Regression Analysis

A. Colin Cameron Pravin K. Trivedi

Regression Analysis Of Count Data

Henning Best, Christof Wolf

Regression Analysis Of Count Data:

Regression Analysis of Count Data A. Colin Cameron, Pravin K. Trivedi, 1998-09-28 This analysis provides a comprehensive account of models and methods to interpret frequency data **Econometric Analysis of Count Data Rainer** Winkelmann, 2013-11-27 This monograph deals with econometric models for the analysis of event counts The interest of econometricians in this class of models has started in the mid eighties After more than one decade of intensive research the litera ture has reached a level of maturity that calls for a systematic and accessible exposition of the main results and methods Such an exposition is the aim of the book Count data models have found their way into the curricula of micro econometric classes and are available on standard computer software The basic methods have been used in countless applications in fields such as labor economics health economics insurance economics urban economics and economic demography to name but a few Other more recent methods are poised to become standard tools soon While the book is oriented towards the empirical economists and applied econometrician it should be useful to statisticians and biometricians as well A first edition of this book was published in 1994 under the title Count Data Models Econometric Theory and an Application to Labor Mobility While this edition keeps the character and broad organization of this first edition and its emphasis on combining a summary of the existing literature with several new results and methods it is substantially revised and enlarged Many parts have been completely rewritten and several new sections have New sections include count data models for dependent processes been added Modeling Count Data Joseph M. Hilbe, 2014-07-21 This book provides guidelines and fully worked examples of how to select construct interpret and evaluate the full range of count models

Statistical Analysis of Panel Count Data Jianguo Sun, Xingqiu Zhao, 2013-10-09 Panel count data occur in studies that concern recurrent events or event history studies when study subjects are observed only at discrete time points By recurrent events we mean the event that can occur or happen multiple times or repeatedly Examples of recurrent events include disease infections hospitalizations in medical studies warranty claims of automobiles or system break downs in reliability studies In fact many other fields yield event history data too such as demographic studies economic studies and social sciences For the cases where the study subjects are observed continuously the resulting data are usually referred to as recurrent event data This book collects and unifies statistical models and methods that have been developed for analyzing panel count data It provides the first comprehensive coverage of the topic The main focus is on methodology but for the benefit of the reader the applications of the methods to real data are also discussed along with numerical calculations There exists a great deal of literature on the analysis of recurrent event data This book fills the void in the literature on the analysis of panel count data This book provides an up to date reference for scientists who are conducting research on the analysis of panel count data It will also be instructional for those who need to analyze panel count data to answer substantive research questions In addition it can be used as a text for a graduate course in statistics or biostatistics that assumes a basic

knowledge of probability and statistics Regression Models for Categorical, Count, and Related Variables John P. Hoffmann, 2016-08-16 Social science and behavioral science students and researchers are often confronted with data that are categorical count a phenomenon or have been collected over time Sociologists examining the likelihood of interracial marriage political scientists studying voting behavior criminologists counting the number of offenses people commit health scientists studying the number of suicides across neighborhoods and psychologists modeling mental health treatment success are all interested in outcomes that are not continuous Instead they must measure and analyze these events and phenomena in a discrete manner This book provides an introduction and overview of several statistical models designed for these types of outcomes all presented with the assumption that the reader has only a good working knowledge of elementary algebra and has taken introductory statistics and linear regression analysis Numerous examples from the social sciences demonstrate the practical applications of these models The chapters address logistic and probit models including those designed for ordinal and nominal variables regular and zero inflated Poisson and negative binomial models event history models models for longitudinal data multilevel models and data reduction techniques such as principal components and factor analysis Each chapter discusses how to utilize the models and test their assumptions with the statistical software Stata and also includes exercise sets so readers can practice using these techniques Appendices show how to estimate the models in SAS SPSS and R provide a review of regression assumptions using simulations and discuss missing data A companion website includes downloadable versions of all the data sets used in the book Regression Analysis of Count Data Adrian Colin Cameron, Pravin K. Trivedi, 2013-05-27 This book provides the most comprehensive and up to date account of regression methods to explain the frequency of events The Oxford Handbook of Panel Data Badi Hani Baltagi, 2015 The Oxford Handbook of Panel Data examines new developments in the theory and applications of panel data It includes basic topics like non stationary panels co integration in panels multifactor panel models panel unit roots measurement error in panels incidental parameters and dynamic panels spatial panels nonparametric panel data random coefficients treatment effects sample selection count panel data limited dependent variable panel models unbalanced panel models with interactive effects and influential observations in panel data Contributors to the Handbook explore applications of panel data to a wide range of topics in economics including health labor marketing trade productivity and macro applications in panels This Handbook is an informative and comprehensive guide for both those who are relatively new to the field and for those wishing to extend their knowledge to the frontier It is a trusted and definitive source on panel data having been edited by Professor Badi Baltagi widely recognized as one of the foremost econometricians in the area of panel data econometrics Professor Baltagi has successfully recruited an all star cast of experts for each of the well chosen topics in the Handbook Beyond Multiple <u>Linear Regression</u> Paul Roback, Julie Legler, 2021-01-14 Beyond Multiple Linear Regression Applied Generalized Linear Models and Multilevel Models in R is designed for undergraduate students who have successfully completed a multiple linear

