

Subject index

A

- accelerated longitudinal design.....263
- adjusted means.....37
- adjusted R square.....149
- age-period-cohort.....262
- agreement.....85
- AIC ... see Akaike information criterion
- Akaike information criterion.....364
- analysis of covariance.....35
- analysis of variance.....17–19
- ANCOVA see analysis of covariance
- Anderson–Hsiao estimator 314
- ANOVA.....see analysis of variance
- antedependence model.....312
- applications
 - adolescent-alcohol-use data ... 378, 426
 - airline-cost data.....514
 - anorexia data 64
 - antisocial-behavior data .. 324, 376
 - army data 241
 - children’s-growth data....387, 422
 - cigarette-consumption data ... 379, 521
 - class-attendance data 66
 - cognitive-style data 330
 - crime data 299
 - crop data 197
 - dairy-cow data 475
 - dialyzer data.....242
 - diffusion-of-innovations data...423
 - essay-grading data 129
 - exam-and-coursework data....476
 - faculty-salary data 11
 - family-birthweight data 243
 - fat-accretion data 425
 - Fife-school data 493, 513

applications, *continued*

- general-health-questionnaire data 127
- Georgian-birthweight data 130, 194, 199
- grade-point-average data 193
- growth-in-math data 421
- Grunfeld-investment data 484
- head-size data.....129
- high-school-and-beyond data...63, 196, 239
- homework data 240
- hours-worked data 328
- inner-London-schools data....201, 239
- instructional-improvement data... 469
- jaw-growth data.....193, 422
- Kenyan-nutrition data 447
- math-achievement data 468
- minimum-wage data 284
- multicenter-hypertension-trial data 471
- neighborhood-effects data 128, 192, 516
- nitrogen data 518
- olympic-skating data.....519
- peak-expiratory-flow data.....76, 126, 432, 479, 481
- postnatal data 376
- rat-pups data 194
- returns-to-schooling data.....331
- school-effects data.....472
- sex-education data 196
- smoking-and-birthweight data..64, 133, 520
- STAR data 473, 474, 521

applications, *continued*

- tax-preparer data 323
- teacher-expectancy meta-analysis data 130
- twin-neuroticism data 127, 478
- unemployment-claims data 325, 327, 426
- U.S.-production data 470, 514
- video-ratings data 515
- wage-panel data 195, 251, 271, 339
- wheat-and-moisture data 241
- Arellano–Bond estimator 316
- atomistic fallacy 1, 166
- attrition 318
- autocorrelations 267
- autoregressive-response model 308–312
- autoregressive structure 348–351

B

- balanced data 255–256
- banded structure 353–356
- Bayesian information criterion 364
- best linear unbiased predictor 119, 491
- between estimator 159–160
- BIC see Bayesian information criterion
- bivariate linear regression model 382
- bivariate normal distribution 210, 211
- BLUP see best linear unbiased predictor
- boundary estimates 109
- Breusch–Pagan test 96

C

- caterpillar plot 230
- causal effect 60
- clinical trial 5
- clustered data 75, 431
- cluster-randomized trials 4, 190, 196
- coefficient of determination 23, 148–151
- cohort-sequential design 263

commands

- anova** 19
- dropemptycells** option 289
- repeated()** option 289
- by** 525
- _coef_table** 66
- contrast** 47
- correlate** 206, 266
- covariance** option 206
- egen** 494, 502, 525
- count()** function 137, 205
- group()** function 502
- mean()** function 173, 260
- rank()** function 259
- sd()** function 475
- tag()** function 137, 494
- total()** function 494
- encode** 433
- estat abond** 317
- estat df** 93, 153
- estat icc** 91, 441
- estat recovariance** 217
- estat sargan** 318
- estat sd**
 - coeflegend** option 121
- estat wcorrelation** 148, 341, 441
- at()** option 148, 341, 360, 441
 - covariance** option 426
- estimates stats** 364
- estimates table** 366
- foreach** 173
- generate** 77
- gllapred** 232
- gmm** 316
- graph combine** 228
- gsort** 230
- hausman** 169, 280
 - equation(1:1)** option 169
- histogram** 13, 179
 - normal** option 58, 228
- ivregress** 315
- keep** 253
- lfit** 203

