercises at the conclusion of each chapter offer students an opportunity to process viable data sets, write cohesive abstracts in APA style, and build a thorough comprehension of the statistical process. You will learn by doing with this truly practical approach to statistics.

Best Practices in Logistic Regression

A unified treatment of the most useful models for categorical and limited dependent variables (CLDVs) is provided in this book. Throughout, the links among the models are made explicit, and common methods of derivation, interpretation and testing are applied. In addition, the author explains how models relate to linear regression models whenever possible.

The Workflow of Data Analysis Using Stata

Dive deeper into SPSS Statistics for more efficient, accurate,and sophisticated data analysis and visualization SPSS Statistics for Data Analysis and Visualization goesbeyond the basics of SPSS Statistics to show you advancedtechniques that exploit the full capabilities of SPSS. The authorsexplain when and why to use each technique, and then walk youthrough the execution with a pragmatic, nuts and

bolts example.Coverage includes extensive, in-depth discussion of advancedstatistical techniques, data visualization, predictive analytics,and SPSS programming, including automation and integration withother languages like R and Python. You'll learn the best methods topower through an analysis, with more efficient, elegant, andaccurate code. IBM SPSS Statistics is complex: true mastery requires a deepunderstanding of statistical theory, the user interface, andprogramming. Most users don't encounter all of the methods SPSSoffers, leaving many little-known modules undiscovered. This bookwalks you through tools you may have never noticed, and shows youhow they can be used to streamline your workflow and enable you toproduce more accurate results. Conduct a more efficient and accurate analysis Display complex relationships and create bettervisualizations Model complex interactions and master predictive analytics Integrate R and Python with SPSS Statistics for more efficient,more powerful code These "hidden tools" can help you produce charts that simplywouldn't be possible any other way, and the support for otherprogramming languages gives you better options for solving complexproblems. If you're ready to take advantage of everything thispowerful software package has to offer, SPSS Statistics for DataAnalysis and Visualization is the expert-led training youneed.

Regression Models for Categorical and Limited Dependent Variables

After reviewing the linear regression model and introducing maximum likelihood estimation, Long extends the binary logit and probit models, presents multinomial and conditioned logit models and describes models for sample selection bias.

Statistical Methods for Categorical Data Analysis

The Workflow of Data Analysis Using Stata, by J. Scott Long, is an essential productivity tool for data analysts. Long presents lessons gained from his experience and demonstrates how to design and implement efficient workflows for both one-person projects and team projects. After introducing workflows and explaining how a better workflow can make it easier to work with data, Long describes planning, organizing, and documenting your work. He then introduces how to write and debug Stata do-files and how to use local and global macros. After a discussion of conventions that greatly simplify data analysis the author covers cleaning, analyzing, and protecting data.

Regression Models for Categorical, Count, and Related Variables

Jason W. Osborne's Best Practices in Logistic Regression provides students with an accessible, applied approach that communicates logistic regression in clear and concise terms. The book effectively leverages readers' basic intuitive understanding of simple and multiple regression to guide them into a sophisticated mastery of logistic regression. Osborne's applied approach offers students and instructors a clear perspective, elucidated through practical and engaging tools that encourage student comprehension.

The SAGE Handbook of Regression Analysis and Causal Inference

Marginal Models for Dependent, Clustered, and Longitudinal Categorical Data provides a comprehensive overview of the basic principles of marginal modeling and offers a wide range of possible applications. Marginal models are often the best choice for answering important research questions when dependent observations are involved, as the many real world examples in this book show. In the social, behavioral, educational, economic, and biomedical sciences, data are often collected in ways that introduce dependencies in the observations to be compared. For example, the same respondents are interviewed at several occasions, several members of networks or groups are interviewed within the same survey, or, within families, both children and parents are investigated. Statistical methods that take the dependencies in the data into account must then be used, e.g., when observations at time one and time two are compared in longitudinal studies. At present, researchers almost automatically turn to multi-level models or to GEE estimation to deal with these dependencies. Despite the enormous potential and applicability of these recent developments, they require restrictive assumptions on the nature of the dependencies in the data. The marginal models of this book provide another way of dealing with these dependencies, without the need for such assumptions, and can be used to answer research questions directly at the intended marginal level. The maximum likelihood method, with its attractive statistical properties, is used for fitting the models. This book has mainly been written with applied researchers in mind. It includes many real world examples, explains the types of research questions for which marginal modeling is useful, and provides a detailed description of how to apply marginal models for a great diversity of research questions. All these examples are presented on the book's website (www.cmm.st), along with user friendly programs.

