Subject index

A

AIC 56–58, 125, 128, 129
AICc 57
AIChq 57
algorithm
  IRLS 44
    gamma 99
    Gaussian 77
    Gaussian (reduced) 78
    geometric 245
    inverse Gaussian 119
    log-geometric 246
    log-negative binomial 236
    negative binomial 235
    nonbinomial 77
    Poisson 209
  ML 44, 82
    log-inverse Gaussian 121
    log-negative binomial . . 237, 238
    lognormal 83
ancillary 4, 21, 30, 79, 97, 193, 225, 240, 244, 418, 537
Atkinson's R 149
autocorrelation 458

B

Bernoulli
  deviance 138
  log likelihood 138
  model 137–138
  probability function 137
BHHH 35
BIC 58, 125, 128, 129
binary data 134
binomial
  data 62
  deviance 137
  log likelihood 136
  model 134–137
`binsq` command 392
`bivcnto` 444
bootstrap 42–43, 49
Box–Cox transformation 50–51
`brant` command 373

C

canonical link 22
canonical parameter 13, 48
censored count response model . . . 295–317
censored data 12, 62, 98, 218
chi-bar squared 182
classification table 144
`clogit` command 407
`cloglog` command 536
cluster data 401–423
conditional logistic regression models 325–328
confusion matrix 144
conjugate 451
contagion distribution 225
continuation-ratio model 377–382
Cook's distance 49
copula 426
copula function 425
count-data regression models . . 207–208, 251–255
criterion measure 56–58
cutpoint 360

D
data
binomial 62
censored 12, 62, 98, 218
continuous 97
grouped-response 133
ordinal 62
truncated 12
dataset
`auto` 365
`azdrg112` 292, 305
`cancer` 105, 218
`claims` 100, 103, 104, 128
`doll` 240
`heart` 324
`heart01` 140, 163, 194
`medpar` 122, 287
`medparc` 297
`warsaw` 149, 163, 170
deviance 48–49
diagnostics 49–50
DIC 452
discrete change, average 69

E
effect, marginal 64
EIM 81
elasticity 70
error sum of squares 78
ESS 465
`estat` command 56
exploding logit 407
exponential regression 104, 109, 111
exposure 211

F
finite mixture models 304–309
`fitstat` command 56
fixed effects 404–407
conditional 405–407
unconditional 404–405

G
GAM 399–400
gamma 97–112
density function 98
deviance 98
distribution 97
heterogeneity 228
model 98–100
regression 109–112
Gaussian 73–95
IRLS derivation 74
ML derivation 74–76
probability density function 74
OLS 83–85
GEE 199, 417–420
generalized binomial 178
generalized Poisson regression model 290–293
GENSTAT macro 230
geometric
distribution 225
family 244–248
Gibbs sampling 412–413, 465
`gllamm` command 420
`glm` command 521–538
`gnbreg` command 286, 287
`gologit2` command 357, 358, 372
goodness of fit 143–146
grouped-response data 133

H
hat diagonals 49
hazard rate 219
health ratio 175
`heapcr` command 312
Hessian 34–35
heterogeneity 228
heterogeneous negative binomial model 286–290
Hosmer–Lemeshow 145
HPD interval 450
hurdle model 272–283
hypergeometric ${}_2F_1(\cdot)$ function 54

I
ICD code 122
identity link 74, 80, 83
identity-gamma model 108–109
IIA 328–331
incidence-rate ratio . . 223, 239, 241, 249
individual data 401–402
interactions 102, 104
`invcloglog()` function 356, 357
inverse Gaussian model 113–125
    IRLS algorithm 119
    log link 121
`invlogit() function` 355
IRLS algorithm 44, 77–79

J
jackknife 40–42, 49
jittering 309

K
k-system 230

L
Lagrange multiplier 217
latent variable models 411
leaf blotch data 388
leverage 49
`lgamma` command 107
likelihood-ratio test 102
link
    identity 74, 80
    log 80
    power 127–130
    reciprocal 99–104
log link 80
log-Gaussian 80–81
log-gamma model 104–108
`logistic` command 144
logistic regression 140–143
logistic regression models 324–325
`logit` command 536
lognormal 80–81
LOS 122, 207, 212
`lrtest` command 17
`lstand` command 148

M
marginal effect 64
Markov chain 452
MCMC 451
measurement error 420
Metropolis–Hastings 451
MH 451
`mixed` command 420
mixed models 420
mixed-effect models 413
mixture distribution 225, 227
`mlogit` command 407
model
    Bayesian regression 447–517
    censored count response . . 295–317
    conditional logistic regression 325–328
    continuation-ratio 377–382
    count-data regression 207–208, 251–255
    finite mixture 304–309
    generalized Poisson regression 290–293
    heaped regression 311–317
    heterogeneous negative binomial 286–290
    hurdle 272–283
    identity-gamma 108–109
    inverse Gaussian 113–125
    latent variable 411
    log-gamma 104–108
    logistic regression 324–325
    multinomial logit 322–338
    multinomial probit 338–347
    negbin(p) 277–283
    ordered response . . . . . *see* ordered response
    Poisson inverse Gaussian . . 293–294
    quantile regression 309–311
    zero-inflated 184–186
    zero-inflated binomial 184–186
    zero-inflated generalized negative binomial 263–264
    zero-inflated generalized Poisson 263–265

model, *continued*
zero-inflated negative binomial 259–262
zero-inflated Poisson 259–262
zero-truncated negative binomial 255–259
zero-truncated Poisson 211, 255–259
modified sandwich 36–37
modified unbiased sandwich 38
Monte Carlo 451
`mprobit` command 345
MSE 78
multinomial logit models 322–338
multinomial probit models 338–347

