



Multiple regression in practice

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Berry, William Dale.

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Monografía

Berry and Feldman provide a systematic treatment of many of the major problems encountered in using regression analysis. Since it is likely that the assumptions of the regression model will be violated in empirical analysis, the ability to know when problems exist and when to take appropriate action ensures the proper use of the procedure

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Contenido: Series editor's introduction -- Acknowledgment -- 1. The multiple regression model: a review -- 2. Specification error. Consequences of specification error -- An illustration of specification error: satisfaction with life -- Detecting and dealing with specification error -- 3. Measurement error. Consequences of measurement error -- An illustration of measurement error : satisfaction with life -- Detecting measurement error -- Dealing with measurement error -- 4. Multicollinearity. Consequences of multicollinearity -- Detecting high multicollinearity -- An illustration of multicollinearity : satisfaction with life -- Dealing with multicollinearity -- 5. Nonlinearity and nonadditivity. Detecting nonlinearity and nonadditivity -- Dealing with nonlinearity -- Dealing with nonadditivity -- Some warnings about nonlinear and nonadditive specifications -- 6. Heteroscedasticity and autocorrelation. When heteroscedasticity and autocorrelation can be expected -- Consequences of heteroscedasticity and autocorrelation -- Detecting heteroscedasticity -- An illustration of heteroscedasticity : income and housing consumption -- Dealing with heteroscedasticity and autocorrelation -- 7. Additional concerns -- Notes -- References -- About the authors

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