

Subject index

Symbols

β weights	278
η^2	226
ϕ	133
* comment	85
/* and */ comment	85

A

acquiring datasets	525–526
add, label define option	2
agreement, intraclass correlation ..	260
alpha reliability	377
ameans command	97
analysis of covariance	see ANCOVA
analysis of variance	see ANOVA
ANCOVA	237–248
ANOVA,	
degrees of freedom	225
equal-variance test	225
one-way	219–220
one-way power analysis ..	232–234, 263–265
power analysis ..	232–234, 263–270
repeated-measures	255
repeated-measures power	
analysis	267–269
two-way	249–255
two-way power analysis ..	265–267
ANOVA assumptions	220
ATS at UCLA	203

B

bar chart	108, 350
bar graph of means	231
Bartlett test of equal variances ..	225
beta weights	210, 278
limitation	313

binary variables	298
binscatter command	197–201, 317
block regression	296–305
blog	see Stata Blog
Bonferroni multiple-comparison test ..	
.....	207, 223
bookstore, Stata	522
bootstrap estimation of standard errors	288
bootstrap regression	283
Boston College Stata site	520
boundary characteristic curve ..	505–506
box plot	118, 237

C

case, changing	48
casewise deletion	204
categorical covariates	239, 243
categorical predictors, regression ..	298
categorical variable	305–306
cause and effect	195
center command	310
centering	321–322
chi-squared	
table	129
test	127, 353
chitable command	129–131
clear command	29
clonevar command	458
cls command	16
codebook command	44–45, 55–56, 138
codebook example	25–28
coding system	24–28
coefficient of variation	117
Cohen's <i>d</i>	170–171, 175–182
Cohen's <i>f</i>	232–234, 263

collinearity 292
 command structure 78
 Command window 8, 10
 compatibility 42
 confidence interval
 regression line 210
 slope 210
 constant 210
 continuous covariates 239–241
 continuous variable 317
 conventions used in the book 1
 copying, HTML format 19, 89
 copying results to word processor 19,
 88
correlate command 204–205
 correlation,
 interpreting 201
 limitation 313
 multiple comparison 207
 correlation ratio 226, 247–248
 count outcome variables 341
 Cramér's *V*, measure of association ...
 133
 creating value labels 57–60
 criterion-related validity 384
 cross-tabulation 124
 curve fitting 315–321

D

data,
 long format 162, 221
 wide format 160, 221
 Data Editor 29–33, 40–41
 dataset contents 43
 dataset,
 acquisition 525–526
 c10interaction 307, 330
 c11barchart 350
 cancer 10, 11
 census 329
 censusfv 20
 chapter6_aspirin 136
 chapter13_missing 407
 chores 173

dataset, *continued*
 create 21–23
 depression 216
 descriptive_gss 100, 120, 121
 divorce 335
 download xxxv, 525–526
 environ 338
 firstsurvey 43
 firstsurvey_chapter4 80, 85,
 92
 flourishing_bmi 422, 423
 gss2002_and_2006_chapter12
 400
 gss2002_chapter6 148, 149
 gss2002_chapter7 157, 163, 164,
 166, 173, 187
 gss2002_chapter8 216
 gss2002_chapter9 271
 gss2002_chapter10 329, 330,
 448
 gss2002_chapter11 367
 gss2006_chapter6 .. 124, 137, 142,
 145, 148
 gss2006_chapter6_10percent
 145
 gss2006_chapter8 .. 190, 215, 216
 gss2006_chapter8_selected .. 207
 gss2006_chapter9 229, 238
 gss2006_chapter9_2way 249
 gss2006_chapter12 370, 377
 gss2006_chapter12_selected
 391
 intraclass 261
 kappa1 381
 kuder-richardson 379
 long 162
 longitudinal_exercise 479
 longitudinal_mixed 456
 nlsrw88 331
 nlsy97_chapter7 182, 186
 nlsy97_chapter11 341, 353
 nlsy97_selected_variables
 271, 296
 ops2004 274, 420
 partyid 222, 235, 271

