

Contents

Preface	xiii
PART I	
BASIC TOOLS OF MULTIVARIATE DATA ANALYSIS	1
Chapter 1 The Data Matrix	3
Introduction	3
1.1 Writing the Data Matrix	3
1.2 Predictors and Criteria	5
1.3 Measured and Categorical Observations	11
1.4 Selecting vs Sampling Observations	17
1.5 Additional Data Sets Discussed in This Book	22
1.6 Partitioned Matrices and Computer Analyses	23
1.7 Summary	25
Exercises	25
Additional Reading	26
Chapter 2 Working with Matrices	27
Introduction	27
2.1 Types of Matrices	27
2.1.1 Matrix Dimensions	28
2.1.2 Matrix Transposition	29
2.2 Special Matrices and Vectors	32
2.3 Addition and Subtraction of Matrices	37
2.4 Matrix Products	40
2.4.1 Matrix Products and Vectors	43
2.4.2 Partitioned Products	46
2.4.3 Scaling	49

2.5	Special Matrix Products	50
2.5.1	Product Moments	50
2.5.2	Unit Vector Products	53
2.5.3	Elementary Vector Products	54
2.5.4	Matrix Centering	55
2.5.5	Variance–Covariance Matrices	58
2.5.6	Diagonal Products	60
2.5.7	Permutation of Rows or Columns	62
2.6	Matrix Operations and the Computer	63
2.7	Summary	64
	Exercises	65
	Additional Reading	67
Chapter 3	The Information in a Matrix	68
	Introduction	68
3.1	Metrics and Transformations	69
3.2	Dilemma of Standardization	74
3.3	Amount of Information in a Matrix	75
3.3.1	Rank	75
3.3.2	Basic and Nonbasic Matrices	77
3.3.3	Orthogonal and Orthonormal Matrices	80
3.3.4	Two Rank Inequalities	82
3.4	Finding the Rank of a Matrix	86
3.4.1	Triangular Factoring	87
3.4.2	Nonbasic Example	93
3.5	Regular Inverse	96
3.5.1	Finding Inverses Using Triangular Factoring	100
3.5.2	Inversion of Symmetrically Partitioned Matrices	104
3.6	Summary	106
	Exercises	108
	Additional Reading	109
Chapter 4	The Basic Structure of a Matrix	110
	Introduction	110
4.1	Some Factorings of a Data Matrix	110
4.2	Definition of the Basic Structure of a Matrix	114
4.3	Basic Structure as a Transformation of the Data Matrix	117
4.4	Uniqueness of the Basic Structure	118
4.5	Basic Structures of Special Matrices	119
4.5.1	Basic Structures of Product Moments	119
4.5.2	Basic Structure and the Regular Inverse	120
4.5.3	Basic Structure and a Generalized Inverse	121
4.5.4	Basic Structure of Types of Matrices	123
4.5.5	Powers of Product Moments	127

4.6 Finding the Basic Structure of a Matrix	127
4.6.1 Matrix Powering and Basic Structure	128
4.6.2 Example	130
4.7 Some Notes on Computation	134
4.8 Summary	134
Exercises	135
Additional Reading	136
Chapter 5 Transforming Data Matrices	137
Introduction	137
5.1 Multivariate Analysis: Directed Data Transformations	138
5.2 Linear Transformations of Attributes	139
5.3 Rank of a Set of Linear Transformations	140
5.4 Basic Structure of Transforming Matrices	142
5.5 Rank Reduction Transformation	144
5.6 Quadratic and Bilinear Transformations	148
5.7 Spherizing Transformations	153
5.8 Summary	157
Exercises	157
Additional Reading	158
Chapter 6 Optimizing Transformations	159
Introduction	159
6.1 Multivariate Analyses and Optimizing Transformations	160
6.2 Elementary Derivatives, Maxima, and Minima	160
6.3 Rules of Differentiation	166
6.3.1 Algebraic Functions	166
6.3.2 Exponential and Logarithmic Functions	167
6.3.3 Functions of Functions	168
6.4 Partial Differentiation	169
6.5 Side Conditions in Optimizing Transformations	171
6.6 Matrix Differentiation and Optimization	174
6.6.1 Differentiation of a Matrix with Respect to a Scalar	174
6.6.2 Differentiation of a Scalar with Respect to a Matrix	175
6.6.3 Differentiation of a Matrix with Respect to a Matrix	175
6.6.4 Symbolic Derivatives	176
6.7 Summary	180
Exercises	181
Additional Reading	181
PART II	
BASIC STRUCTURE AND THE UNIVARIATE CRITERION	183
Chapter 7 Least Squares: Data Fitting	185
Introduction	185
7.1 Least Squares Fitting Procedure	186
7.1.1 Least Squares with a Nonbasic Predictor Matrix	190

