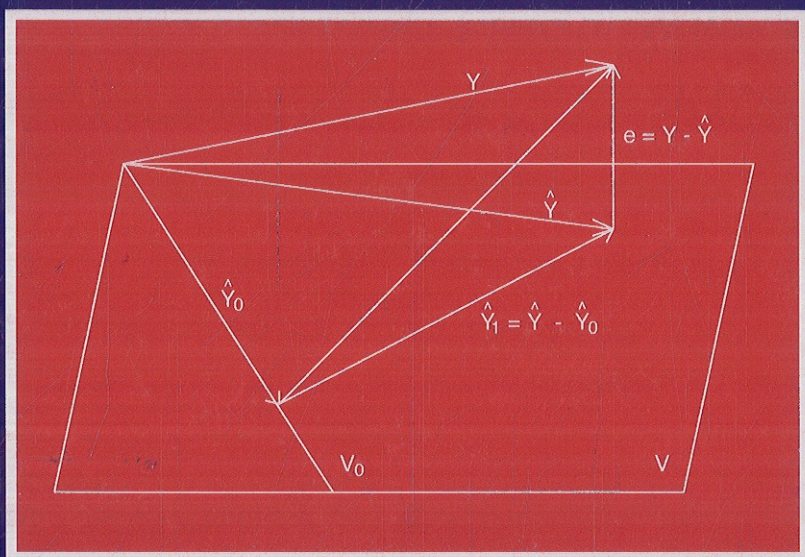


WILEY SERIES IN PROBABILITY AND STATISTICS

Linear Statistical Models

Second Edition



James H. Stapleton

Contents

Preface	vii
1 Linear Algebra, Projections	1
1.1 Introduction	1
1.2 Vectors, Inner Products, Lengths	3
1.3 Subspaces, Projections	7
1.4 Examples	18
1.5 Some History	24
1.6 Projection Operators	29
1.7 Eigenvalues and Eigenvectors	39
2 Random Vectors	51
2.1 Covariance Matrices	51
2.2 Expected Values of Quadratic Forms	56
2.3 Projections of Random Variables	59
2.4 The Multivariate Normal Distribution	64
2.5 The χ^2 , F, and t Distributions	68
3 The Linear Model	83
3.1 The Linear Hypothesis	83
3.1.1 Some Philosophy for Statisticians:	86
3.1.2 Estimation Theory	88
3.2 Confidence Intervals and Tests on $\eta = c_1\beta_1 + \cdots + c_k\beta_k$	93
3.3 The Gauss–Markov Theorem	98
3.4 The Gauss–Markov Theorem for the General Case	103
3.5 Interpretation of Regression Coefficients	105
3.6 The Multiple Correlation Coefficient	108
3.7 The Partial Correlation Coefficient	111
3.8 Testing $H_0 : \theta \in V_0 \subset V$	116
3.9 Further Decomposition of Subspaces	129
3.10 Power of the F-Test	132
3.11 Confidence and Prediction Intervals	136
3.12 An Example from SAS	140
3.13 Another Example: Salary Data	152

4	Fitting of Regression Models	159
4.1	Linearizing Transformations	159
4.2	Specification Error	167
4.3	Generalized Least Squares	177
4.4	Effects of Additional or Fewer Observations	181
4.5	Finding the "Best" Set of Regressors	188
4.6	Examination of Residuals	194
4.7	Collinearity	198
4.8	Asymptotic Normality	209
4.9	Spline Functions	215
4.10	Nonlinear Least Squares	220
4.11	Robust Regression	225
4.12	Bootstrapping in Regression	233
4.13	Quantile Regression	241
5	Simultaneous Confidence Intervals	257
5.1	Bonferroni Confidence Intervals	258
5.2	Scheffé Simultaneous Confidence Intervals	258
5.3	Tukey Simultaneous Confidence Intervals	263
5.4	Comparison of Lengths	267
5.5	Bechhofer's Method	270
6	Two- and Three-Way Analyses of Variance	273
6.1	Two-Way Analysis of Variance	273
6.2	Unequal Numbers of Observations Per Cell:	286
6.3	Two-Way Analysis of Variance, One Observation Per Cell	290
6.4	Design of Experiments	291
6.5	Three-Way Analysis of Variance	293
6.6	The Analysis of Covariance	303
7	Miscellaneous Other Models	313
7.1	The Random Effects Model	313
7.2	Nesting	318
7.3	Split Plot Designs	322
7.4	Mixed Models	326
7.5	Balanced Incomplete Block Designs	337
8	Analysis of Frequency Data	347
8.1	Examples	348
8.2	Distribution Theory	350
8.3	Conf. Ints. on Poisson and Binomial Parameters	366
8.4	Log-Linear Models	377
8.5	Estimation for the Log-Linear Model	389
8.6	Chi-Square Goodness-of-Fit Statistics	407
8.7	Limiting Distributions of the Estimators	414
8.8	Logistic Regression	432

*CONTENTS***The Statistical Language R****445****Answers****459****Index****469**