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Types of Residuals; 4.4 Graphical Methods; 4.5 Graphs Before Fitting a Model; 4.6 Graphs After Fitting a Model; 4.7 Checking Linearity and Normality Assumptions; 4.8 Leverage, Influence, and Outliers; 4.9 Measures of Influence; 4.10 The Potential-Residual Plot; 4.11 What to Do with the Outliers?; 4.12 Role of Variables in a Regression Equation; 4.13 Effects of an Additional Predictor
4.14 Robust RegressionExercises; Chapter 5: Qualitative Variables as Predictors; 5.1 Introduction; 5.2 Salary Survey Data; 5.3 Interaction Variables; 5.4 Systems of Regression Equations: Comparing Two Groups; 5.5 Other Applications of Indicator Variables; 5.6 Seasonality; 5.7 Stability of Regression Parameters Over Time; Exercises; Chapter 6: Transformation of Variables; 6.1 Introduction; 6.2 Transformations to Achieve Linearity; 6.3 Bacteria Deaths Due to X-Ray Radiation; 6.4 Transformations to Stabilize Variance; 6.5 Detection of Heteroscedastic Errors; 6.6 Removal of Heteroscedasticity
6.7 Weighted Least Squares6.8 Logarithmic Transformation of Data; 6.9 Power Transformation; 6.10 Summary; Exercises; Chapter 7: Weighted Least Squares; 7.1 Introduction; 7.2 Heteroscedastic Models; 7.3 Two-Stage Estimation; 7.4 Education Expenditure Data; 7.5 Fitting a Dose-Response Relationship Curve; Exercises; Chapter 8: the Problem of Correlated Errors; 8.1 Introduction: Autocorrelation; 8.2 Consumer Expenditure and Money Stock; 8.3 Durbin-Watson Statistic; 8.4 Removal of Autocorrelation by Transformation; 8.5 Iterative Estimation with Autocorrelated Errors
8.6 Autocorrelation and Missing Variables

Sommario/riassunto

Praise for the Fourth Edition: ""This book is . . . an excellent source of examples for regression analysis. It has been and still is readily readable and understandable."" -Journal of the American Statistical Association Regression analysis is a conceptually simple method for investigating relationships among variables. Carrying out a successful application of regression analysis, however, requires a balance of theoretical results, empirical rules, and subjective judgment. Regression Analysis by Example, Fifth Edition has been expanded