

Contents

contents		
List of figures	Degrees of freedom	1.8
List of tables	Probability tables	8.8
List of boxed tips	and measures of association	8.8
Preface	when dependent variable has two levels	8.8
Support materials for the book	multiple logistic regression	8.8
Glossary of acronyms	cross-tabulation	xxix
Glossary of mathematical and statistical symbols	Chi-square test	xxix
Getting started	when using a chi-squared test of significance	1
1.1 Conventions	Percentages	1
1.2 Introduction	Working with counts and proportions	4
1.3 The Stata screen	Introduction	7
1.4 Using an existing dataset	How Stata consumes memory	9
1.5 An example of a short Stata session	Working with data	11
1.6 Video aids to learning Stata	Using Stata	18
1.7 Summary	Test of a proportion	19
1.8 Exercises	Test of a proportion	19
Entering data	Descriptive statistics and graphs for datasets	21
2.1 Creating a dataset	Creating a dataset	21
2.2 An example questionnaire	An example questionnaire	23
2.3 Developing a coding system	Developing a coding system	24
2.4 Entering data using the Data Editor	Entering data using the Data Editor	29
2.4.1 Value labels	Value labels	33
2.5 The Variables Manager	The Variables Manager	34
2.6 The Data Editor (Browse) view	The Data Editor (Browse) view	40

2.7	Saving your dataset	41
2.8	Checking the data	43
2.9	Summary	50
2.10	Exercises	50
3	Preparing data for analysis	51
3.1	Introduction	51
3.2	Planning your work	52
3.3	Creating value labels	57
3.4	Reverse-code variables	60
3.5	Creating and modifying variables	65
3.6	Creating scales	70
3.7	Saving some of your data	73
3.8	Summary	74
3.9	Exercises	75
4	Working with commands, do-files, and results	77
4.1	Introduction	77
4.2	How Stata commands are constructed	78
4.3	Creating a do-file	82
4.4	Copying your results to a word processor	88
4.5	Logging your command file	89
4.6	Summary	91
4.7	Exercises	92
5	Descriptive statistics and graphs for one variable	93
5.1	Descriptive statistics and graphs	93
5.2	Where is the center of a distribution?	94
5.3	How dispersed is the distribution?	98
5.4	Statistics and graphs—unordered categories	100
5.5	Statistics and graphs—ordered categories and variables	110
5.6	Statistics and graphs—quantitative variables	112
5.7	Summary	119

5.8	Exercises	120
Statistics and graphs for two categorical variables		123
6.1	Relationship between categorical variables	123
6.2	Cross-tabulation	124
6.3	Chi-squared test	127
6.3.1	Degrees of freedom	129
6.3.2	Probability tables	129
6.4	Percentages and measures of association	133
6.5	Odds ratios when dependent variable has two categories	136
6.6	Ordered categorical variables	138
6.7	Interactive tables	141
6.8	Tables—linking categorical and quantitative variables	143
6.9	Power analysis when using a chi-squared test of significance	146
6.10	Summary	149
6.11	Exercises	149
Tests for one or two means		151
7.1	Introduction to tests for one or two means	151
7.2	Randomization	154
7.3	Random sampling	156
7.4	Hypotheses	156
7.5	One-sample test of a proportion	157
7.6	Two-sample test of a proportion	160
7.7	One-sample test of means	164
7.8	Two-sample test of group means	166
7.8.1	Testing for unequal variances	175
7.9	Repeated-measures t test	176
7.10	Power analysis	178
7.11	Nonparametric alternatives	186
7.11.1	Mann–Whitney two-sample rank-sum test	186
7.11.2	Nonparametric alternative: Median test	187

