

MULTIPLE TIME SERIES MODELS

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Multiple Time Series Models Quantitative Applications In The Social Sciences

Scott Menard



Multiple Time Series Models Quantitative Applications In The Social Sciences:

Time Series Analysis in the Social Sciences Youseop Shin, 2017-02-07 This book focuses on fundamental elements of time series analysis that social scientists need to understand to employ time series analysis for their research and practice Avoiding extraordinary mathematical materials this book explains univariate time series analysis step by step from the preliminary visual analysis through the modeling of seasonality trends and residuals to the prediction and the evaluation of estimated models Then this book explains smoothing multiple time series analysis and interrupted time series analysis At the end of each step this book coherently provides an analysis of the monthly violent crime rates as an example Provided by publisher [Time Series for Data Scientists](#) Juana Sanchez, 2023-05-11 A user friendly introductory learning by doing bridge between classical and machine learning time series analysis with R **Mediation Analysis** Dawn Iacobucci, 2008-04 Explores even the fundamental assumptions underlying mediation analysis **Nonparametric Simple Regression** John Fox, 2000-01-20 Nonparametric simple regression forms the basis for nonparametric multiple regression and directly supplies the building blocks for the type of nonparametric multiple regression called additive regression **Bootstrapping** Christopher Z. Mooney, Robert D. Duval, Robert Duvall, 1993-08-09 This book is clear and well written anyone with any interest in the basis of quantitative analysis simply must read this book well written with a wealth of explanation Dougal Hutchison in Educational Research Using real data examples this volume shows how to apply bootstrapping when the underlying sampling distribution of a statistic cannot be assumed normal as well as when the sampling distribution has no analytic solution In addition it discusses the advantages and limitations of four bootstrap confidence interval methods normal approximation percentile bias corrected percentile and percentile t The book concludes with a convenient summary of how to apply this computer intensive methodology using various available software packages **Interaction Effects in Logistic Regression** James Jaccard, 2001-02-21 This work introduces general strategies for testing interactions in logistic regression as well as providing the tools to interpret and understand the meaning of coefficients in equations with product terms **Regression with Dummy Variables** Melissa A. Hardy, 1993-02-25 It is often necessary for social scientists to study differences in groups such as gender or race differences in attitudes buying behavior or socioeconomic characteristics When the researcher seeks to estimate group differences through the use of independent variables that are qualitative dummy variables allow the researcher to represent information about group membership in quantitative terms without imposing unrealistic measurement assumptions on the categorical variables Beginning with the simplest model Hardy probes the use of dummy variable regression in increasingly complex specifications exploring issues such as interaction heteroscedasticity multiple comparisons and significance testing the use of effects or contrast coding testing for curvilinearity and estimating a piecewise linear regression [Understanding Significance Testing](#) Lawrence B. Mohr, 1990-02 The book begins with a clear and readable explanation of the idea of the sampling distribution This text should be useful to the nonstatistical social

researcher who wants to understand the concept of significance testing Social Research Association News Good for refreshing a few basic ideas Journal of the American Statistical Association Significance testing is the most used and arguably the most useful of all techniques for analyzing social science data In this practical volume Mohr first defines basic terms such as variance standard deviation and parameter He then carefully outlines the uses of significance testing and examines sampling distributions probability distributions and normal and t tests of significance Readers at all levels of research experience from the first semester student to the seasoned practitioner will profit from this handy volume

Multidimensional Scaling Joseph B. Kruskal, Myron Wish, 1978 Basic concepts of multidimensional scaling Interpretation of the configuration Dimensionality Three way multidimensional scaling Preparing the input for multidimensional scaling

Longitudinal Research Scott W. Menard, 2002-07-19 Since writing the first edition of this monograph in 1990 the 1990s have seen an increasing focus on more sophisticated approaches to dealing with missing data in both cross sectional and longitudinal research Software applicable to longitudinal research has also improved and more evidence for the rapid pace of change in longitudinal analysis can be found in the dozen or so books written and edited about longitudinal research design and data analysis published in the 1990s and early in the present millennium The organization of this monograph remains the same as in the first edition There is much less said about the application of traditional methods of analysis to longitudinal data and more focus on analytical methods specifically designed for longitudinal data including time series analysis linear panel analysis multilevel and latent growth curve modeling and event history analysis

Preface

Measures of Association Albert M. Liebetrau, 1983-04 Clearly reviews the properties of important contemporary measures of association and correlation Liebetrau devotes full chapters to measures for nominal ordinal and continuous interval data paying special attention to the sampling distributions needed to determine levels of significance and confidence intervals Valuable discussions also focus on the relationships between various measures the sampling properties of their estimators and the comparative advantages and disadvantages of different approaches