7.2	Constraining the Least Squares Weights	193
7.2.1	Constraint Matrix	195
7.2.2	Least Squares Solution with Constraints	196
7.3	Data-Bound Multiple and Partial Correlations	200
7.3.1	Squared Multiple Correlation	202
7.3.2	Partial Correlation	206
7.4	Summary	212
	Exercises	213
	Additional Reading	214
Chapter 8	Linear Regression: Some Theory	215
	Introduction	215
8.1	Linear Regression Problem	216
8.2	Maximum Likelihood Estimation of Parameters	219
8.3	Sampling Distribution of Maximum Likelihood Estimators	225
8.4	Hypothesis Testing	231
8.4.1	Testing Hypotheses About σ^2	231
8.4.2	Likelihood Ratio Test of Hypotheses About β	235
8.4.3	Testing Constraints on β	240
8.4.4	Multiple Hypotheses on β	244
8.4.5	Interval Estimates of β	251
8.5	Summary	253
	Exercises	254
	Additional Reading	254
Chapter 9	Linear Regression: Some Applications	255
	Introduction	255
9.1	Fixed Effects Analysis of Variance Designs	255
9.1.1	Design Template	257
9.1.2	ANOVA Sums of Squares	264
9.1.3	Hypothesis Testing in Randomized Groups ANOVA	266
9.1.4	Factorial Design	268
9.2	Concomitant Variable and Covariance Analysis	277
9.3	Multiple Linear Regression Applications	280
9.3.1	Curve Fitting	281
9.3.2	Polynomial Regression	283
9.3.3	Testing for Linearity	286
9.3.4	Moderator Variables	288
9.4	Summary	290
	Exercises	291
	Additional Reading	293
PART III		
BASIC STRUCTURE AND THE MULTIVARIATE CRITERION		295
Chapter 10	Basic Structure and Multivariate Normal Samples	297
	Introduction	297
10.1	Jointly Distributed Observations	297

10.2	Multivariate Normal Distribution	298
10.3	Generalized Variance	302
10.4	Population Correlation and Bivariate Normal Distributions	304
10.4.1	Marginal and Conditional Distributions	306
10.5	Marginal and Conditional Distributions Based on the Multivariate Normal	313
10.5.1	Marginal Distributions	313
10.5.2	Conditional Distributions	313
10.6	Multivariate Partial and Multiple Correlation	319
10.6.1	Population Partial Correlation Matrix	319
10.6.2	Population Multiple Correlation	320
10.7	Parameter Estimation for the Multivariate Normal Distribution	321
10.7.1	Maximum Likelihood Estimator of μ	322
10.7.2	Maximum Likelihood Estimator of Σ	322
10.7.3	Distribution of the Maximum Likelihood Estimator for μ	324
10.7.4	Expected Value of $\hat{\Sigma}$	325
10.8	A Multivariate Generalization of Chi-Squared	326
10.8.1	Wishart Matrices	327
10.8.2	Distribution of Products of Basic Diagonals	330
10.9	Summary	336
	Exercises	337
	Additional Reading	338

Chapter 11	The Multivariate General Linear Model: Some Principles	339
	Introduction	339
11.1	Sampling from Several Multivariate Normal Populations	339
11.1.1	Review of the Univariate General Linear Model	340
11.1.2	Framework of the Multivariate General Linear Model	341
11.1.3	Maximum Likelihood Estimation of β	342
11.1.4	Maximum Likelihood Estimation of Σ	343
11.1.5	Some Sampling Distribution Results for the Estimators of β and Σ	343
11.1.6	Wishart Distributions in the MGLM	345
11.2	Effects of Linear Constraints	346
11.2.1	Two-Group T^2	346
11.2.2	Randomized Groups Multivariate Analysis of Variance	347
11.2.3	Multivariate Linear Regression	348
11.2.4	Known Population Mean Vectors	349
11.2.5	Constraining β by Column	350
11.3	Hypothesis Testing in the Multivariate General Linear Model	353
11.3.1	Maximum Likelihood Estimation for $C'\beta A = \Gamma$	353
11.3.2	Sums of Squares of Errors for the Effective Criterion	356
11.3.3	Sampling Distributions of Multivariate Error Sums of Squares	356
11.3.4	Likelihood Ratio Basis for Hypothesis Sampling	358

