## Contents

Pref	ace		xiii
Part	I Fro	m Theory to Methodology	1
1	TYPE	S OF RESEARCH PROBLEMS AND RESEARCH SITUATIONS	3
1.1	Prelim	inaries	3
•••	1.1.1	Units and Characteristics	3
	1.1.2		3 4 5
	1.1.3	Characteristics of Different Measurement Levels	5
	1.1.4	The Dispersion of Units	6
	1.1.5	Many Characteristics	6
	1.1.6	Research Situations and Statement Systems	8
1.2		nber of Research Examples and their Basic Format	8
	1.2.1	Humour as a Technique of Social Influence	8
	1.2.2	Childlessness	10
	1.2.3		12
	1.2.4	External Rewards and Intrinsic Motivation	15
	1.2.5		17
	1.2.6	Marital Adjustment	19
	1.2.7		23
	1.2.8	Styles in Furnishing the Living Room	26
2	A CLA	ASSIFICATION OF CLASSICAL TECHNIQUES OF	
	MULT	ΓΙVARIATE ANALYSIS	31
2 1	C++:	- Dainta	32
2.1		ng Points Our Notation System	32
	2.1.1 2.1.2		35
2.2		assifications	35
2.2	2.2.1		35
	2.2.1		38
	2.2.3		39
	2.2.4	The Measurement Level of Independent Variables	4(
	2.2.5		40
	2.2.6	The Orthogonality of Independent Variables	4
	2.2.7	and the state of the Delandson	43
	2.2.8	One or More Hierarchical Steps	4
	2.2.9	Manifest and Latent Variables	40

3

	2.2.10	The Number of Latent Variables	48	
	2.2.11	The Orthogonality of Latent Variables	50	
	2.2.12	The Measurement Level for Non-Dependent Techniques	51	
	2.2.13	Testing and Gauging	52	
	2.2.14	The Analysis of Variables and of Units	53	
	2.2.15	Linear and Non-linear Techniques of Analysis	54	
	2.2.16	The Analysis of Data and of Similarities	54	
	2.2.17	Other Classifications	55	
	2.2.17	Other Classifications		
2	THE A	NALYSIS TECHNIQUE AS THE MIRROR OF THE		
3		ARCH PROBLEM	56	
	KESEF	AKCH FRODLEM		
3.1	Researc	ch Examples	57	
	3.1.1	The Influence of Total Institutions on Self-Image	57	
	3.1.2	The Trade Union Militant	58	
	3.1.3	Occupational Sex Identification and the Assessment of		
		the Male and Female Earnings Inequality	60	
	3.1.4	Student Evaluations of Teaching Merit	61	
	3.1.5	Interracial and Intraracial Rape	63	
	3.1.6	Organizational Mobility in a Nuclear Research Complex	64	
	3.1.7	Reform in Elementary Education: A Black Box	65	
	3.1.8	The Value and the Valuation of Jobs	67	
	3.1.9	A Classification of 16 Native-American Tribes	68	
	3.1.10	The Classical and Modern Role of Women in		
	5.1.10	Matrimonial Advertisements	70	
	3.1.11	Absence Because of Illness	71	
	3.1.11	Are Non-Working People Socially Isolated?	72	
	3.1.12	Educational Level Achieved by Foreign Pupils	74	
	3.1.13	The Subjective Burden of Heart Attack Patients	75	
2.2	3.1.14 The D	ependency Theory: Manipulations of the Researcher	77	
3.2	3.2.1	A Causal Analysis	78	
	3.2.1	Measurement Models	79	
	3.2.2	Causal Analysis without Hierarchical Steps	80	
	3.2.3	Degree of Development as a Trichotomy	80	
		Degree of Dependency as 'More' or 'Less'	81	
	3.2.5	A Model with Several Dependent Variables	81	
	3.2.6	A Dependency Set and a Development Set	82	
	3.2.7	A Dependency Set and a Development Set		
	. TT - T	om Methodology to Analysis	85	
Par	III Fre	om Methodology to Anarysis		
	THE	EXPERIMENTAL DESIGN: THE EFFECT OF HUMOUR		
4		NANCIAL CONCESSION	90	
	ON F	NANCIAL CONCLUSION		
4.1	The St	andard Experiment	90	
4.2	The O	XO Notation	90	
4.3	Implic	it Multivariate Analysis	91	
4.4	The Pr	The Preliminary Investigation		
4.5	Bivaria	Bivariate Association 92		