Logistic Regression

Designing research can be daunting and disorienting for novices. After experiencing this first hand, author Douglas Woodwell has written Research Foundations: How Do We Know What We Know?,a book that shows how to mentally frame research in a way that is understandable and approachable while also discussing some of the more specific issues that will aid the reader in understanding the options available. Stressing the link between research and theory-building, this concise book shows students how new knowledge is discovered through the process of research. The author presents a model that ties together research processes across the various traditions and shows how different types of research interrelate. The book is sophisticated in its presentation, but uses plain language to provide an explanation of higher-level concepts in an engaging manner. Throughout the book, the author treats research methodologies as a blueprint for answering a wide range of interesting questions, rather than simply a set of tools to be applied. The book is an excellent guide for students who will be consumers of research and who need to understand how theory and research interrelate.

Introductory Econometrics

This second edition of Data Management Using Stata focuses on tasks that bridge the gap between raw data and statistical analysis. It has been updated throughout to reflect new data management features that have been added over the last 10 years. Such features include the ability to read and write a wide variety of file formats, the ability to write highly customized Excel files, the ability to have multiple Stata datasets open at once, and the ability to store and manipulate string variables stored as Unicode. Further, this new edition includes a new chapter illustrating how to write Stata programs for solving data management tasks. As in the original edition, the chapters are organized by data management areas: reading and writing datasets, cleaning data, labeling datasets, creating variables, combining datasets, processing observations across subgroups, changing the shape of datasets, and programming for data management. Within each chapter, each section is a self-contained lesson illustrating a particular data management task (for instance, creating date variables or automating error checking) via examples. This modular design allows you to quickly identify and implement the most common data management tasks without having to read background information first. In addition to the "nuts and bolts" examples, author Michael Mitchell alerts users to common pitfalls (and how to avoid them) and provides strategic data management advice. This book can be used as a quick reference for solving problems as they arise or can be read as a means for learning comprehensive data management skills. New users will appreciate this book as a valuable way to learn data management, while experienced users will find this information to be handy and time saving--there is a good chance that even the experienced user will learn some new tricks.

Handbook of Statistical Analyses Using Stata

Ordinal measures provide a simple and convenient way to distinguish among possible outcomes. The book provides practical guidance on using ordinal outcome models.

Theory-Based Data Analysis for the Social Sciences

Spatial Regression Models illustrates the use of spatial analysis in the social sciences within a regression framework and is accessible to readers with no prior background in spatial analysis. The text covers different modeling-related topics for continuous dependent variables, including: mapping data on spatial units, exploratory spatial data analysis, working with regression models that have spatially dependent regressors, and estimating regression models with spatially correlated error structures. Using social sciences examples based on real data, Michael D. Ward and Kristian Skrede Gleditsch illustrate the concepts discussed, and show how to obtain and interpret relevant results. The examples are presented along with the relevant code to replicate all the analysis using the R package for statistical computing. Users can download both the data and computer code to work through all the examples found in the text. New to the Second Edition is a chapter on mapping as data exploration and its role in the research process, updates to all chapters based on substantive and methodological work, as well as software updates, and information on estimation of time-series, cross-sectional spatial models.