commands, *continued*

- `lincom` 40, 43, 47, 172
 - `small` option 156
- `lrtest` 95, 156, 406, 506
 - `force` option 130, 219, 291, 406
- `manova` 290
- `margins` 19, 36, 43, 156, 157
- `marginsplot` 43, 158
 - `noci` option 43
 - `plot1opts(lpatt(dash))`
 - option 43
 - `recast(line)` option 43
- `merge` 526
- `meta summarize`
 - `common` option 131
- `misstable` 412
- `mixed` 89, 216, 290, 339, 347, 357, 439–443, 487
 - `coeflegend` option 120
 - `covariance()` option 339
 - `covariance(exchangeable)`
 - option 480
 - `covariance(identity)`
 - option 481
 - `covariance(unstructured)`
 - option 216, 347, 459, 481
- `dfmethod(kroger)` option 92, 152, 155
- `emiterate()` option 184, 237
- `emonly` option 184, 237
- `estmetric` option 120
- `matlog` option 220
- `matsqrt` option 219
- `mle` option 85, 89, 147, 214, 290, 339
- `noconstant` option 89, 339, 349, 357, 407, 481
- `nofetable` option 339
- `nogroup` option 339
- `reml` option 85, 90, 111, 124, 185, 218
- `residuals()` option 339, 418
- `residuals(ar 1, t() by())`
 - option 362

commands, `mixed`, *continued*

- `residuals(ar 1, t())`
 - `option` 349, 357
- `residuals(banded 1, t())`
 - `option` 354
- `residuals(exchangeable)`
 - `option` 344
- `residuals(exponential, t())`
 - `option` 351
- `residuals(independent,`
 - `by()` option 358, 360, 405, 418
- `residuals(ma 1, t())`
 - `option` 352
- `residuals(toeplitz 2, t())`
 - `option` 355
- `residuals(unstructured,`
 - `t()` option 339
- `stddeviations` option 89, 90, 217, 341, 440
- `technique()` option 184
- `variance` option 217
- `vce(robust)` option 90, 93, 147, 214, 290, 367, 368
- `mkspline` 400
- `power` 189
 - `cluster` option 189
- `predict` 26, 224, 226, 442
 - `fitted` option 226, 396, 464
 - `refffects` option 122, 179, 224, 442, 462, 491
 - `reses()` option 123, 124, 179, 425
- `rstandard` option 58, 179, 229
 - `xb` option 26, 114, 202, 466
- `qnorm` 508
- `rcap` 231
- `recode` 433
- `regress` 23, 87, 181, 202
 - `beta` option 26
 - `coeflegend` option 43
 - `noconstant` option 115
 - `nofvlabel` option 43, 52
 - `vce()` option 195

commands, *regress*, *continued*
vce(cluster clustvar) option..
 181
vce(robust) option..... 29, 59
reshape..... 86, 252, 266, 417, 433,
 526
i() option 86, 253, 433
j() option 86, 253
string option 330, 433
sem..... 411
 means() option..... 414
 method(mlmv) option..... 414
 noconstant option 414
set seed..... 319
ssc..... 511
statsby..... 205, 223, 526
summarize..... 206
supclust..... 511
svyset..... 102
tabstat..... 12, 266
tabulate..... 44, 496
 generate() option..... 44
testparm..... 48, 49, 155, 175
 small option 155
ttest..... 15
 unequal option 16, 29
twoway
 by() option..... 193
 connect(ascending) option ...
 193, 207, 261
 ysize() option..... 231
twoway function..... 40, 221
twoway histogram
 horizontal option 228
use..... 77
 clear option..... 12, 77
xtabond..... 316
xtdescribe 256, 417, 448, 526
xtdidregress 287
xtgee..... 368
 corr(ar 1) option 368
 vce(robust) option 368
xtgls..... 371, 381
 igls option..... 371

