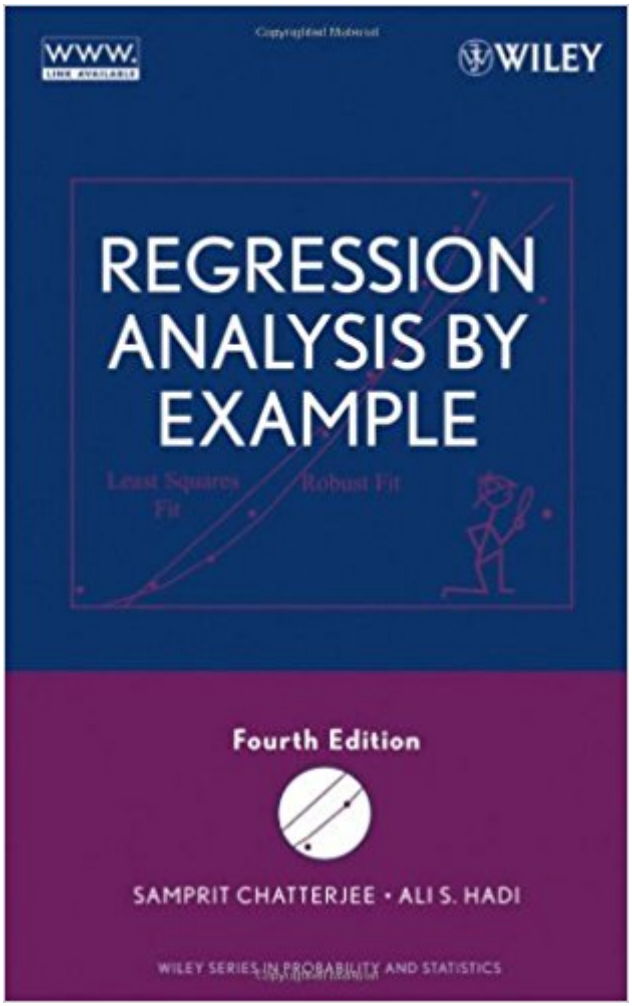
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Regression Analysis By Example



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Synopsis

The essentials of regression analysis through practical applications 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 judgement. Regression Analysis by Example, Fourth Edition has been expanded and thoroughly updated to reflect recent advances in the field. The emphasis continues to be on exploratory data analysis rather than statistical theory. The book offers in-depth treatment of regression diagnostics, transformation, multicollinearity, logistic regression, and robust regression. This new edition features the following enhancements: Chapter 12, Logistic Regression, is expanded to reflect the increased use of the logit models in statistical analysis A new chapter entitled Further Topics discusses advanced areas of regression analysis Reorganized, expanded, and upgraded exercises appear at the end of each chapter A fully integrated Web page provides data sets Numerous graphical displays highlight the significance of visual appeal Regression Analysis by Example, Fourth Edition is suitable for anyone with an understanding of elementary statistics. Methods of regression analysis are clearly demonstrated, and examples containing the types of irregularities commonly encountered in the real world are provided. Each example isolates one or two techniques and features detailed discussions of the techniques themselves, the required assumptions, and the evaluated success of each technique. The methods described throughout the book can be carried out with most of the currently available statistical software packages, such as the software package R. An Instructor's Manual presenting detailed solutions to all the problems in the book is available from the Wiley editorial department.

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Customer Reviews

"This book is now well established as an excellent source of examples for regression analysis. It has been and still is readily readable and understandable to those with a minimum of data analytic experience.... It is an excellent source of information and example analyses concerning regression modeling for the beginning to moderately trained data analyst." (Journal of the American Statistical Association, March 2009) "This book is now well established as an excellent source of examples for regression analysis.Ã Â It has been and still is readily readable and understandable to those with a minimum of data analytic experience Ã¢â ¬Â¦ It is an excellent source of information and example analyses concerning regression modeling for the beginning to moderately trained data analyst." (Journal of the American Statistical Association, March 2009) "I would like to have the new edition on my desk and suggest you do as well!" (Technometrics, May 2007) "Ã¢â ¬Â¦I would recommend this book for all studentsÃ¢â ¬Â¦interested in regression modelingÃ¢â ¬Â¦" (MAA Reviews, December 12, 2006)

A variety of ideas and methods of regression analysis are explored with the aid of realistic examples that highlight the analysis of data and include irregularities similar to those encountered in practice. Recent advances in regression diagnostics are covered with emphasis on plots such as component plus residual, added variable, sequence, along with index plots for leverage and function. The authors utilize standard and some not so standard summary statistics on the basis of their intuitive appeal to demonstrate concepts. The majority of analyses described are available in software packages on the market today. --This text refers to an out of print or unavailable edition of this title.