dataset, *continued*

- positive 75
- regsmpl 315, 407, 449
- relate xxxv, 52, 75
- relate_small xxxv
- retest 375
- severity 366
- spearman 212, 216
- wide 159
- wide9 256
- degrees of freedom, 129
 - ANOVA 225
 - one-sample *t* test 166
- dependent *t* test 173
- dependent variable 126
- describe command 10, 46–47, 53
- dfbeta command 291–292
- dialog box,
 - alpha 377
 - anova 249
 - codebook 44–45
 - correlate 204
 - describe 46–47
 - egen 70–72
 - generate 65, 67–68
 - graph bar 143–144, 231
 - graph box 237
 - graph hbox 118
 - graph pie 104
 - histogram 14–15, 108–110
 - kwallis 235
 - lfit 211
 - logistic 342–343
 - margins 242, 244–245, 251
 - nestreg 323
 - oneway 222–223
 - open 66
 - pcorr 279–280
 - power 178–179
 - prtest 157–163
 - recode 61–62, 297
 - regress 208, 275
 - rename 57
 - rvplot 286
 - scatter 191–196

dialog box, *continued*

- sdtest 171
- sktest 113
- Submit vs. OK 17
- summarize 11
- tab1 100
- tabi 140–141
- table 142
- tabstat 117
- tabulate 68–69, 124–128, 138
- ttest 164–165, 168–170, 173
- dictionary file 52
- difference of means test 166
- difference of proportions test 159
- discontinuity graph 199–201
- display command 170–171, 348, 439–440
- do-file,
 - continuation line 167
 - introduction 6
- Do-file Editor 83–87
- download datasets 525–526
- drop command 73
- dummy variables 298

E

- effect size 170–171, 226, 247, 279
 - η^2 226, 247–248
- egen command 65, 70–72, 371
- egen count command 371
- egen rowmean command 72, 371
- egen rowmiss command 71
- egenmore command 71
- entering data 29–33
- equal variance, Bartlett test 225
- esize command 170–171
- estat esize command 247–248
- estat report command 490–491
- estat vif postestimation command 293–294
- estimates store command 353
- Excel
 - exporting data 47–48
 - importing data 47–48
- exit Stata 18, 43

exponentiation 348
 external validity 204

F

F ratio 225
F test of unequal variances 172
 Facebook see Stata on Facebook
 factor analysis, 386
 commonality 389
 eigenvalue 389, 394
 exploratory factor analysis 387
 extraction 389
 factor score 389, 398
 loading 389
 oblique rotation 389, 396
 orthogonal rotation 389, 395
 PCF 388
 PF 387
 postestimation 390
 principal component analysis 388
 principal-component factor analysis 388
 promax 396
 rotation 389
 scree plot 389, 394
 simple structure 389
 varimax 395
 factor variable 305–306
 fixed effects 453–454
 fonts, fixed 88
 format,
 numeric 31
 string 32
fre command 102–104
 frequency distributions 101
ftable command 225
 full mediation 443

G

gamma, measure of association 138
 generalized linear model 435–436
 generalized structural equation modeling 421–449
generate command 65–70
 geometric mean 97

glm command 435–436
 Goodman and Kruskal's gamma, measure of association 138
 graded response IRT model 502–509
GradPlan 522
 graph,
 alternative scattergram 197–201
 bar chart 108, 144, 350
 box plot 118
 collinearity 292
 discontinuity 199–201
 hanging rootogram 281
 heteroskedasticity 285
 histogram 111, 281
 medians 237
 overlay two-way showing
 interaction effects 308
 pie chart 104–108
 residual versus fitted 286
 scattergram 190–197
graph bar command 143–144, 231, 350
graph box command 237
 Graph Editor 106–108
 graphics book 523
 growth curve 456
gsem command 421–449, 453
 logistic regression 433–436
 standardized solution 433
 GUI interface 8

H

harmonic mean 97
help 6
 video 20
 web-based 20
help, listcoef option 348–350
help label command 43
 heteroskedasticity 285
 hierarchical linear models 451–480
 hierarchical regression 296–305,
 323–325, 360–362
 histogram 111
histogram command 13–18, 281