regression course helping them develop an expanded modeling toolkit that includes non normal responses and correlated structure Even though there is no mathematical prerequisite the authors still introduce fairly sophisticated topics such as likelihood theory zero inflated Poisson and parametric bootstrapping in an intuitive and applied manner The case studies and exercises feature real data and real research questions thus most of the data in the textbook comes from collaborative research conducted by the authors and their students or from student projects Every chapter features a variety of conceptual exercises guided exercises and open ended exercises using real data After working through this material students will develop an expanded toolkit and a greater appreciation for the wider world of data and statistical modeling A solutions manual for all exercises is available to qualified instructors at the book s website at www routledge com and data sets and Rmd files for all case studies and exercises are available at the authors GitHub repo https github com proback BeyondMLR

Regression & linear modeling Jason W. Osborne, 2017 In a conversational tone Regression Linear Modeling provides conceptual user friendly coverage of the generalized linear model GLM Readers will become familiar with applications of ordinary least squares OLS regression binary and multinomial logistic regression ordinal regression Poisson regression and loglinear models. The author returns to certain themes throughout the text such as testing assumptions examining data quality and where appropriate nonlinear and non additive effects modeled within different types of linear models Count Regression Analysis of Count Data A. Colin Cameron, Pravin K. Data Models Rainer Winkelmann, 1994 Trivedi, 2013-05-27 Students in both social and natural sciences often seek regression methods to explain the frequency of events such as visits to a doctor auto accidents or new patents awarded This book now in its second edition provides the most comprehensive and up to date account of models and methods to interpret such data The authors combine theory and practice to make sophisticated methods of analysis accessible to researchers and practitioners working with widely different types of data and software in areas such as applied statistics econometrics marketing operations research actuarial studies demography biostatistics and quantitative social sciences. The new material includes new theoretical topics an updated and expanded treatment of cross section models coverage of bootstrap based and simulation based inference expanded treatment of time series multivariate and panel data expanded treatment of endogenous regressors coverage of quantile count regression and a new chapter on Bayesian methods Regression for Categorical Data Gerhard Tutz, 2011-11-21 This book introduces basic and advanced concepts of categorical regression with a focus on the structuring constituents of regression including regularization techniques to structure predictors In addition to standard methods such as the logit and probit model and extensions to multivariate settings the author presents more recent developments in flexible and high dimensional regression which allow weakening of assumptions on the structuring of the predictor and yield fits that are closer to the data A generalized linear model is used as a unifying framework whenever possible in particular parametric models that are treated within this framework Many topics not normally included in books on categorical data analysis are treated here such

as nonparametric regression selection of predictors by regularized estimation procedures ternative models like the hurdle model and zero inflated regression models for count data and non standard tree based ensemble methods which provide excellent tools for prediction and the handling of both nominal and ordered categorical predictors. The book is accompanied Regression Models for Categorical and Limited an R package that contains data sets and code for all the examples Dependent Variables J. Scott Long, 1997-01-09 THE APPROACH J Scott Long s approach is one that I highly commend There is a decided emphasis on the application and interpretation of the specific statistical techniques Long works from the premise that the major difficulty with the analysis of limited and categorical dependent variables LCDVs is the complexity of interpreting nonlinear models and he provides tools for interpretation that can be widely applied across the different techniques Robert L Kaufman Sociology Ohio State University A thorough and comprehensive introduction to analyzing categorical and limited dependent variables from a traditional regression perspective that provides unusually clear discussions concerning estimation identification and the multiplicity of models available to the researcher to analyze such data Scott Hershberger Psychology University of Kansas THE ORGANIZATION The thing that impresses me the most about this book is how organized it is The chapters are in excellent logical sequence. There is a useful repetition of important concepts e g estimation hypothesis testing from chapter to chapter J Scott Long has done a terrific job of organizing like things from disparate literatures such as the scaler measures of fit in Chapter 4 Herbert L Smith Sociology University of Pennsylvania A major strength of the book is the way that it is organized The chapter about each technique is written in a highly organized and parallel format First the statistical basis and assumptions for the particular model are developed then estimation issues are considered then issues of testing and interpretation are considered then variations and extensions are explored Robert L Kaufman Sociology Ohio State University FOR THE COURSE I have been teaching a course on categorical data analysis to sociology graduate students for close to 20 years but I have never found a book with which I was happy J Scott Long's book on the other hand is nearly ideal for my objectives and preferences and I expect that many other social scientists will feel the same way I will definitely adopt it the next time I teach the course It deals with the right topics in the most desirable sequence and it is clearly written Paul D Allison Sociology University of Pennsylvania Class tested at two major universities and written by an award winning teacher J Scott Long s book gives readers unified treatment of the most useful models for categorical and limited dependent variables CLDVs Throughout the book the links among models are made explicit and common methods of derivation interpretation and testing are applied In addition Long explains how models relate to linear regression models whenever possible In order for the reader to see how these models can be applied Long illustrates each model with data from a variety of applications ranging from attitudes toward working mothers to scientific productivity The book begins with a review of the linear regression model and an introduction to maximum likelihood estimation It then covers the logit and probit models for binary outcomes providing details on each of the ways in which