021	7.12	Video tutorial related to this chapter	188	
021	7.13	Summary	188	
021	7.14	Exercises	189	
8.1	Bivariate correlation and regression		<i>Chapter 8: Correlation and Regression</i>	193
8.1	8.1	Introduction to bivariate correlation and regression	193	
8.1	8.2	Scattergrams	194	
8.1	8.3	Plotting the regression line	199	
8.1	8.4	An alternative to producing a scattergram, binscatter	201	
8.1	8.5	Correlation	205	
8.1	8.6	Regression	210	
IM	8.7	Spearman's rho: Rank-order correlation for ordinal data	215	
EM	8.8	Power analysis with correlation	216	
EM	8.9	Summary	218	
EM	8.10	Exercises	218	
9.1	Analysis of variance		<i>Chapter 9: Analysis of Variance</i>	221
9.1	9.1	The logic of one-way analysis of variance	221	
9.1	9.2	ANOVA example	222	
9.1	9.3	ANOVA example with nonexperimental data	231	
9.1	9.4	Power analysis for one-way ANOVA	234	
9.1	9.5	A nonparametric alternative to ANOVA	236	
9.1	9.6	Analysis of covariance	239	
9.1	9.7	Two-way ANOVA	250	
9.1	9.8	Repeated-measures design	256	
9.1	9.9	Intraclass correlation—measuring agreement	261	
9.1	9.10	Power analysis with ANOVA	263	
9.1	9.10.1	9.10.1 Power analysis for one-way ANOVA	264	
9.1	9.10.2	9.10.2 Power analysis for two-way ANOVA	266	
9.1	9.10.3	9.10.3 Power analysis for repeated-measures ANOVA	268	
9.1	9.10.4	9.10.4 Summary of power analysis for ANOVA	270	
9.1	9.11	9.11 Summary	271	

9.12	Exercises	271
10	Multiple regression	275
10.1	Introduction to multiple regression	275
10.2	What is multiple regression?	276
10.3	The basic multiple regression command	277
10.4	Increment in R-squared: Semipartial correlations	281
10.5	Is the dependent variable normally distributed?	283
10.6	Are the residuals normally distributed?	286
10.7	Regression diagnostic statistics	291
10.7.1	Outliers and influential cases	291
10.7.2	Influential observations: DFbeta	293
10.7.3	Combinations of variables may cause problems	294
10.8	Weighted data	296
10.9	Categorical predictors and hierarchical regression	299
10.10	A shortcut for working with a categorical variable	308
10.11	Fundamentals of interaction	309
10.12	Nonlinear relations	316
10.12.1	Fitting a quadratic model	318
10.12.2	Centering when using a quadratic term	324
10.12.3	Do we need to add a quadratic component?	326
10.13	Power analysis in multiple regression	328
10.14	Summary	333
10.15	Exercises	335
11	Logistic regression	339
11.1	Introduction to logistic regression	339
11.2	An example	340
11.3	What is an odds ratio and a logit?	344
11.3.1	The odds ratio	346
11.3.2	The logit transformation	346
11.4	Data used in the rest of the chapter	347

11.5	Logistic regression	349
11.6	Hypothesis testing	360
11.6.1	Testing individual coefficients	361
11.6.2	Testing sets of coefficients	362
11.7	Margins: More on interpreting results from logistic regression	364
11.8	Nested logistic regressions	372
11.9	Power analysis when doing logistic regression	374
11.10	Next steps for using logistic regression and its extensions	377
11.11	Summary	377
11.12	Exercises	378
12	Measurement, reliability, and validity	381
12.1	Overview of reliability and validity	381
12.2	Constructing a scale	382
12.2.1	Generating a mean score for each person	383
12.3	Reliability	385
12.3.1	Stability and test-retest reliability	387
12.3.2	Equivalence	388
12.3.3	Split-half and alpha reliability—internal consistency	388
12.3.4	Kuder-Richardson reliability for dichotomous items	392
12.3.5	Rater agreement—kappa (κ)	393
12.4	Validity	395
12.4.1	Expert judgment	396
12.4.2	Criterion-related validity	397
12.4.3	Construct validity	397
12.5	Factor analysis	402
12.6	PCF analysis	406
12.6.1	Orthogonal rotation: Varimax	410
12.6.2	Oblique rotation: Promax	412
12.7	But we wanted one scale, not four scales	413
12.7.1	Scoring our variable	414