HLM see hierarchical linear models
 HTML format 89

I

ICC see item characteristic curve
 imputation see multiple imputation
 increment in R^2 279
 independent variable 126
 indicator variables 298
 interaction term 306–309
 interactive table 140
 intercept 210
 intercept: growth trajectory 456
 interquartile range 117
 interval-level variables 96
 intraclass correlation 260, 262
 IRT see item response theory
irt 1pl command 490–491
irt 2pl command 497–498
irt grm command 504–505
irtgraph icc command 491, 499,
 505–506
irtgraph iif command 493, 500,
 507
irtgraph tif command 494, 501,
 508
 item characteristic curve 485, 491,
 499
 item information function graph 493,
 500, 506–507
 item response theory 481–516

J

jitter(), *scatter* option 194

K

kappa 380
kappa, weighted 382
kappa with three raters 382
keep command 73
 Kendall's tau, measure of association ..
 138
 Kruskal–Wallis test, ANOVA alternative
 235

Kuder–Richardson coefficient of
 reliability 379
 kurtosis 99, 113, 283

L

label variable command 59
 labeling values 33
 labeling variables 23
 likelihood-ratio chi-squared test ... 353–
 354
 limitations of Stata 526
 linear regression 421–423
list command 81–82, 222
list option, nolabel 222
listcoef command 348–350
 listwise deletion 204
log, .smcl extension 89
 log files 89
 log files and graphs 90
logistic command 342–347
 logistic regression 333–367, 441
 bar chart 350
 exponentiation 348
 hypothesis tests 353
 interpreting odds ratio 347
 likelihood-ratio chi-squared test ...
 353
 logits 340
 McFadden pseudo- R^2 346
 nested 360–362
 nonlinear 336
 odds ratio 338
 percentage change 347
 pseudo- R^2 346
 S-curve 336
 vs. OLS regression 337
 Wald chi-squared test 353
logit command 336, 342–347,
 434–436
 logits 340
 long format 162, 169, 221, 256–258,
 458
 longitudinal data 452–453
lrdrop1 command 353–354
lrtest command 353

M

- MAR 403–405
`margins` command 242, 244–246, 311,
 357–359
`marginsplot` command 252–255,
 311–312
 maximum number of variables 526
 MCAR 403–404
 McFadden pseudo- R^2 346
 mean squares 225
 measure of association,
 η^2 226, 247–248
 ϕ 133
 odds ratio 135
 V 133
`median` command 184
 median, graph box plot 237
 mediation 442–446
 correlated residuals 447
 full 443
 partial 443
 menu, open 66
`mi estimate` command 413–414
`mi impute chained` command 407
`mi impute` command 411–412
`mi impute mvn` command 407, 412
`mi register` command 411
`mi set` command 411–412
`mibeta` command 414–416
 missing, count 371
 missing values 27, 56, 67, 79,
 401–420, 456
 types 55, 56
`misstable` command 408–409
`mixed` command 453–474
 mixed models 451–480
`more` command 4, 44
 multicollinearity 292
 multilevel analysis 451–480
 multiple comparison,
 Bonferroni 223
 Scheffé 223
 Šidák 223
 multiple comparison and correlation...
 207

- multiple correlation 276
 multiple imputation 401–420
 multiple regression command 275–279
 multiple regression diagnostics 288
 multiple regression with interaction
 term 307–312
 multiple regression,
 block 296–305
 categorical predictors 298
 dummy variables 298
 hierarchical 296–305
 indicator variables 298
 influential case 289
 nested 296–305
 outlier 289
 residual 285
 weighted data 294
`mvdecode` command 56, 67, 167

N

- naming variables 25
 nested regression 296–305, 323–325,
 360–362
`nestreg` command 302–305, 323–325,
 360–362
 NetCourses 525
`nolabel, list` option 222
 nominal-level variables 96
 nonlinear 336
 nonlinear regression 313–325
 nonparametric ANOVA alternatives
 234
 nonparametric tests 182
 Mann–Whitney 182
 median 183
 rank sum 182
 normally distributed residuals 284
`numlabel` command 82, 104

O

- odds ratio 135, 338
 interpretation 347
 percentage change 347
 OLS regression vs. logistic regression...
 337

- omega2** command 247
- one-sample *t* test 164
- one-parameter logistic IRT model .. 484–496
- one-way ANOVA 219–220
- oneway** option
 - bonferroni** 223
 - scheffe** 223
 - sidak** 223
- open
 - existing dataset 9–11
 - Stata-installed dataset 10
- optifact** command 520
- option,
 - add, label define** 2
 - help, listcoef** 348–350
 - jitter()**, **scatter** 194
 - percent, listcoef** 350
- ordinal-level variables 96
- outlier 289