these models can be interpreted reviews standard statistical tests associated with maximum likelihood estimation and considers a variety of measures for assessing the fit of a model Long extends the binary logit and probit models to ordered outcomes presents the multinomial and conditioned logit models for nominal outcomes and considers models with censored and truncated dependent variables with a focus on the tobit model He also describes models for sample selection bias and presents models for count outcomes by beginning with the Poisson regression model and showing how this model leads to the negative binomial model and zero inflated count models He concludes by comparing and contrasting the models from earlier chapters and discussing the links between these models and models not discussed in the book such as loglinear and event history models Helpful exercises are included in the book with brief answers included in the appendix so that readers can practice the techniques as they read about them Microeconometrics A. Colin Cameron, Pravin K. Trivedi, 2005-05-09 This book provides the most comprehensive treatment to date of microeconometrics the analysis of individual level data on the economic behavior of individuals or firms using regression methods for cross section and panel data The book is oriented to the practitioner A basic understanding of the linear regression model with matrix algebra is assumed The text can be used for a microeconometrics course typically a second year economics PhD course for data oriented applied microeconometrics field courses and as a reference work for graduate students and applied researchers who wish to fill in gaps in their toolkit Distinguishing features of the book include emphasis on nonlinear models and robust inference simulation based estimation and problems of complex survey data The book makes frequent use of numerical examples based on generated data to illustrate the key models and methods More substantially it systematically integrates into the text empirical illustrations based on seven large and exceptionally rich data sets

The SAGE Handbook of Regression Analysis and Causal Inference Henning Best, Christof Wolf, 2013-12-20 The editors of the new SAGE Handbook of Regression Analysis and Causal Inference have assembled a wide ranging high quality and timely collection of articles on topics of central importance to quantitative social research many written by leaders in the field Everyone engaged in statistical analysis of social science data will find something of interest in this book John Fox Professor Department of Sociology McMaster University The authors do a great job in explaining the various statistical methods in a clear and simple way focussing on fundamental understanding interpretation of results and practical application yet being precise in their exposition Ben Jann Executive Director Institute of Sociology University of Bern Best and Wolf have put together a powerful collection especially valuable in its separate discussions of uses for both cross sectional and panel data analysis Tom Smith Senior Fellow NORC University of Chicago Edited and written by a team of leading international social scientists this Handbook provides a comprehensive introduction to multivariate methods The Handbook focuses on regression analysis of cross sectional and longitudinal data with an emphasis on causal analysis thereby covering a large number of different techniques including selection models complex samples and regression discontinuities Each Part starts with a non mathematical introduction to the method covered in that section giving readers a basic knowledge of the method's logic scope and unique features Next the mathematical and statistical basis of each method is presented along with advanced aspects Using real world data from the European Social Survey ESS and the Socio Economic Panel GSOEP the book provides a comprehensive discussion of each method s application making this an ideal text for PhD students and researchers embarking on their own data analysis Statistical Regression Modeling with R Ding-Geng (Din) Chen, Jenny K. Chen, 2021-04-08 This book provides a concise point of reference for the most commonly used regression methods It begins with linear and nonlinear regression for normally distributed data logistic regression for binomially distributed data and Poisson regression and negative binomial regression for count data It then progresses to these regression models that work with longitudinal and multi level data structures The volume is designed to guide the transition from classical to more advanced regression modeling as well as to contribute to the rapid development of statistics and data science With data and computing programs available to facilitate readers learning experience Statistical Regression Modeling promotes the applications of R in linear nonlinear longitudinal and multi level regression All included datasets as well as the associated R program in packages nlme and lme4 for multi level regression are detailed in Appendix A This book will be valuable in graduate courses on applied regression as well as for practitioners and researchers in the fields of data science statistical analytics public health and related fields Statistics, Regression, and Econometrics Gary Smith, 2015-06-08 Essential Statistics Regression and Econometrics Second Edition is innovative in its focus on preparing students for regression econometrics and in its extended emphasis on statistical reasoning real data pitfalls in data analysis and modeling issues. This book is uncommonly approachable and easy to use with extensive word problems that emphasize intuition and understanding Too many students mistakenly believe that statistics courses are too abstract mathematical and tedious to be useful or interesting To demonstrate the power elegance and even beauty of statistical reasoning this book provides hundreds of new and updated interesting and relevant examples and discusses not only the uses but also the abuses of statistics. The examples are drawn from many areas to show that statistical reasoning is not an irrelevant abstraction but an important part of everyday life Includes hundreds of updated and new real world examples to engage students in the meaning and impact of statistics Focuses on essential information to enable students to develop their own statistical reasoning Ideal for one guarter or one semester courses taught in economics business finance politics sociology and psychology departments as well as in law and medical schools Accompanied by an ancillary website with an instructors solutions manual student solutions manual and supplementing chapters Applied Categorical and Count Data Analysis Wan Tang, Hua He, Xin M. Tu, 2023-04-06 Developed from the authors graduate level biostatistics course Applied Categorical and Count Data Analysis Second Edition explains how to perform the statistical analysis of discrete data including categorical and count outcomes The authors have been teaching categorical data analysis courses at the University of Rochester and Tulane University for more than a decade This book embodies their decade long