I used the first edition of this book (Chatterjee and Price, 1975) when I was a graduate student in the late ’70’s. The text was not as easy to read as the title might suggest, but it was much more accessible than commonly used alternatives, such as Johnston’s introduction to econometrics and Draper and Smith’s regression book. Chatterjee and Price’s last chapter, however, seemed misplaced and was a bit of a mystery. It dealt with multicollinearity and leaned heavily on the work of a British statistician named Silvey. His prescription for dealing with multicollinearity was (to closely paraphrase) collect additional data in the direction of an eigenvalue that is small but not equal to zero. Fortunately, it was not necessary to master the last chapter to take nearly the full measure of

Chatterjee and Price’s offering.In subsequent editions nothing quite so formidable as Silvey’s account and prescripton has been included. The book remains accessible and informative. It includes useful examples, though for students of the social and behvaioral sciences, the examples may seem substantively unfamiliar. Nevertheless, the examples are understandable, and they do a reasonbly good job of clarifying the authors’ explanations. My only concern is that some of the illustrative material inclued early in the book seems better served through use of time-series analysis rather than cross-sectional ordinary least squares, as applied by the authors.Some readers may like the authors’ intuitive approach to regression diagnostics. For example, rather than employ the usual formula to identify a Cook’s Distance value that betokens an unduly influential observation, the authors’ suggest visual examination of distributions of the Cook’s Distance statistic to find unusually large values. I think their approach has merit, and I prefer it; I have found the simple formula used with Cook’s Distance to be much too conservative, identifying as potentially troublesome observations that seem to me to be unproblematic. Nevertheless, others may find the authors’ intuitive approach too informal.For most readers who have had a first course in statistics, Regression Analysis by Example will be a useful book. Annoying typographical errors that were fairly numerous in the first printing have been corrected, and the authors, very much to their credit, respond promptly to emailed questions.I have used the third edition of this venerable textbook, along with ancillary material on logistic and ordinal regression and generalized tobit, in teaching regression to graduate students in education. In spite of their initial trepidation, students responded favorably to the Chatterjee, Hadi, and Price’s presentation, and were able to use multiple regression in analyzing data for theses and dissertations.

Excellence!

Over the years, I have read many books on regression analysis. This book is one of the most lucidly written book on the subject. It achieves a fine balance between theoretical explanation and application of the method to real world problems. It requires some background knowledge, i.e. first college course of statistics, but it is not too dense. I am using this as a companion to a book on regression analysis by Douglas Montgomery (another excellent text). The best part is that the data and computer programs in SAS, R etc. are available on the UCLA website. All in all, a great resource.

It looks like a new book! I just used it as my textbook and the content is very good. It helps me a lot.

Came on time and in great condition - can’t wait to read it! Read from other reviews that it has some good examples!

The book arrived on time, excellent packaging and great condition. It has the new book smell I absolutely love! Highly recommend these sellers!

Its strength is in the examples. It is true that the book also employs formulas, but most of them are informative and fairly easy to follow if you have a moderate background in statistics. I would recommend this book for an intermediate course in econometrics, mainly because it offers a comprehensive view of the subject and ways to apply analysis tools. I give it five stars for the presence of applied data.

I used this book for an introductory/intermediate course in regression.Although the authors presented a lot of material and I did find it informative, I found myself having to refer to other texts for a better explanation of about half of the material presented.To me it read like an academic paper. It seemed that all the variables were explained only once in the text and used throughout the book without a central glossary or formula page. There also seemed to be a lot of subscripts and superscripts to the variables, as well as bouncing back and forth between data examples, which made following the concepts difficult.There was a lot of information packed in the book’s pages, but it was real difficult reading and trying to comprehend past the second chapter.

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