- P**
- paired *t* test 173
- panel data 452–453
- part correlation 279
- partial mediation 443
- pasting,
 - reformatting 88
 - formatting 88
- path analysis 442–446
- pcorr** command 279, 300
- Pearson’s chi-squared 138
- percent, listcoef** option 350
- pie chart 104–108
- plot a confidence interval 211
- Poisson regression 341
- postestimation 526–527
- postestimation command,
 - estat vif** 293–294
 - margins** 311
 - marginsplot** 311–312
 - predict** 289–291, 307
 - test** 301–302
- Postestimation Selector 526–527

- power** analysis 174–182
 - one-way ANOVA 232–234, 263–265
 - repeated-measures ANOVA ... 267–269
 - two means 179–182
 - two-way ANOVA 265–267
- power** command 178–182
- power oneway** command 232–234, 263–265
- power repeated** command ... 267–269
- power twomeans** command 181–182
- power twoway** command 265–267
- powerreg** command 325–328
- predict** command 473
- predict** postestimation command 289–291, 307
- predict** postregression 289–291
- predictive validity 384
- probability tables 129
- product term 309
- project outline 52
- prophecy formula 376
- proportions,
 - one-sample test 157
 - two-sample test 159
- prtest** command 157–163
- pseudo- R^2 346
- pwcorr** command 205–207
- pweights** 295–296
- pwmean** command 227–229

- Q**
- quadratic model,
 - centering 321–322
 - examining 323–325
 - fitting 315–321
- qualifier,
 - if** with missing values 79
 - in** 80

- R**
- R^2 170–171, 276
 - change 279
- random coefficients .. 454–456, 471–474

- random effects 454–456
 - random intercept 454–456, 461–470
 - random sample 191
 - how to draw 155
 - random sampling 153
 - random slope 454–456
 - randomization 153
 - alternative to 238
 - how to perform 155
 - ranksum** command 182
 - Rasch modeling 482
 - recode** command 61–63, 297
 - recoding 167
 - ranges 61
 - regress** command .. 208–211, 275–276, 299–301, 307–309
 - regression,
 - block 296–305
 - bootstrap 283
 - categorical predictors 298
 - dummy variables 298
 - hierarchical 296–305
 - indicator variables 298
 - influential case 289
 - nested 296–305
 - outlier 289
 - residual 285
 - robust 283
 - weighted data 294
 - regression diagnostics 288
 - regression line, plotting 196
 - regression with interaction term .. 307–312
 - reliability,
 - alpha 377
 - equivalent forms 376
 - IRT 509–512
 - kappa 380
 - kappa with three raters 382
 - Kuder–Richardson coefficient of reliability 379
 - prophecy formula 376
 - split-half 376
 - test–retest 375
 - weighted kappa 382
 - rename** command 57, 256
 - rename variable 256
 - repeated-measures ANOVA 255
 - repeated-measures design 267–269
 - repeated-measures *t* test 173
 - replace** command 65, 167
 - reshape** command 256–258, 458
 - reshape wide to long format... 256–258
 - residual 284, 285
 - Results window 8
 - clear 16
 - more** 4
 - scroll size 4
 - reverse coding 371
 - reverse-code variables 60
 - Review window 8
 - robust estimation of standard errors... 288
 - robust regression 283
 - root mean squared error 210
- S**
- sample, draw 191
 - sample** command 145, 191
 - SAS XPORT 48
 - save** command 41–42
 - saveold** command 42
 - scale construction 370
 - reverse coding 371
 - scale creation 70
 - scatter** command 191–198
 - scattergram 190–201
 - scattergram with confidence interval 211
 - scattergram with **jitter()** option.. 194
 - scattergram, alternative 197–201
 - Scheffé, multiple comparison 223
 - schemes 15
 - scientific notation 278
 - scree plot 393–394
 - S*-curve 336
 - sdtest** command 171–172
 - search** command 6, 520
 - seed for starting a random sample.. 191
 - sem** advantages 421

