

Contents

List of Contributors	xiii
1 Introduction	1
2 Historical remarks	6
3 Graphical representation	13
3.1 Common approaches in various fields	15
3.1.1 What requirements should an ideal graphical representation fulfill?	23
3.2 Functional notation	24
3.2.1 Example: Design of a clinical trial	27
3.3 Representation of Time	27
3.4 Representation of Reasoning	30
3.5 Strategies and Context	31
3.5.1 Strategies	32
3.5.2 Context	34
3.6 Discussion	37
4 Meta data: well-defined models of data sets	38
4.1 Introduction	38
4.2 Models	41
4.3 The data set	42
4.4 Well-defined models of a central data set	44
4.4.1 Structure-preserving functions	47
4.5 Interrelationships among models	50
4.6 Extending the elementary datum	56
4.6.1 Time	57
4.6.2 Operationalization	59
4.6.3 Well-defined models for the process structure	61
4.7 Conclusion	64
5 Experimental Design	67
5.1 Concepts	68
5.1.1 The experimental process and experimental design	68
5.1.2 Some basic terms	70

5.1.3	Treatment assignment and randomization	72
5.1.4	Experimental error, blocking and balance	72
5.1.5	Replication and pseudo-replication	73
5.1.6	Characteristics of a good experimental design	74
5.2	Analysis	75
5.2.1	Relation between factors	75
5.2.2	Fixed and random factors	77
5.2.3	The model	78
5.2.4	Inference	79
5.3	An Overview of Study Designs	83
5.3.1	Designs with no block factors	84
5.3.2	Designs with one block factor	85
5.3.3	Designs with two or more block factors	87
5.3.4	More complex designs	88
5.3.5	Other types of designs	90
5.3.6	Amount of replication	90
5.4	Errors in inference	91
5.5	Power and amount of replication	92
5.6	Software for experimental design	93
6	Clinical Trials	96
6.1	Randomization	96
6.2	Alternative trial designs	97
6.3	Size of trials	98
6.4	Data monitoring	99
6.5	Regulatory issues	101
6.6	Intention to treat and non-compliance	102
6.7	Outcome assessment	103
6.8	Statistical analysis and reporting	104
6.9	Meta-analysis	106
6.10	Future needs	107
7	Cross-sectional Research	110
7.1	Cross-sectional surveys	110
7.1.1	About sample surveys	110
7.1.2	Some history of survey sampling	112
7.1.3	The survey process	113
7.2	Basic principles of sampling	116
7.2.1	The population	116
7.2.2	Selecting a sample	117
7.2.3	Computing an estimate	118
7.2.4	The simple random sample	119
7.2.5	The precision of estimates	120
7.2.6	Advanced sampling strategies	121
7.3	Practical problems	124
7.3.1	A taxonomy of errors	124

7.4	The non-response problem	126
7.4.1	Weighting	130
7.4.2	Imputation	132
7.5	Analysis of survey data	135
7.5.1	About Dirty Data	135
7.5.2	Exploratory analysis	135
7.5.3	Inductive analysis	137
7.5.4	Data mining	139
7.6	Further reading and Conclusions	141
8	Longitudinal Analysis	143
8.1	Preliminaries	144
8.1.1	Two ways of analysing change	144
8.1.2	Simple examples of analyses of change	146
8.2	A canonical model	147
8.2.1	State-space model	148
8.2.2	ML estimation in the state-space model	150
8.3	Optimal control	153
8.3.1	Outline of LQG control	154
8.3.2	Application to the psychotherapeutic process	155
8.4	Ergodicity	157
8.4.1	Simulation study	161
8.5	General discussion and conclusion	164
9	Measurement Models	168
9.1	Score models	169
9.1.1	Continuous score models	169
9.1.2	Discrete score models	173
9.2	Item response models	174
9.2.1	Continuous response	175
9.2.2	Dichotomous response	176
9.2.3	Ordinal-polytomous response	179
9.2.4	Item response measurement model violation	181
9.3	Measurement precision	183
9.3.1	Information	183
9.3.2	Reliability	184
9.4	Sensitivity and specificity	185
9.5	Discussion	186
9.6	Further reading	187
10	Graphical Modelling	188
10.1	Conditional independence	190
10.2	Marginalizing and Conditioning	192
10.3	Graphical models in survey analysis	197
10.4	Graphical models for categorical variables	200
10.5	A graphical model for credit card applications	204

10.6 Models for continuous variables	209
10.7 A graphical model for foreign exchange rates	210
10.8 Concluding remarks	215
10.8.1 Further reading	217
10.8.2 Software	218
10.9 Summary	219
11 Structural Equation Modelling	220
11.1 Formulation of Structural equation models	221
11.2 Estimation and Testing	229
11.3 Correction for Measurement error	232
11.4 Data requirements	235
11.5 Summary	237
12 Graphs, Causality, and Structural Equation Models	240
12.1 Introduction	240
12.1.1 Causality in search of a language	240
12.1.2 Causality and structural models	241
12.1.3 Graphs as a mathematical language: an example	245
12.1.4 Chapter outline	247
12.2 Graphs and model testing	248
12.2.1 The testable implications of structural models	248
12.2.2 Testing the Testable	255
12.2.3 Model equivalence	256
12.3 Graphs and identifiability	262
12.3.1 Parameter identification in linear models	262
12.3.2 Identification in non-parametric models	268
12.3.3 Causal Effects: the interventional interpretation of structural equation models	270
12.3.4 Identification of Causal Effects	273
12.4 Some conceptual underpinnings	276
12.4.1 What do structural parameters really mean?	276
12.4.2 Interventional interpretation of effect decomposition	281
12.5 Conclusion	283
13 Meta-Analysis	285
13.1 Brief history and the role of meta-analysis in medicine	286
13.2 Combining estimators of effectiveness	288
13.2.1 Measures of treatment effectiveness	288
13.2.2 Continuous effect size measures	288
13.2.3 Categorical effect size measures	292

13.2.4 Selecting an effect size measure for categorical outcomes	297
13.2.5 Ordered categorical effect size measures	298
13.3 Combining effect size measures	299
13.4 Fixed-effects models	300
13.5 Random-effects models	304
13.5.1 DerSimonian-Laird random-effects models	305
13.5.2 Empirical Bayes and full Bayesian random-effect estimates	305
13.5.3 Robustness and publication bias	308
13.6 Exploring sources of heterogeneity	312
13.6.1 Exploratory data analysis: the Galbraith plot	313
13.6.2 Subgroup analysis	314
13.7 Meta-regression	316
13.8 Meta-analysis: promises and pit-falls	321
14 Discussion	324
14.1 Context	325
14.1.1 Validity	325
14.1.2 Subfields	327
14.2 Topics	328
14.2.1 Graphical representation	328
14.2.2 Models	329
14.2.3 Causal explanation	330
14.3 Conclusions	332
Comments by David J. Hand	333
On models and theories by Jan B. Hoeksma	335
Methodology in practice and research thereupon by Dirk J. Kuik .	340
Comment: a unified theory? by P. Dick Bezemert	342
Comments on Causal Explanation by Judea Pearl	344
Additional comments by Herman J. Adèr	346
A Rejoinder by Gideon J. Mellenbergh	349
References	352
Index	381