

Contents

Preface	vii
1 Introduction	1
1.1 The Nature of Categorical Data	1
1.2 Organization of This Book	3
2 Gaussian-Based Data Analysis	7
2.1 The Normal (Gaussian) Random Variable	7
2.1.1 The Gaussian Density Function	7
2.1.2 Large-Sample Inference for the Gaussian Random Variable	8
2.1.3 Exact Inference for the Gaussian Random Variable .	11
2.2 Linear Regression and Least Squares	12
2.2.1 The Linear Regression Model	12
2.2.2 Least Squares Estimation	14
2.2.3 Interpreting Regression Coefficients	15
2.2.4 Assessing the Strength of a Regression Relationship	17
2.3 Inference for the Least Squares Regression Model	18
2.3.1 Hypothesis Tests and Confidence Intervals for β . .	18
2.3.2 Interval Estimation for Predicted and Fitted Values	19
2.4 Checking Assumptions	20
2.5 An Example	21
2.6 Background Material	25
2.7 Exercises	26

3	Gaussian-Based Model Building	29
3.1	Linear Contrasts and Hypothesis Tests	29
3.2	Categorical Predictors	31
3.2.1	One Categorical Predictor with Two Levels	31
3.2.2	One Categorical Predictor with More Than Two Levels	32
3.2.3	More Than One Categorical Predictor	33
3.3	Regression Diagnostics	36
3.3.1	Identifying Outliers	36
3.3.2	Identifying Leverage Points	37
3.3.3	Identifying Influential Points	38
3.4	Model Selection	42
3.4.1	Choosing a Set of Candidate Models	44
3.4.2	Choosing the “Best” Model	45
3.4.3	Model Selection Uncertainty	46
3.5	Heteroscedasticity and Weighted Least Squares	49
3.6	Background Material	51
3.7	Exercises	52
4	Categorical Data and Goodness-of-Fit	55
4.1	The Binomial Random Variable	55
4.1.1	Large-Sample Inference	56
4.1.2	Sample Size and Power Calculations	59
4.1.3	Inference from a Sample of Binomial Random Variables	61
4.1.4	Exact Inference	61
4.2	The Multinomial Random Variable	68
4.2.1	Large-Sample Inference	68
4.3	The Poisson Random Variable	69
4.3.1	Large-Sample Inference	71
4.3.2	Exact Inference	73
4.3.3	The Connection Between the Poisson and the Multinomial	74
4.4	Testing Goodness-of-Fit	75
4.4.1	Chi-Squared Goodness-of-Fit Tests	75
4.4.2	Partitioning Pearson’s X^2 Statistic	80
4.4.3	Exact Inference	82
4.5	Overdispersion and Lack of Fit	84
4.5.1	The Zero-Inflated Poisson Model	84
4.5.2	The Negative Binomial Model	88
4.5.3	Overdispersed Binomial Data and the Beta-Binomial Model	93
4.6	Underdispersion	98
4.7	Robust Estimation Using Hellinger Distance	100
4.8	Background Material	102