- SEM Builder 423–430
 restore default settings 431
- sem** command 421–449, 453
- sembuilder** command 423
- semipartial correlation 279, 300
- set more off** command 4
- set seed** command 145, 154, 191
- Šidák, multiple comparison 223
- significance,
 statistical 203
 substantive 203
- skewness 99, 113, 283
- sktest** command 283
- slope 210
- SMCL... see Stata Markup and Control Language
- spearman** command 212
- Spearman's rho 212
- split-half reliability 376
- SPSS 48
- ssc** command 520
- standardized beta coefficient 210
- standardized beta weights 278
- standardized regression coefficients.... 278
- Stat/Transfer 48, 526
- Stata, limitations 526
- Stata Blog 521
- Stata bookstore 522
- Stata code for textbook examples 520
- Stata/IC limitations 526
- Stata Journal* 522
- Stata Markup and Control Language.. 89
- Stata NetCourses 525
- Stata on Facebook 521
- Stata on Twitter 521
- Stata Portal, UCLA 203, 520, 523
- Stata screen 7
- Stata tutorial 18, 525
- Statalist Forum 521
- statistical significance versus
 substantive significance... 203
- structural equation modeling .. 421–449
- sum of squares 225
- summarize** command .. 11–13, 113, 208, 282
- summarize()**, **tabulate** option ... 249– 255
- summary of data 27
- sunflower** command 193
- sysuse** command 10
- T**
- t* test,
 one-sample 164
 power analysis 178–182
 two-sample 166
- tab** command 145
- tab1** command 101, 204
- tab2** command 298
- tabdisp** command 258
- tabi** command 140–141
- table** 124
 probability 129
 summary statistics 235
- table calculator** 140–141
- table** command 142–143
- tabstat** command 117, 235
- tabulate** command 64, 68–70, 101, 124–128, 136, 138– 140, 249–255
- tau, measure of association 138
- test information function graph ... 494, 501, 508
- test of significance,
 kurtosis 113
 skewness 113
- test** postestimation command 301– 302
- test-retest reliability 375
- tests,
 Bonferroni 207
 chi-squared 127
 dependent *t* test 173
 likelihood-ratio chi-squared... 353– 354
 likelihood-ratio chi-squared with
 logistic regression 353
 logistic regression 353

- tests, *continued*
- long format for portions 162
 - Mann–Whitney 182
 - median 183
 - multiple comparison with correlations 207
 - nonparametric 182
 - one-sample *t* test 164
 - paired *t* test 173
 - proportions 157, 159
 - rank sum 182
 - repeated-measures *t* test 173
 - skewness and kurtosis 283
 - two-sample *t* test 166
 - unequal variances 171
 - Wald chi-squared test 353
 - wide format for proportions 160
 - z* test for proportions 163
 - z* test with logistic regression 353
 - textbook examples using Stata
 - commands 520
 - three-parameter logistic IRT model
 - 487
 - time-invariant covariate 456
 - time-varying covariate 456
 - tolerance 293–294
 - toolbar,
 - Stata for Mac 9
 - Stata for Windows 9
 - ttest** command 164–170, 173
 - tutorial 525
 - tutorials 18
 - Twitter see Stata on Twitter
 - two-by-two table 124
 - two-parameter logistic IRT model .. 486–487, 496–501
 - two-way ANOVA 249–255
 - twoway** command 196–197, 308
 - twoway lfit** command 473
- U**
- UCLA Stata Portal 20, 203, 520
 - reshaping data wide to long 256
 - user-written commands 520
- V**
- validity,
 - criterion related 384
 - external 204
 - predictive 384
 - value labels 23, 33–40, 57–60, 82
 - variable labels 23
 - variable name 22, 25
 - reserved 22
 - Variables Manager 34–40, 57–59, 73
 - Variables window 8
 - variance inflation factor 293–294
 - versions 42
 - video tutorials 18
 - VIF see variance inflation factor
- W**
- Wald chi-squared test 353
 - web search 520
 - weighted data 294–296
 - weighted kappa 382
 - weights, **pweights** 295–296
 - wide format 160, 170, 221, 256–258, 457
 - working directory 9
- X**
- xtreg** command 262
 - xtset** command 258
- Z**
- z* test,
 - one-sample proportion 157
 - two-sample proportion 159
 - zero-inflated models 341