

CONTENTS

Series Editor's Introduction	v
1. Introduction	1
A Review of Multiple Regression	4
2. Creating Dummy Variables	7
Choosing a Reference Group	9
Descriptive Statistics	12
Distributional Statistics	12
Correlation	13
Partial Correlations	16
3. Using Dummy Variables as Regressors	18
Regression With One Dummy Variable	19
Regression With Multiple Dummy Variables	21
Assessing Differences Between Specified Categories	22
Adding a Second Qualitative Measure	23
Predicted Values	25
Adding Quantitative Variables to the Specification	26
4. Assessing Group Differences in Effects	29
Specifying Interaction Effects	33
Separate Subgroup Regressions	48
Dealing With Heteroscedasticity	53
Interpreting Dummy Variables in Semilogarithmic Equations	56
Testing for Heteroscedasticity With More Than Two Groups	60
Methods for Making Multiple Comparisons With Nonindependent Tests	61
5. Alternative Coding Schemes for Dummy Variables	64
Effects-Coded Dummy Variables	64
Regression Results	67

Contrast-Coded Dummy Variables	71
Regression Results	73
6. Special Topics in the Use of Dummy Variables	75
Dummy Variables in Logit Models	76
Testing for Curvilinearity	78
Piecewise Linear Regression	80
Dummy Variables in Time-Series Data	82
Dummy Variables and Autocorrelation	83
7. Conclusions	84
Notes	85
References	88
About the Author	90