

CONTENTS

Preface	vii
Contents	xi
Chapter 1. Statistical models	1
1.1. Social data	1
1.2. Examples	2
Chapter 2. Preliminary theory	9
2.1. Basic statistical concepts	9
2.2. Samples	19
2.3. Exponential families	20
2.4. Sufficient statistics	28
2.5. Convex sets and convex functions	28
2.6. The multivariate normal distribution	31
2.7. Limit theorems	37
2.8. Useful continuous distributions	41
2.9. Transformations	45
2.10. Iterative numerical methods	46
2.11. Exercises	51
Chapter 3. Statistical inference	53
3.1. Introduction	53
3.2. Maximum likelihood estimation	54
3.3. Uniqueness of the ML-estimator	56

3.4.	Asymptotic properties of the ML-estimator	64
3.5.	Likelihood ratio tests	66
3.6.	The asymptotic distribution of the LR-test statistic	70
3.7.	Testing composite hypotheses	73
3.8.	Models with non-identically distributed variables	77
3.9.	Conditional inference	81
3.10.	Exercises	87

Chapter 4. Discrete models 91

4.1.	Goodness of fit tests for a multinomial distribution	91
4.2.	The parametric multinomial distribution	95
4.3.	Tests in the parametric multinomial distribution	100
4.4.	The Q-test	104
4.5.	The binomial distribution	106
4.6.	The Poisson distribution	111
4.7.	The Pascal distribution	118
4.8.	The hypergeometric distribution	126
4.9.	Exact tests for discrete distributions	130
4.10.	Exact conditional tests	131
4.11.	Exercises	135

Chapter 5. Contingency tables 145

5.1.	Introduction	145
5.2.	Sampling designs	147
5.3.	Two way contingency tables	153
5.4.	A graphical check of the model structure	161
5.5.	Log-linear models	162
5.6.	Tests for row and column effects	173
5.7.	Three way contingency tables	179
5.8.	Hypothesis testing in three way contingency tables	183
5.9.	Multiple contingency tables	195
5.10.	Four way contingency tables	197
5.11.	Tests for symmetry	205
5.12.	Models with multiplicative interactions	210
5.13.	Discriminant analysis	216
5.14.	Exercises	220

Chapter 6. Latent structure models	235
6.1. Psychometric models	235
6.2. Conditional and unconditional inference methods	237
6.3. Models for the item characteristic curve	240
6.4. Logistic item characteristic curves	242
6.5. Estimation of item difficulties	245
6.6. Checking of the model	251
6.7. Latent class models	259
6.8. Estimation of individual parameters	263
6.9. Selecting a good test	268
6.10. Multiple choice questionnaires	272
6.11. Checking the model for multiple choice questionnaires	278
6.12. Exercises	284
Chapter 7. Discrete time models	293
7.1. Stochastic processes	293
7.2. Markov chains	295
7.3. Examples of Markov chains	303
7.4. Demographic models	305
7.5. Markov processes	312
7.6. The birth and death process	318
7.7. Statistical inference in Markov chains	323
7.8. Inference for the marginal distribution	330
7.9. Exercises	333
Chapter 8. Some special models	342
8.1. Models for paired comparisons	342
8.2. Logistic bio-assay models	347
8.3. Binary regression	354
8.4. Exercises	356
Bibliography	360
Subject index	371
Author index	381