commands, *continued*
xthtaylor..... 297
 amacurdy option..... 297, 332
 endog() option 297
xtivreg..... 303, 305
 ec2sls option 305
 fe option 303
 re option 305
xtmixed 76
xtpcse..... 372, 380
 correlation(ar1) option .. 373,
 380
 correlation(independent) op-
 tion 380
 independent option 380
 nmk option 380
xtreg..... 87, 144, 160, 272–278
 be option 160
 fe option 99, 111, 163, 275,
 301, 329
 mle option 85, 87
 pa option 369
 re option... 85, 88, 96, 164, 183,
 195
 sa option 183
 vce(robust) option 88, 93,
 369
xtset 87, 135, 255, 327
xtsum 135, 450, 526
xttab 137, 258
xttest0 97
comparative standard error 123
complex level-1 variation 405
compositional effect 167, 191
compound symmetric structure 344
compound symmetry 344
conditional
 independence 81
confidence interval 16, 91–100,
 156–158
confounder 30
consistent estimator 107
contextual effect 167, 191
contrast 156

- covariance structure 107, 333–363, 487
covariate 35
cross-classification 483, 493
cross-level interaction 234, 404
cross-over trial 6
cross-sectional time-series data 249
crossed random effects 483–523
- D**
datasets see applications
de-meaning 275–278
design effect 186
diagnostic standard error 123
diagnostics 178–181, 507–509
difference estimator 274, 282
difference-in-differences 284–290, 326
directed acyclic graph 80, 81
double differencing 293
dropout 318
dummy variable 27–30, 44–50
dynamic model 250–251, 308–312
- E**
EB see empirical Bayes
ecological fallacy 1, 166
effect modifier see interaction
efficiency 107
elasticity 307, 329, 381
EM algorithm 183
empirical Bayes 116–122, 177–179, 224–227, 396, 416, 442–443, 462, 491, 507
 borrowing strength 119
 standard errors 122–125
endogeneity 139, 165–175, 269–299
equally spaced occasions 256
error components 82
estimated best linear unbiased predictor 119
examples see applications
exchangeable 103
exchangeable structure 344
exogeneity 60, 139
exponential structure 348–351
- F**
factor 35, 102
factor variables 36, 41, 46, 52, 54, 56, 106, 115, 234
family study 5
feasible generalized least squares 164, 182
FGLS see feasible generalized least squares
first-differencing 282–284
fixed effects 102–104, 176–178
fixed-effects estimator 162–164, 274–282
fixed-effects model 162, 250
fixed-occasion data 335
fixed occasions 256
functions
 `rnormal()` 319
 `runiform()` 320
- G**
generalizability
 coefficient 516
 theory 516
generalized
 least squares 181
GLS see generalized least squares
growth-curve model 387–428
- H**
Hausman–Taylor estimator 294–299
Hausman test 168, 279–282, 306–308, 332
Hessian 183
heteroskedasticity 21, 211, 358–362, 405–408
hierarchical data 431
hierarchical model 101
higher-level model 431–482
higher-order polynomials 57
homoskedasticity 21
How many clusters? 94
hypothesis test 12–17, 91–100, 152–156, 158–159, 219, 363, 444, 505–507

I

- identification 237–238
 independence structure 337
 independent-samples *t* test 12–17
 indicator variable .. see dummy variable
 indicators 41
 information matrix 183
 initial-conditions problem 313
 instrumental variable 178, 295, 296
 interaction 38–44, 50–54
 intercept 21
 intervening variable 50
 intraclass correlation 83, 141, 212,
 438–439, 486, 501
 iterative generalized least squares .. 183