Logistic Regression Using SAS

Michael Mitchell's Interpreting and Visualizing Regression Models Using Stata is a clear treatment of how to carefully present results from model-fitting in a wide variety of settings. It is a boon to anyone who has to present the tangible meaning of a complex model in a clear fashion, regardless of the audience. As an example, many experienced researchers start to squirm when asked to give a simple explanation of the applied meaning of interactions in nonlinear models such as logistic regression. The tools in Mitchell's book make this task much more enjoyable and comprehensible. Mitchell starts with simple linear regression (which is simple in all ways), and then adds polynomials and discontinuities. This is followed by 2-way and 3-way interaction until interpretation of coefficients through words is difficult. By careful use of Stata's marginsplot command, Mitchell shows how well graphs can be used to show effects. He also includes careful verbal interpretation of coefficients to make communications complete. He then extends the methods from linear regression to various types of nonlinear regression, such as multilevel or survival models. A significant difference between this book and most others on regression models is that Mitchell spends quite some time on fitting and visualizing discontinuous models' models where the outcome can change value suddenly at thresholds. Such models are natural in settings such as education and policy evaluation, where graduation or policy changes can make sudden changes in income or revenue. This book is a worthwhile addition to the library of anyone involved in statistical consulting, teaching, or collaborative applied statistical environments.

Generalized Linear Models for Categorical and Continuous Limited Dependent Variables

An accessible guide to the growing field of financial econometrics As finance and financial products have become more complex, financial econometrics has emerged as a fast-growing field and necessary foundation for anyone involved in quantitative finance. The techniques of financial econometrics facilitate the development and management of new financial instruments by providing models for pricing and risk assessment. In short, financial econometrics is an indispensable component to modern finance. The Basics of Financial Econometrics covers the commonly used techniques in the field without using unnecessary mathematical/statistical analysis. It focuses on foundational ideas and how they are applied. Topics covered include: regression models, factor analysis, volatility estimations, and time series techniques. Covers the basics of financial econometrics—an important topic in quantitative finance Contains several chapters on topics typically not covered even in basic books on econometrics such as model selection, model risk, and mitigating model risk Geared towards both practitioners and finance students who need to understand this dynamic discipline, but may not have advanced mathematical training, this book is a valuable resource on a topic of growing importance.

The Basics of Financial Econometrics

Handbook of Data Analysis

Informal and nontechnical, this book both explains the theory behind logistic regression, and looks at all the practical details involved in its implementation using SAS. Includes several real-world examples in full detail.

Logistic Regression Models for Ordinal Response Variables

This accessible textbook and supporting web site use Excel (R) to teach introductory econometrics.

Regression Analysis

In a conversational tone, Regression & Linear Modeling provides conceptual, user-friendly coverage of the generalized linear model (GLM). Readers will become familiar with applications of ordinary least squares (OLS) regression, binary and multinomial logistic regression, ordinal regression, Poisson regression, and loglinear models. Author Jason W. Osborne returns to certain themes throughout the text, such as testing assumptions, examining data quality, and, where appropriate, nonlinear and non-additive effects modeled within different types of linear models.

Regression Models for Categorical Dependent Variables Using Stata, Third Edition

A fundamental book for social researchers. It provides a first-class, reliable guide to the basic issues in data analysis. Scholars and students can turn to it for teaching and applied needs with confidence.

Intermediate Statistics Using SPSS

Emphasizing conceptual understanding over mathematics, this user-friendly text introduces linear regression analysis to students and researchers across the social, behavioral, consumer, and health sciences. Coverage includes model construction and estimation, quantification and measurement of multivariate and partial associations, statistical control, group comparisons, moderation analysis, mediation and path analysis, and regression diagnostics, among other important topics. Engaging worked-through examples demonstrate each technique, accompanied by helpful advice and cautions. The use of SPSS, SAS, and STATA is emphasized, with an appendix on regression analysis using R. The companion website (www.afhayes.com) provides datasets for the book's examples as well as the RLM macro for SPSS and SAS. Pedagogical Features: *Chapters include SPSS, SAS, or STATA code pertinent to the analyses described, with each distinctively formatted for easy identification. *An appendix documents the RLM macro, which facilitates computations for estimating and probing interactions, dominance analysis, heteroscedasticity-consistent standard errors, and linear spline regression, among other analyses. *Students are guided to practice what they learn in each chapter using datasets provided online. *Addresses topics not usually covered, such as ways to measure a variable's importance, coding systems for

representing categorical variables, causation, and myths about testing interaction.