	Contents	vii
4.6	The Data Matrix	92
4.7	The Causal Diagram	93
4.8	The t Test of Difference of Means	93
4.9	The Experimental Design in Research Practice	95
4.10	SPSS for Windows Output of Student's t Test	96
5	MULTIPLE REGRESSION ANALYSIS: THE CAUSES	00
	OF CHILDLESSNESS	99
5.1	The Research Problem and the Causal Diagram	99
5.2	The Data Matrix	99
5.3	Bivariate Regression Analysis: The Influence of Working	
	on Childlessness	100
	5.3.1 The Model	100
	5.3.2 Geometric Approach	101
	5.3.3 Objectives of the Technique	104
	5.3.4 Calculation of the Regression Function	104
	5.3.5 The Strength of the Relationship and the Explained Variance	106
	5.3.6 Interpretations of the Correlation Coefficient	108
	5.3.7 Standardized Coefficients	110
	5.3.8 The Significance Test	113
5.4	Multiple Regression Analysis: The Influence of Working and	115
	Mean Age at Marriage on Childlessness	115
	5.4.1 The Model	115
	5.4.2 Geometric Approach	116
	5.4.3 Objectives of the Technique	118
	5.4.4 Preparatory Bivariate Analyses	118 119
	5.4.5 Calculation of the Regression Function	121
	5.4.6 The Strength of the Relationship and the Explained Variance	121
	5.4.7 Standardized Partial Regression Coefficients	124
	5.4.8 The Significance Test	124
	5.4.9 The Tests of Additivity and Linearity	128
	5.4.10 The Multicollinearity Problem	131
	5.4.11 The Analysis of Residuals	132
	5.4.12 Multiple Regression Analysis in Matrix Notation	135
	5.4.13 SPSS for Windows Output of Multiple Regression Analysis	133
6	PARTIAL CORRELATION AND PATH ANALYSIS: THE	
	CAUSAL INFLUENCE OF CHRISTIAN BELIEFS ON	140
	ANTI-SEMITISM	140
6.1	The Research Problem and the Causal Diagram	140
6.2	The Data Matrix	142
6.3	Partial Correlation Analysis	142
0.5	6.3.1 The Model	142
	6.3.2 Geometric Approach	145
	633 Objectives of the Technique	149
	6.3.4 Calculation of the Partial Correlation	149

6.4 6.5	6.3.5 The Coefficient of Part Correlation 6.3.6 The Significance Tests The Simon-Blalock Procedure for Complex Causal Models Path Analysis	154 157 157 159 179
6.6	SPSS for Windows Output of Partial Correlation and Path Analysis	1/9
7	ANALYSIS OF VARIANCE AND COVARIANCE: THE EFFECT OF INTERACTION OF MONETARY REWARDS AND TASK INTEREST ON MOTIVATION	183
7.1 7.2 7.3 7.4 7.5 7.6 7.7 7.8 7.9 7.10 7.11 7.12 7.13 7.14 7.15 7.16 7.17	The Research Problem and the Causal Diagram The Data Matrix The Model of Analysis of Variance Geometric Approach Objectives of the Technique Calculations in One-Way ANOVA: Classical Approach The ANOVA Summary Table The t Test as Simplified F Test Calculations in Two-Way ANOVA: Classical Approach The Dummy Regression Approach Testing the Global Model via the Regression Approach Analysis of Covariance The Factorial Experiment The 2 × 2 Factorial Design Orthogonality, Homoscedasticity, Normality, Linearity SPSS for Windows Output of ANOVA and ANCOVA	183 184 186 188 192 193 196 197 201 204 206 209 210 212 214 215
8	TWO-GROUP DISCRIMINANT ANALYSIS: POOR AND RICH NEIGHBOURHOODS	231
8.1 8.2 8.3 8.4 8.5 8.6 8.7 8.8 8.9 8.10 8.11 8.12 8.13 8.14	The Research Problem and the Causal Diagram The Data Matrix The Model of Discriminant Analysis Geometric Approach Objectives of the Technique Preparatory Calculations: Matrices T, B, W and C <sub>w</sub> Calculation of the Discriminant Function t Classification and Prediction Significance Testing: Preparatory Remarks Significance Testing: Univariate Tests Significance Testing: the Multivariate Test Mahalanobis' Distance D <sup>2</sup> The Dummy Regression Approach Equal Within-Groups Covariance Matrices: Box's M test SPSS for Windows Output of Discriminant Analysis	231 232 233 235 238 239 242 246 248 249 250 251 252 254 255

