

CONTENTS

Series Editor's Introduction v

1. **Linear Regression and the Logistic Regression Model** 1
 - Regression Assumptions 4
 - Nonlinear Relationships and Variable Transformations 10
 - Probabilities, Odds, Odds Ratios, and the Logit Transformation for Dichotomous Dependent Variables 12
 - Logistic Regression: A First Look 14
2. **Summary Statistics for Evaluating the Logistic Regression Model** 17
 - R^2 , F , and Sums of Squared Errors 18
 - Goodness of Fit: G_M , R_L^2 , and the Log-Likelihood 19
 - Predictive Efficiency: λ_p , τ_p , ϕ_p , and the Binomial Test 24
 - Examples: Assessing the Adequacy of Logistic Regression Models 32
 - Conclusion: Summary Measures for Evaluating the Logistic Regression Model 36
3. **Interpreting the Logistic Regression Coefficients** 37
 - Statistical Significance in Logistic Regression Analysis 38
 - Interpreting Unstandardized Logistic Regression Coefficients 43
 - Substantive Significance and Standardized Coefficients 44
 - Odds Ratios 49
 - More on Categorical Predictors: Contrasts and Interpretation 50
 - Interaction Effects 52
 - Stepwise Logistic Regression 54

| | |
|--|-----------|
| 4. An Introduction to Logistic Regression | |
| Diagnostics | 58 |
| Specification Error | 58 |
| Collinearity | 65 |
| Numerical Problems: Zero Cells and Complete Separation | 67 |
| Analysis of Residuals | 71 |
| A Suggested Protocol for Logistic Regression Diagnostics | 77 |
| 5. Polytomous Logistic Regression and Alternatives to Logistic Regression | 80 |
| Polytomous Nominal Dependent Variables | 82 |
| Polytomous or Multinomial Ordinal Dependent Variables | 86 |
| Conclusion: Polytomous Dependent Variables and Logistic Regression | 88 |
| Conclusion | 90 |
| Notes | 92 |
| Appendix A: Probabilities | 95 |
| References | 96 |
| About the Author | 98 |