K

- Kenward–Roger method 92
 Kish factor 186

L

- lagged-response model 308–312
 latent trajectory model..... see
 growth-curve model
 latent variable 409
 Lexis diagram 262
 likelihood-ratio test 95–96, 155
 linear mixed (effects) model 138
 linear projection 60
 linear random-intercept model with co-
 variates 138
 linear regression see simple linear
 regression
 long form 86, 252–254
 long panel 369–374
 longitudinal correlations 267
 longitudinal data 249, 269–332,
 387–428
 longitudinal model 1–7
 longitudinal study 5–6
 Lord’s paradox 288

M

- MANOVA ... see multivariate analysis of
 variance

- MAR see missing at random
 marginal
 likelihood 109
 model 251, 333–385
 maximum likelihood 108, 183
 mean squared error of prediction...123
 mean structure 333
 measurement error 80
 measurement model 80
 measurement study .. 6, 76–77, 432–433
 mediator see intervening variable
 meta-analysis 4–5
 missing
 at random 318
 data 256–257, 318–322
 mixed model 138
 mixed-effects model 89
 ML see maximum likelihood
 model-based estimator 29
 model sum of squares 17
 moderator see interaction
 moving-average structure 351–353
 multilevel model 1–7
 multiple linear regression 30–38
 multiple membership model 513, 523
 multisite trials 190
 multistage survey 3–4
 multivariate
 analysis of variance 290
 multilevel model 476
 regression model 343
 response 409
 Mundlak approach 280–282

N

- nested random effects 431–482
 Newton–Raphson algorithm 183
 Nickell bias 314
 NMAR see not missing at random
 normality assumption.....14, 108, 140,
 210, 338
 not missing at random 319

O

- OLS see ordinary least squares

- one-way ANOVA 17–19
ordinary least squares 17, 185
overparameterized 20
- P**
panel data see longitudinal data
partial pooling 119
path diagram 80, 81, 296, 348, 351,
411, 437, 480
piecewise linear model 398–403
polynomial 54–57, 389–390
pooled OLS 181, 264–265
posterior
 distribution 116
 variance 122
power 186–190
prediction see empirical Bayes
predictive margin 37
prior distribution 116
- R**
random
 effects 102–104, 176–181
 interaction 505
 intercept 80
random-coefficient
 model 208–214
random-effects model 250
random-intercept
 model 138–144
reduced form 233, 404
reference group 28
regression coefficient 21
regression sum of squares see model
 sum of squares
regression to the mean 288
reliability 82
REML see restricted maximum
 likelihood
repeated measures see longitudinal
 data, 249
repeated-measures analysis of variance
 288–290
residual sum of squares see sum of
 squared errors
- residuals 58–59, 178–181, 227–229,
462–466, 507–509
restricted maximum likelihood 184
robust standard error 29,
59, 93, 108, 112, 147, 186, 214,
265, 267, 368
R-squared see coefficient of
 determination
- S**
sample-size determination 186–190
sandwich estimator 29, 93, 112, 265,
368
scalars 395
scatterplot 202
score test 96
seemingly unrelated regression 343,
382
SEM see structural equation model
serial correlations 267
set seed 259
short panel 369–374
shrinkage 119, 224
shrinkage factor 119
simple linear regression 19–27
simulation 319–322
slope 21
small-area estimation 198
spaghetti plot 207
sphericity 289
spline 398
split-plot design 290
spurious state dependence 310
SSC 511
standardized regression coefficient 26
state dependence 312
string variable 433
structural equation model 409–411
subject-specific effect 269–332
sum of squared errors 17
- T**
three-level model 431, 435–466
three-stage formulation 454–455
three-way interaction 44

- time scales 262–264
time-series operators 315
time-series–cross-sectional data ... 369–
 374
time-varying covariates 257–258
Toeplitz structure 353–356
total sum of squares 17
trellis graph 203, 396
t test ... see independent-samples *t* test
twin study 5
two-level model 80
two-stage formulation 232, 403
two-way error-components model .. 483,
 485–493
two-way interactions 44

U

- unconditional model 149
unstructured covariance matrix ... 339–
 343

V

- variance components 82–85

W

- Wald test 155, 175
White information matrix test 367
wide form 86, 252–254
within estimator 162–164