experience and insight in teaching and applying statistical models for categorical and count data The authors describe the basic ideas underlying each concept model and approach to give readers a good grasp of the fundamentals of the methodology without relying on rigorous mathematical arguments. The second edition is a major revision of the first adding much new material It covers classic concepts and popular topics such as contingency tables logistic regression models and Poisson regression models along with modern areas that include models for zero modified count outcomes parametric and semiparametric longitudinal data analysis reliability analysis and methods for dealing with missing values As in the first edition R SAS SPSS and Stata programming codes are provided for all the examples enabling readers to immediately experiment with the data in the examples and even adapt or extend the codes to fit data from their own studies Designed for a one semester course for graduate and senior undergraduate students in biostatistics this self contained text is also suitable as a self learning guide for biomedical and psychosocial researchers It will help readers analyze data with discrete variables in a wide range of biomedical and psychosocial research fields Features Describes the basic ideas underlying each concept and model Includes R SAS SPSS and Stata programming codes for all the examples Features significantly expanded Chapters 4 5 and 8 Chapters 4 6 and 9 in the second edition Expands discussion for subtle issues in longitudinal and clustered data analysis such as time varying covariates and comparison of generalized linear mixed effect models with GEE Statistics with R Mans Thulin, 2024 The past decades have transformed the world of statistical data analysis with new methods new types of data and new computational tools Modern Statistics with R introduces you to key parts of this modern statistical toolkit It teaches you Data wrangling importing formatting reshaping merging and filtering data in R Exploratory data analysis using visualisations and multivariate techniques to explore datasets Statistical inference modern methods for testing hypotheses and computing confidence intervals Predictive modelling regression models and machine learning methods for prediction classification and forecasting Simulation using simulation techniques for sample size computations and evaluations of statistical methods Ethics in statistics ethical issues and good statistical practice R programming writing code that is fast readable and hopefully free from bugs No prior programming experience is necessary Clear explanations and examples are provided to accommodate readers at all levels of familiarity with statistical principles and coding practices A basic understanding of probability theory can enhance comprehension of certain concepts discussed within this book In addition to plenty of examples the book includes more than 200 exercises with fully worked solutions available at www modernstatistics with com Regression With Social Data Alfred DeMaris, 2004-11-11 An accessible introduction to the use of regression analysis in the social sciences Regression with Social Data Modeling Continuous and Limited Response Variables represents the most complete and fully integrated coverage of regression modeling currently available for graduate level behavioral science students and practitioners Covering techniques that span the full spectrum of levels of measurement for both continuous and limited response variables and using examples taken from such disciplines as sociology psychology

political science and public health the author succeeds in demystifying an academically rigorous subject and making it accessible to a wider audience Content includes coverage of Logit probit scobit truncated and censored regressions Multiple regression with ANOVA and ANCOVA models Binary and multinomial response models Poisson negative binomial and other regression models for event count data Survival analysis using multistate multiepisode and interval censored survival models Concepts are reinforced throughout with numerous chapter problems exercises and real data sets Step by step solutions plus an appendix of mathematical tutorials make even complex problems accessible to readers with only moderate math skills The book s logical flow wide applicability and uniquely comprehensive coverage make it both an ideal text for a variety of graduate course settings and a useful reference for practicing researchers in the field

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