Contents ix

9	FACTO	OR ANALYSIS: THE INVESTIGATION OF	
		AL ADJUSTMENT	266
0.1	Duim aims	al Components Analysis	266
9.1	9.1.1	The Research Problem and the Diagram	266
	9.1.1	The Data Matrix	267
	9.1.2	The Model of Principal Components Analysis	268
	9.1.3	Geometric Approach	269
	9.1.4	Objectives of the Technique	270
	9.1.6	Examining the Eigenstructure of X or R: Introductory	
	9.1.0	Remarks on Singular Value Decomposition	271
	9.1.7	Eigenvalues and Eigenvectors of the Marital Adjustment Data	272
	9.1.8	Matrix C of Component Scores	274
	9.1.9	Matrix A of Component Loadings	276
	9.1.10	The measure of Redundancy of a Component	278
	9.1.11	Matrix A of Component Loadings and the Explained Variance	278
	9.1.12	How Many Components?	280
	9.1.13		281
	9.1.14	Orthogonal Rotation	283
	9.1.15	Oblique Rotation	283
	9.1.16	SPSS for Windows Output of PCA	284
9.2		al Factor Analysis	290
7.2	9.2.1	The Research Problem and the Diagram	290
	9.2.2	The Data Matrix	290
	9.2.3	The Model of Principal Factor Analysis	290
	9.2.4	The Reduced Correlation Matrix	292
	9.2.5	Figenvalues and Eigenvectors of the Marital Adjustment Data	293
	9.2.6	The Factor Matrix A for all Factors: The Problem of	20.4
		Negative Eigenvalues	294
	9.2.7	Substantial Difference Between PFA and PCA	295
	9.2.8	Factor Matrix A for the First Factor and Further Iterations	295
	9.2.9	The Communalities	295 296
	9.2.10	Rotations and Factor Scores	290
	9.2.11	SPSS for Windows Output of PFA	299
9.3	Variati	ons of Factor Analysis Methods	300
	9.3.1	The Diagonal Method	303
	9.3.2	The Centroid Method	307
	9.3.3	The Minimum Residuals Method (MINRES)	308
	9.3.4	Canonical Factor Analysis	310
	9.3.5	The Maximum Likelihood Method	312
	9.3.6	Alpha Factor Analysis	315
	9.3.7	Image Analysis	317
	9.3.8	The Multiple Group Method	319
9.4		Methods in the World of Factor Analysis	320
	9.4.1	R and Q Factor Analysis	321
	9.4.2	Non-linear and Non-metric Factor Analysis	321
	9.4.3	Higher-Order Factor Analysis	341

10		NICAL CORRELATION ANALYSIS: THE STUDY DNOMIC INEQUALITY AND POLITICAL BILITY	322	
			322	
10.1		earch Problem and the Causal Diagram	323	
10.2		a Matrix	323	
10.3		del of Canonical Correlation Analysis	325	
10.4		ypes of Correlations	325	
10.5		ric Approach	328	
10.6	Objectiv	res of the Technique		
10.7	Examina	ation of the Eigenstructure of the $\mathbf{R}_{yy}^{-1} \mathbf{R}_{xy}^{-1} \mathbf{R}_{xx}^{-1} \mathbf{R}_{xy}$ Matrix	330 333	
10.8	Examina	ation of the Eigenstructure of Russett's Data		
10.9		nd B Matrices of Canonical Weights	335	
10.10	The Can	nonical Variables x* and y*	336	
10.11		al Approach to Canonical Correlation Analysis	337	
10.12	The Sign	nificance Tests	338	
10.13	SPSS for	r Windows Output of Canonical Correlation Analysis	339	
11	TECHN	IQUES WITH MULTIPLE DEPENDENT VARIABLES	345	
11.1	Multivariate Analysis of Variance; Where is the best place on			
	earth to		345	
	11.1.1	The Research Problem and the Causal Diagram	345	
	11.1.2	The Data Matrix	346	
	11.1.3	Objectives of the Technique	346	
	11.1.4	Student's $t$ , Fisher's $F$ , Hotelling's $T$ and $\Lambda$	347	
	11.1.5	Preparatory Calculations: the Matrices W, B and T	348	
	11.1.6		350	
	11.1.7	Alternatives for Wilks's lambda Test: Multivariate Analysis		
		of Variance as the Reverse of Discriminant Analysis	352	
	11.1.8	Multivariate Analysis of Variance, an Entire World	353	
	11.1.9	Assumptions	354	
	11.1.10	SPSS for Windows Output of Multivariate Analysis		
		of Variance	354	
11.2	Multiple	e Discriminant Analysis: Enclaves of Cubans in Miami:	356	
	The Triple Labour Market Model			
	11.2.1	The Research Problem and the Causal Diagram	356	
	11.2.2	The Data Matrix	358	
	11.2.3	Wilks's Lambda Test	358	
	11.2.4	Wilks's Lambda as the Ratio  W / T	360	
	11.2.5	Wilks's Lambda Test from the Eigenstructure of W <sup>-1</sup> B	360	
	11.2.6	Classification	362	
	11.2.7	Homoscedasticity	362	
11.3		e Discriminant Analysis as Canonical Correlation Analysis	363	
	11.3.1	SPSS for Windows Output of Multiple Discriminant		
		Analysis	365	
	11.3.2	SPSS for Windows Output of Multiple Discriminant		
	•	Analysis as Canonical Correlation Analysis	368	

Contents	XI
Appendix: Required Mathematical and Statistical Knowledge	371
Statistical Tables	401
Bibliography	405
Index	409