11.3.5 Wilks's Lambda and the U Distribution	360
11.3.6 Union–Intersection Basis for Hypothesis Testing	361
11.3.7 Roy's Greatest Basic Diagonal Test	363
11.4 Summary	366
Exercises	367
Additional Reading	367

Chapter 12 The Multivariate General Linear Model: Some Applications	368
Introduction	368
12.1 Examples of MGLM Problems	368
12.1.1 Two-Group T^2 Example	368
12.1.2 Randomized Groups Multivariate Analysis of Variance	370
12.1.3 Multivariate Linear Regression Example	373
12.1.4 Combining Criterion Variables	375
12.2 Linear Discriminant Function	377
12.2.1 Linear Discriminant Problem	377
12.2.2 Sample Solution to the Linear Discriminant Function	379
12.2.3 Significance of the Linear Discriminant Function	380
12.2.4 Additional Linear Discriminant Functions Beyond the First	381
12.2.5 Classifying New Observations	385
12.2.6 LDF Example: Vocational Interest and College Major	386
12.3 Homogeneity of Variance–Covariance Matrices	389
12.4 Summary	392
Exercises	392
Additional Reading	393

PART IV

MULTIVARIATE APPROACHES AND OTHER APPLICATIONS 395

Chapter 13 An Analysis Model for Categorical Data	397
Introduction	397
13.1 Three Sampling Models for Obtaining Frequencies	398
13.1.1 Sampling with No Marginal Restrictions	398
13.1.2 Sampling to Obtain a Fixed Total Number of Observations	399
13.1.3 Sampling to Obtain Fixed Marginal Totals	400
13.2 General Log Linear Model for Cell Frequencies	401
13.2.1 Some Likelihood Ratios	401
13.2.2 Kullback's Discrimination Information Statistic	403
13.2.3 A Class of Models	404
13.2.4 Internal and External Constraints	404
13.2.5 Internal Constraints Problem and Minimum Discrimination Information	405
13.2.6 Iterative Proportional Fitting of Marginals	410
13.2.7 Log Linear Computations	412
13.2.8 Partitioning the Discrimination Information Statistic	413
13.3 Hierarchical Internal Constraints Problem	416
13.3.1 Factorial Design	417
13.3.2 Log Linear Model for Cross Classified Frequencies	421
13.3.3 Job Satisfaction Example	424

13.4	Log Linear External Constraints Problem	426
13.4.1	MDI Solution for External Constraints	428
13.4.2	Iterative Solution to the External Constraints Problem	429
13.4.3	Application of the Newton–Raphson Iteration	432
13.4.4	Goodness of Fit for the External Constraints Problem	434
13.5	Summary	434
	Exercises	435
	Additional Reading	436
Chapter 14	Basic Structure and the Analysis of Interdependence	437
	Introduction	437
14.1	Basic Structure and Principal Components Analysis	437
14.2	Solving for the Principal Components	440
14.3	Application of Principal Components	440
14.4	Further Interpretation of Principal Components	443
14.5	Principal Components as a Method of Orthogonalization	446
14.6	Computer Solutions and Principal Components Analysis	446
14.7	Principal Components and Factor Analysis	446
14.8	Principal Components and Factor Analysis: A Comparison	448
14.9	Regression on Principal Components	448
14.10	Summary	450
	Exercises	451
	Additional Reading	452
Chapter 15	Latent Variable Structural Equation Models	453
	Introduction	453
15.1	JKW Latent Variable Structural Equation Model	454
15.1.1	Measurement Models	455
15.1.2	Structural Equation Models	456
15.1.3	Variance–Covariance Matrix of the Observed Attributes	457
15.1.4	Identifiability in Latent Variable Models	458
15.1.5	Estimation in Latent Variable Models	459
15.1.6	Interpreting the Results of Estimation	460
15.2	Some Applications of the JKW Model	461
15.3	Special Cases of the JKW Model	466
15.3.1	Factor Analysis	466
15.3.2	Linear Regression on Observed Attributes	467
15.3.3	Population Correlation Models	467
15.3.4	Finding Principal Components with LISREL	467
15.4	Summary	467
	Exercises	468
	Additional Reading	469
		471
Appendix		
Index		517