

Contents

Preface	9
1. Introduction	11
2. Basic Statistical Concepts	15
2.1 Introduction	15
2.2 Probability	16
2.3 Random Variables	22
2.4 Univariate Frequency Distributions	24
2.5 Bivariate Frequency Distributions	27
2.6 Marginal Distributions	29
2.7 Conditional Distributions	30
2.8 Regression and Correlation	33
2.9 Normal Distribution	43
2.10 Sampling Distribution of the Mean	52
2.11 Confidence Interval for Sample Mean	55
2.12 Hypothesis Testing Involving Means	60
2.13 Testing Hypotheses Concerning β	68
2.14 Problems	73
3. Matrix Algebra	77
3.1 Introduction	77
3.2 Vectors and Matrices	77
3.3 Characteristics of Vectors	81
3.4 Vector Operations	82
3.5 Geometrical Representation of Vectors and Related Characteristics	87
3.6 Linear Independence of Vectors	90
3.7 Basis of a Vector Space	93
3.8 Vector Representation of Statistical Models	99
3.9 Characteristics of Matrices	102
3.10 Matrix Operations	104
3.11 Trace of a Matrix	113
3.12 Partitioned Matrices	114
3.13 Matrix Inversion	118

3.14	Simultaneous Linear Equations	120
3.15	Quadratic Forms	124
3.16	Latent Roots and Vectors	125
3.17	Problems	125
4.	Multiple Regression Analysis	129
4.1	Introduction	129
4.2	Basic Assumptions of Multiple Regression	134
4.3	Least-Squares Estimation of the Regression Parameters	136
4.4	Solving the Normal Equations for $\hat{\beta}$	139
4.5	Multiple Regression with Deviation Scores	146
4.6	Multiple Regression with Standardized Scores	152
4.7	Properties of $\hat{\beta}$	157
4.8	Estimation of σ^2 and $\sigma^2 (X'X)^{-1}$	163
4.9	Partitioning the Total Sum of Squares in the Multiple Regression Model	165
4.10	Multiple Correlation	166
4.11	Hypothesis Testing of $\hat{\beta}$	169
4.12	Generalizations of the Classical Regression Model	176
4.13	Nonlinear Models	179
4.14	Multiple Regression on a Computer	180
4.15	Example	183
4.16	Problems	184
5.	Linear Regression with One Categorical Independent Variable	191
5.1	Introduction	191
5.2	The Model	192
5.3	Estimable Functions of Parameters	197
5.4	Solving the Normal Equations	202
5.5	Partitioning and Computing Sums of Squares	206
5.6	Hypothesis Testing	209
5.7	One-Way Analysis of Variance	211
5.8	Other Ways to Solve the Normal Equations	213
5.9	Use of Computers	217
5.10	Problems	221
6.	Linear Regression with Two Categorical Independent Variables	223
6.1	Introduction	223
6.2	Two-Factor Model with Unbalanced Data	227
6.3	Normal Equations	230
6.4	Estimable Functions of Parameters	234
6.5	Computing Sums of Squares	237
6.6	Testing Specific Hypotheses	240
6.7	General Procedures for Testing Hypotheses	247
6.8	Use of Computers	251
6.9	Example	254
6.10	Problems	255

7. Regression Models with Interaction	259
7.1 Introduction	259
7.2 The Concept of Interaction in Multiple Regression	260
7.3 Interaction in the Case of Categorical Independent Variables	261
7.4 A Balanced Factorial Design with Interactions	267
7.5 Analysis of Variance for Factorial Experiments	285
7.6 Creating a Full Rank Design Matrix	288
7.7 An Interaction Model with Unbalanced Data	293
7.8 Use of Computers	299
7.9 Problems	301
8. Analysis of Covariance	303
8.1 Introduction	303
8.2 Analysis of Covariance Models	304
8.3 Solving the Normal Equations	305
8.4 An Example	305
8.5 Use of Computers	321
8.6 Applied Example	322
8.7 Problems	324
9. Analysis Considerations and Model Extensions	327
9.1 Introduction	327
9.2 Experimental Versus Survey Data	327
9.3 Survey Sample Designs and Statistical Models	330
9.4 Nonresponse Bias	332
9.5 Missing Data	333
9.6 Data Editing	334
9.7 Ridge Estimation	335
9.8 Logistic Regression Analysis	336
Appendix	343
References	353
Index	355
About the Author	359