4.9	Exercises	103
5	Regression Models for Count Data	125
5.1	The Generalized Linear Model	125
5.1.1	The Form of the Generalized Linear Model	125
5.1.2	Estimation in the Generalized Linear Model	127
5.1.3	Hypothesis Tests and Confidence Intervals for β	128
5.1.4	The Deviance and Lack of Fit	129
5.1.5	Model Selection	130
5.1.6	Model Checking and Regression Diagnostics	132
5.2	Poisson Regression	133
5.3	Overdispersion	147
5.3.1	The Robust Sandwich Covariance Estimator	149
5.3.2	Quasi-Likelihood Estimation	149
5.4	Non-Poisson Parametric Regression Models	154
5.4.1	Negative Binomial Regression	155
5.4.2	Zero-Inflated Count Regression	162
5.4.3	Zero-Truncated Poisson Regression	168
5.5	Nonparametric Count Regression	171
5.5.1	Local Likelihood Estimation Based on One Predictor	171
5.5.2	Smoothing Multinomial Data	175
5.5.3	Regression Smoothing with More Than One Predictor	178
5.6	Background Material	181
5.7	Exercises	182
6	Analyzing Two-Way Tables	197
6.1	Two-by-Two Tables	197
6.1.1	Two-Sample Tests and Comparisons of Proportions	197
6.1.2	Two-by-Two Tables and Tests of Independence	199
6.1.3	The Odds Ratio and the Relative Risk	203
6.2	Loglinear Models for Two-Way Tables	208
6.2.1	2×2 Tables	208
6.2.2	$I \times J$ Tables	210
6.3	Conditional Analyses	218
6.3.1	Two-by-Two Tables and Fisher's Exact Test	218
6.3.2	$I \times J$ Tables	221
6.4	Structural Zeroes and Quasi-Independence	225
6.5	Outlier Identification and Robust Estimation	228
6.6	Background Material	234
6.7	Exercises	235
7	Tables with More Structure	247
7.1	Models for Tables with Ordered Categories	247
7.1.1	Linear-by-Linear (Uniform) Association	248

7.1.2	Row, Column, and Row + Column Effects Models	252
7.1.3	A Log-Multiplicative Row and Column Effects Model	261
7.1.4	Bivariate Discrete Distributions	264
7.2	Square Tables	270
7.2.1	Quasi-Independence	270
7.2.2	Symmetry	270
7.2.3	Quasi-Symmetry	273
7.2.4	Tables with Ordered Categories	276
7.2.5	Matched Pairs Data	278
7.2.6	Rater Agreement Tables	283
7.3	Conditional Analyses	289
7.4	Background Material	291
7.5	Exercises	293
8	Multidimensional Contingency Tables	309
8.1	$2 \times 2 \times K$ Tables	309
8.1.1	Simpson's Paradox	310
8.1.2	Types of Independence	314
8.1.3	Tests of Conditional Association	316
8.2	Loglinear Models for Three-Dimensional Tables	318
8.2.1	Hierarchical Loglinear Models	318
8.2.2	Association Diagrams, Conditional Independence, and Collapsibility	323
8.2.3	Loglinear Model Fitting for Three-Dimensional Tables	324
8.3	Models for Tables with Ordered Categories	330
8.4	Higher-Dimensional Tables	337
8.5	Conditional Analyses	344
8.6	Background Material	347
8.7	Exercises	348
9	Regression Models for Binary Data	365
9.1	The Logistic Regression Model	365
9.1.1	Why Logistic Regression?	365
9.1.2	Inference for the Logistic Regression Model	369
9.1.3	Model Fit and Model Selection	372
9.2	Retrospective (Case-Control) Studies	380
9.3	Categorical Predictors	387
9.4	Other Link Functions	393
9.4.1	Dose Response Modeling and Logistic Regression	393
9.4.2	Probit Regression	394
9.4.3	Complementary Log-Log and Log-Log Regression	396
9.5	Overdispersion	398
9.5.1	Nonparametric Approaches	398

9.5.2	Beta-Binomial Regression	399
9.6	Smoothing Binomial Data	403
9.7	Conditional Analysis	407
9.8	Background Material	411
9.9	Exercises	412
10	Regression Models for Multiple Category	
	Response Data	427
10.1	Nominal Response Variable	427
10.1.1	Multinomial Logistic Regression	427
10.1.2	Independence of Irrelevant Alternatives	434
10.2	Ordinal Response Variable	435
10.2.1	The Proportional Odds Model	436
10.2.2	Other Link Functions	438
10.2.3	Adjacent-Categories Logit Model	442
10.2.4	Continuation Ratio Models	443
10.3	Background Material	448
10.4	Exercises	449
A	Some Basics of Matrix Algebra	455
	References	459
	Index	485