N
NB-1 227–235
NB-2 228
`nbreg` command 226, 228, 235, 536
negative binomial 225–249
canonical link 233–235
zero-truncated 242
negative binomial(Famoye) 284
negative binomial(P) 277–283
negative binomial(Waring) 285
`newey` command 536
Newton–Raphson algorithm 44
normal 73–95
`normal()` function 356
`normalden()` function 356

O
`ocratio` command 377
odds ratios 142–143, 147–149, 173
offset 17
`oglm` command 360
OIM 81–83, 99
`ologit` command 357, 360
OLS 83–85
OPG 35
`oprobit` command 357
ordered response
cauchit 357
clog-log 356
generalized ordered logit . . 358–359
log-log 357
ordered logit 355
ordered probit 356
ordered-response model 349–384
ordinal data 62
overdispersion 49–50, 211, 216
constant 227–228
test 50, 216
variable 228–235

P
panel data 401–423
parallel-lines assumption 355
parameter
ancillary 79
canonical 13, 48
partial correlation 149
Plackett–Luce 407
Poisson 207–223
inverse Gaussian response model 293–294
zero-inflated . . . . . *see* zero-inflated Poisson models
zero-inflated generalized . . . . . *see* zero-inflated generalized Poisson models
zero-truncated . . *see* zero-truncated Poisson models
zero-truncated generalized . . . . . *see* zero-truncated generalized Poisson models
`poisson` command 210, 536
pooled estimator 402–403
power link 127–130
relationships 128
`predict` command 101, 528–530
prior, Cauchy 467
`probit` command 345, 536
proportional-odds assumption 354, 358, 363
`prvalue` command 347

Q
quantile regression for count data . . 309–311
quasideviance 129, 392
quasilikelihood 387–388
`qvf` command 420

R
R^2 59–64
  McFadden's measure 364
  percentage variance explained . . 59
  pseudo
    adjusted count measure 63
    Ben-Akiva and Lerman's measure 61
    Cameron and Windmeijer's measure 64
    count measure 63
    Cragg and Uhler's measure . . 62–63
    Efron's measure 61
    McFadden's measure 61
    McKelvey and Zavoina's measure 62
    transformation of likelihood ratio 62
    Veall and Zimmermann's measure 63
  ratio of variances 59
  squared correlation 60
  transformation of F-test 60
  transformation of likelihood ratio 59
random effects 200, 407
random utility 338
`rcal` command 420
reciprocal link 99–104
`regress` command 536
regression calibration 420
regression for heaped count data . . 311–317
rejection sampling 427
relative-risk ratio 332
residual 51–55
  adjusted 52
  adjusted deviance 54–55
  Anscombe 52, 54–55, 102, 163, 170, 240, 530, 572
  deviance 52, 54–55
  likelihood 55
  modified 52
  name 52
  partial 53
  Pearson 52–55, 390
  response 53
  score 55
  standardized 52
  studentized 52
  working 53
risk difference 173
risk ratio 174
`rologit` command 407
RSS 78

S
sandwich 35–36
saturated model 75
scaling 216
`simex` command 420
simulation extrapolation 420
SPost 358
`streg` command 109, 536

T
test
  likelihood-ratio 102
  Wald 102
thinning 466
`tnbreg` command 242
`tpoisson` command 242
trials, Bernoulli 133, 228, 231, 537
`trncregress` command 267
truncated data 12
truncation 267–272
`tweedie` command 397

U
unbiased sandwich 37–38
underdispersion 290
unordered response 321–347

V
variance
bootstrap 42, 199
grouped bootstrap 43, 403
Hessian 34–35
jackknife 40, 199
modified sandwich 36–37, 403
modified unbiased sandwich 38
Newey–West 199
one-step jackknife 41
OPG 35
sandwich 35–36, 199
unbiased sandwich 37–38
usual bootstrap 43
usual jackknife 40–41
variable jackknife 42, 403
weighted jackknife 41
weighted sandwich 39–40

W
Wald test 102
weighted sandwich 39–40
Anderson 40
Gallant 39
Newey–West 39
Tukey–Hanning 40
with-zeros Poisson 260

Z
zero-inflated binomial models . . 184–186
zero-inflated generalized negative binomial models 263–264
zero-inflated generalized Poisson models 263–265
zero-inflated models 184–186
zero-inflated negative binomial models 259–262
zero-inflated Poisson models . . . 259–262
zero-truncated negative binomial models 255–259
zero-truncated Poisson models 211, 255–259
`ziheapr` command 317