Applied Regression Analysis

This book provides a comprehensive introduction to methods and models for categorical data analysis and their applications in social science research. Companion website also available, at https://webspace.utexas.edu/dpowers/www/

Regression & Linear Modeling

Social science and behavioral science students and researchers are often confronted with data that are categorical, count a phenomenon, or have been collected over time. Sociologists examining the likelihood of interracial marriage, political scientists studying voting behavior, criminologists counting the number of offenses people commit, health scientists studying the number of suicides across neighborhoods, and psychologists modeling mental health treatment success are all interested in outcomes that are not continuous. Instead, they must measure and analyze these events and phenomena in a discrete manner. This book provides an introduction and overview of several statistical models designed for these types of outcomes—all presented with the assumption that the reader has only a good working knowledge of elementary algebra and has taken introductory statistics and linear regression analysis. Numerous examples from the social sciences demonstrate the practical applications of these models. The chapters address logistic and probit models, including those designed for ordinal and nominal variables, regular and zero-inflated Poisson and negative binomial models, event history models, models for longitudinal data, multilevel models, and data reduction techniques such as principal components and factor analysis. Each chapter discusses how to utilize the models and test their assumptions with the statistical software Stata, and also includes exercise sets so readers can practice using these techniques. Appendices show how to estimate the models in SAS, SPSS, and R; provide a review of regression assumptions using simulations; and discuss missing data. A companion website includes downloadable versions of all the data sets used in the book.

Multiple Regression and Causal Analysis

Regression Analysis: A Constructive Critique identifies a wide variety of problems with regression analysis as it is commonly used and then provides a number of ways in which practice could be improved. Regression is most useful for data reduction, leading to relatively simple but rich and precise descriptions of patterns in a data set. The emphasis on description provides readers with an insightful rethinking from the ground up of what regression analysis can do, so that readers can better match regression analysis with useful empirical questions and improved policy-related research. "An interesting and lively text, rich in practical wisdom, written for people who do empirical work in the social sciences and their graduate students." --David A. Freedman, Professor of Statistics, University of California, Berkeley

Interpreting and Visualizing Regression Models Using Stata

Probability and Bayesian Modeling is an introduction to probability and Bayesian thinking for undergraduate students with a calculus background. The first part of the book provides a broad view of probability including foundations, conditional probability, discrete and continuous distributions, and joint distributions. Statistical inference is presented completely from a Bayesian perspective. The text introduces inference and prediction for a single proportion and a single mean from Normal sampling. After fundamentals of Markov Chain Monte Carlo algorithms are introduced, Bayesian inference is described for hierarchical and regression models including logistic regression. The book presents several case studies motivated by some historical Bayesian studies and the authors' research. This text reflects modern Bayesian statistical practice. Simulation is introduced in all the probability chapters and extensively used in the Bayesian material to simulate from the posterior and predictive distributions. One chapter describes the basic tenets of Metropolis and Gibbs sampling algorithms; however several chapters introduce the fundamentals of Bayesian inference for conjugate priors to deepen understanding. Strategies for constructing prior distributions are described in situations when one has substantial prior information and for cases where one has weak prior knowledge. One chapter introduces hierarchical Bayesian modeling as a practical way of combining data from different groups. There is an extensive discussion of Bayesian regression models including the construction of informative priors, inference about functions of the parameters of interest, prediction, and model selection. The text uses JAGS (Just Another Gibbs Sampler) as a general-purpose computational method for simulating from posterior distributions for a variety of Bayesian models. An R package ProbBayes is available containing all of the book datasets and special functions for illustrating concepts from the book.

ROMANCE ACTION & ADVENTURE MYSTERY & THRILLER BIOGRAPHIES & HISTORY CHILDREN'S YOUNG ADULT FANTASY HISTORICAL FICTION HORROR LITERARY FICTION NON-FICTION SCIENCE FICTION