Maximum Likelihood Estimation Scott R. Eliason, 1993 Maximum Likelihood Estimation provides a useful introduction it is clear and easy to follow with applications and graphs I consider this a very useful book well written with a wealth of explanation Dougal Hutchison in Educational Research Eliason reveals to the reader the underlying logic and practice of maximum likelihood ML estimation 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 such as the normal error regression model 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 maximum likelihood solutions the general form of the covariance matrix for ML estimates the sampling distribution of ML estimators the use of ML in the normal as well as other

distributions and some useful illustrations of likelihoods **Analyzing Panel Data** Gregory B. Markus,1979 Discusses an array of techniques for the analysis of data collected on the same units of analysis the panel at two or more points in time

Calculus Gudmund R. Iversen,1996-01-18 Aimed at readers who may be more familiar with statistics than calculus and mathematics this carefully written volume gives an overview of the central ideas in calculus Author Gudmund R Iversen shows examples of how calculus is used to translate many real world phenomena into mathematical functions Beginning with an explanation of the two major parts of calculus differentiation and integration Iversen illustrates how calculus is used in statistics to distinguish between the mean and the median to derive the least squares formulas for regression coefficients to find values of parameters from theoretical distributions and to find a statistical p value when we using one of the continuous test variables like the t variable Social scientists who either never took a calculus course or who want to brush up on their understanding of calculus will find this book a necessity *Causal Modeling* Herbert B. Asher,1983-01-01 Retains complete coverage of the first edition while amplifying key areas such as direct indirect effects standardized unstandardized variables multicollinearity and nonrecursive modeling Analysis of Nominal Data H. T. Reynolds,1977 Monograph describing different methodologies models for nominal data analysis in social research defines nominal data as a matter of discrete is or is not data collecting and creating models with either one or several predictors and considers measures of association and multivariate analysis test factor stratification and log linear models Bibliography pp 81 and 82 and statistical tables

Logistic Regression Fred C. Pampel,2000-05-26 Trying to determine when to use a logistic regression and how to interpret the coefficients Frustrated by the technical writing in other books on the topic Pampel's book offers readers the first nuts and bolts approach to doing logistic regression through the use of careful explanations and worked out examples

An Introduction to Generalized Linear Models George H. Dunteman,Moon-Ho R. Ho,2006 Do you have data that is not normally distributed and don't know how to analyze it using generalized linear models GLM Beginning with a discussion of fundamental statistical modeling concepts in a multiple regression framework the authors extend these concepts to GLM including Poisson regression logistic regression and proportional hazards models and demonstrate the similarity of various regression models to GLM Each procedure is illustrated using real life data sets and the computer instructions and results will be presented for each example Throughout the book there is an emphasis on link functions and error distribution and how the model specifications translate into likelihood functions that can through maximum likelihood estimation be used to estimate the regression parameters and their associated standard errors This book provides readers with basic modeling principles that are applicable to a wide variety of situations Key Features Provides an accessible but thorough introduction to GLM exponential family distribution and maximum likelihood estimation Includes discussion on checking model adequacy and description on how to use SAS to fit GLM Describes the connection between survival analysis and GLM This book is an ideal text for social science researchers who do not have a strong statistical background but would like to learn more

advanced techniques having taken an introductory course covering regression analysis Applied Logistic Regression Analysis Scott Menard, 2002 The focus in this Second Edition is again on logistic regression models for individual level data but aggregate or grouped data are also considered The book includes detailed discussions of goodness of fit indices of predictive efficiency and standardized logistic regression coefficients and examples using SAS and SPSS are included More detailed consideration of grouped as opposed to case wise data throughout the book Updated discussion of the properties and appropriate use of goodness of fit measures R square analogues and indices of predictive efficiency Discussion of the misuse of odds ratios to represent risk ratios and of over dispersion and under dispersion for grouped data Updated coverage of unordered and ordered polytomous logistic regression models ANOVA Ellen R. Girden, 1992 Focusing on situations in which analysis of variance ANOVA involving the repeated measurement of separate groups of individuals is needed Girden reveals the advantages disadvantages and counterbalancing issues of repeated measures situations Using additive and nonadditive models to guide the analysis in each chapter the book covers such topics as the rationale for partitioning the sum of squares detailed analyses to facilitate the interpretation of computer printouts the rationale for the F ratios in terms of expected means squares validity assumptions for sphericity or circularity and approximate tests to perform when sphericity is not met

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