

1. Record Nr.	UNINA9910830548303321
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Titolo	Generalized, linear, and mixed models // Charles E. McCulloch, Shayle R. Searle
Pubbl/distr/stampa	New York, [New York] : , : John Wiley & Sons, Ltd, , 2001 ©2001
ISBN	1-280-27278-3 9786610272785 0-470-34244-7 0-471-65404-3 0-471-72207-3
Descrizione fisica	1 online resource (358 p.)
Collana	Wiley Series in Probability and Statistics., Texts, References, and Pocketbooks Section
Disciplina	519.5 519.535
Soggetti	Linear models (Statistics)
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	CONTENTS; PREFACE; 1 INTRODUCTION; 1.1 MODELS; a. Linear models (LM) and linear mixed models (LMM); b. Generalized models (GLMs and GLMMs); 1.2 FACTORS, LEVELS, CELLS, EFFECTS AND DATA; 1.3 FIXED EFFECTS MODELS; a. Example 1: Placebo and a drug; b. Example 2: Comprehension of humor; c. Example 3: Four dose levels of a drug; 1.4 RANDOM EFFECTS MODELS; a. Example 4: Clinics; b. Notation; i. Properties of random effects in LMMs; ii. The notation of mathematical statistics; iii. Variance of y; iv. Variance and conditional expected values; c. Example 5: Ball bearings and calipers 1.5 LINEAR MIXED MODELS (LMMs)a. Example 6: Medications and clinics; b. Example 7: Drying methods and fabrics; c. Example 8: Potomac River Fever; d. Regression models; e. Longitudinal data; f. Model equations; 1.6 FIXED OR RANDOM?; a. Example 9: Clinic effects; b. Making a decision; 1.7 INFERENCE; a. Estimation; i. Maximum likelihood (ML); ii. Restricted maximum likelihood (REML); iii. Solutions and estimators; iv. Bayes theorem; v. Quasi-likelihood estimation; vi.

Generalized estimating equations; b. Testing; i. Likelihood ratio test (LRT); ii. Wald's procedure; c. Prediction

1.8 COMPUTER SOFTWARE 1.9 EXERCISES; 2 ONE-WAY CLASSIFICATIONS; 2.1 NORMALITY AND FIXED EFFECTS; a. Model; b. Estimation by ML; c. Generalized likelihood ratio test; d. Confidence intervals; i. For means; ii. For differences in means; iii. For linear combinations; iv. For the variance; e. Hypothesis tests; 2.2 NORMALITY, RANDOM EFFECTS AND ML; a. Model; i. Covariances caused by random effects; ii. Likelihood; b. Balanced data; i. Likelihood; ii. ML equations and their solutions; iii. ML estimators; iv. Expected values and bias; v. Asymptotic sampling variances; vi. REML estimation

c. Unbalanced data i. Likelihood; ii. ML equations and their solutions; iii. ML estimators; d. Bias; e. Sampling variances; 2.3 NORMALITY, RANDOM EFFECTS AND REML; a. Balanced data; i. Likelihood; ii. REML equations and their solutions; iii. REML estimators; iv. Comparison with ML; v. Bias; vi. Sampling variances; b. Unbalanced data; 2.4 MORE ON RANDOM EFFECTS AND NORMALITY; a. Tests and confidence intervals; i. For the overall mean, ; ii. For σ^2 ; iii. For $\sigma^2[\sigma^2(a)]$; b. Predicting random effects; i. A basic result; ii. In a 1-way classification

2.5 BERNOLLI DATA: FIXED EFFECTS a. Model equation; b. Likelihood; c. ML equations and their solutions; d. Likelihood ratio test; e. The usual chi-square test; f. Large-sample tests and intervals; g. Exact tests and confidence intervals; h. Example: Snake strike data; 2.6 BERNOLLI DATA: RANDOM EFFECTS; a. Model equation; b. Beta-binomial model; i. Means, variances, and covariances; ii. Overdispersion; iii. Likelihood; iv. ML estimation; v. Large-sample variances; vi. Large-sample tests and intervals; vii. Prediction; c. Legit-normal model; i. Likelihood; ii. Calculation of the likelihood

iii. Means, variances, and covariances

Sommario/riassunto

Wiley Series in Probability and Statistics A modern perspective on mixed models The availability of powerful computing methods in recent decades has thrust linear and nonlinear mixed models into the mainstream of statistical application. This volume offers a modern perspective on generalized, linear, and mixed models, presenting a unified and accessible treatment of the newest statistical methods for analyzing correlated, nonnormally distributed data. As a follow-up to Searle's classic, Linear Models, and Variance Components by Searle, Casella, and McCulloch, this new work progresses