12.8	Summary	415
12.9	Exercises	416
13	Structural equation and generalized structural equation modeling	417
13.1	Linear regression using sem	417
13.1.1	Using the sem command directly	419
13.1.2	SEM and working with missing values	420
13.1.3	Exploring missing values and auxiliary variables	426
13.1.4	Getting auxiliary variables into your SEM command	428
13.2	A quick way to draw a regression model	429
13.3	The gsem command for logistic regression	432
13.3.1	Fitting the model using the logit command	432
13.3.2	Fitting the model using the gsem command	434
13.4	Path analysis and mediation	440
13.5	Conclusions and what is next for the sem command	444
13.6	Exercises	446
14	Working with missing values—multiple imputation	449
14.1	Working with missing values—multiple imputation	449
14.2	What variables do we include when doing imputations?	450
14.3	The nature of the problem	452
14.4	Multiple imputation and its assumptions about the mechanism for missingness	453
14.5	Multiple imputation	455
14.6	A detailed example	456
14.6.1	Preliminary analysis	457
14.6.2	Setup and multiple-imputation stage	460
14.6.3	The analysis stage	462
14.6.4	For those who want an R^2 and standardized β s	464
14.6.5	When impossible values are imputed	466
14.7	Summary	468
14.8	Exercises	469

15	An introduction to multilevel analysis	8.81	471
15.1	Questions and data for groups of individuals	9.91	471
15.2	Questions and data for a longitudinal multilevel application	10.10	472
15.3	Fixed-effects regression models	11.81	473
15.4	Random-effects regression models	12.81	474
15.5	An applied example	13.72	476
15.5.1	Research questions	14.181	476
15.5.2	Reshaping data to do multilevel analysis	15.181	477
15.6	A quick visualization of our data	16.81	480
15.7	Random-intercept model	17.81	481
15.7.1	Random intercept—linear model	18.81	481
15.7.2	Random-intercept model—quadratic term	19.81	484
15.7.3	Treating time as a categorical variable	20.81	488
15.8	Random-coefficients model	21.81	491
15.9	Including a time-invariant covariate	22.81	494
15.10	Summary	23.81	499
15.11	Exercises	24.81	500
16	Item response theory (IRT)	25.81	501
16.1	How are IRT measures of variables different from summated scales? .	26.81	502
16.2	Overview of three IRT models for dichotomous items	27.81	504
16.2.1	The one-parameter logistic (1PL) model	28.81	504
16.2.2	The two-parameter logistic (2PL) model	29.81	506
16.2.3	The three-parameter logistic (3PL) model	30.81	507
16.3	Fitting the 1PL model using Stata	31.81	507
16.3.1	The estimation algorithm has quite	32.81	510
16.3.2	How important is each of the items?	33.81	512
16.3.3	An overall evaluation of our scale	34.81	514
16.3.4	Estimating the latent score	35.81	515
16.4	Fitting a 2PL IRT model	36.81	516
16.4.1	Fitting the 2PL model	37.81	517

16.5	The graded response model—IRT for Likert-type items	522
16.5.1	The data	522
16.5.2	Fitting our graded response model	524
16.5.3	Estimating a person's score	529
16.6	Reliability of the fitted IRT model	529
16.7	Using the Stata menu system	532
16.8	Extensions of IRT	535
16.9	Exercises	536
A	What's next? <small>for Stata for Windows</small>	539
A.1	Introduction to the appendix	539
A.2	Resources	539
A.2.1	Web resources	540
A.2.2	Books about Stata	542
A.2.3	Short courses	544
A.2.4	Acquiring data	545
A.2.5	Learning from the postestimation methods	546
A.3	Summary	547
References		551
Author index		555
Subject index		557
1	Data Editor	29
2	Data Editor (Edit) and Data Editor (Browse) icons on the toolbar	30
3	Variable names and variable label	31
4	Data Editor with a complete dataset	33
5	Variables Manager icon on the Stata toolbar	34
6	Using the Variables Manager to add a label for gender	35
7	Variables Manager with value labels added	38
8	Dataset shown in the Data Editor (Browse) mode	41
9	Dataset shown in the dialog box	46
10	Variables Manager	58