### Subject Index

<table>
<thead>
<tr>
<th>Term</th>
<th>Page Numbers</th>
</tr>
</thead>
<tbody>
<tr>
<td>Adaptive lasso</td>
<td>370</td>
</tr>
<tr>
<td>Added variable plot</td>
<td>60</td>
</tr>
<tr>
<td>Adjusted means</td>
<td>72</td>
</tr>
<tr>
<td>Adjusted R-squared</td>
<td>55, 71, 114</td>
</tr>
<tr>
<td>Adjusted response variable</td>
<td>141, 157</td>
</tr>
<tr>
<td>Affine space</td>
<td>73</td>
</tr>
<tr>
<td>AIC</td>
<td>146–147, 159, 370</td>
</tr>
<tr>
<td>Aitken model</td>
<td>71</td>
</tr>
<tr>
<td>Aliasing</td>
<td>12</td>
</tr>
<tr>
<td>Analysis of covariance</td>
<td>7, 325</td>
</tr>
<tr>
<td>Analysis of variance (ANOVA)</td>
<td>8, 46, 49, 87, 90, 114</td>
</tr>
<tr>
<td>ANOVA table</td>
<td>46, 49, 87, 90, 114</td>
</tr>
<tr>
<td>Multivariate</td>
<td>315–316</td>
</tr>
<tr>
<td>One-way</td>
<td>86–87</td>
</tr>
<tr>
<td>R. A. Fisher</td>
<td>111</td>
</tr>
<tr>
<td>Repeated measures</td>
<td>295–296, 301</td>
</tr>
<tr>
<td>Two-way</td>
<td>113–114</td>
</tr>
<tr>
<td>ANOVA, see Analysis of variance</td>
<td>8</td>
</tr>
<tr>
<td>Attenuation bias</td>
<td>20</td>
</tr>
<tr>
<td>Autoregressive correlation structure</td>
<td>300, 311, 316, 325</td>
</tr>
<tr>
<td>Average causal effect</td>
<td>21</td>
</tr>
<tr>
<td>Backward elimination</td>
<td>143</td>
</tr>
<tr>
<td>Balanced data</td>
<td>22</td>
</tr>
<tr>
<td>Baseline-category logit model</td>
<td>203–223</td>
</tr>
<tr>
<td>Discrete-choice model</td>
<td>209</td>
</tr>
<tr>
<td>Likelihood function</td>
<td>205</td>
</tr>
<tr>
<td>Sufficient statistics</td>
<td>206</td>
</tr>
<tr>
<td>Bayes factor</td>
<td>339</td>
</tr>
<tr>
<td>Bayesian inference</td>
<td>351</td>
</tr>
<tr>
<td>Binary regression models</td>
<td>351</td>
</tr>
<tr>
<td>Introduction</td>
<td>340</td>
</tr>
<tr>
<td>Large p, 377–387, 387</td>
<td></td>
</tr>
<tr>
<td>Normal linear model</td>
<td>340–347</td>
</tr>
<tr>
<td>Bayesian modeling</td>
<td>333–363</td>
</tr>
<tr>
<td>Bernoulli trials</td>
<td>5, 166</td>
</tr>
<tr>
<td>Correlated</td>
<td>273–282</td>
</tr>
<tr>
<td>Best linear unbiased estimator</td>
<td>67</td>
</tr>
<tr>
<td>Beta distribution</td>
<td>273–274, 336</td>
</tr>
<tr>
<td>Prior for binomial parameter</td>
<td>336</td>
</tr>
<tr>
<td>Beta-binomial distribution</td>
<td>273–278, 282</td>
</tr>
<tr>
<td>Negative binomial connection</td>
<td>283</td>
</tr>
<tr>
<td>Beta-binomial models</td>
<td>274–278, 282</td>
</tr>
<tr>
<td>Between-groups sum of squares</td>
<td>46</td>
</tr>
<tr>
<td>Between-subject effects</td>
<td>287, 293, 314, 324</td>
</tr>
<tr>
<td>Bias reduction</td>
<td></td>
</tr>
<tr>
<td>Logistic regression</td>
<td>373</td>
</tr>
<tr>
<td>Bias–variance tradeoff</td>
<td>145, 381, 382</td>
</tr>
<tr>
<td>Kernel smoothing</td>
<td>379</td>
</tr>
<tr>
<td>Penalized likelihood</td>
<td>367</td>
</tr>
<tr>
<td>BIC</td>
<td>147, 159, 340</td>
</tr>
<tr>
<td>Binary GLM, 165–201, 373–374</td>
<td></td>
</tr>
<tr>
<td>Bayesian</td>
<td>358</td>
</tr>
<tr>
<td>Overdispersion</td>
<td>270–278</td>
</tr>
<tr>
<td>Random effects</td>
<td>307–311</td>
</tr>
<tr>
<td>Binomial distribution</td>
<td></td>
</tr>
<tr>
<td>Bayesian inference</td>
<td>336</td>
</tr>
<tr>
<td>Exponential family form</td>
<td>122</td>
</tr>
<tr>
<td>Overdispersion</td>
<td>270–278, 282</td>
</tr>
<tr>
<td>Residuals</td>
<td>137, 181–182</td>
</tr>
</tbody>
</table>
Subject Index

Bivariate regression, 29
BLUP, 304–306, 323
Bonferroni method, 108–109, 112
Boole’s inequality, 108, 112
Bootstrap, 387
Bradley–Terry model, 197
Breakdown point, 388
Calibration, 195
Canonical link function, 3, 123, 142–143
Case-control study, 199
logistic regression, 169–170, 194
Cauchit link function, 351
Censored data, 116
Centering explanatory variables, 30, 38, 73–74, 97, 149
Chi-squared distribution, 81–85
noncentral, 83
Chi-squared test, 84–85, 128–131
count data, 231, 232, 238
logistic goodness-of-fit, 181
Classification table, 170–172
Clustered data, 286
Cochran’s $Q$, 327
Cochran’s theorem, 85, 111
Coefficient of determination, see R-squared measures
Collapsibility
odds ratio, 246–247
Collinearity, 33, 148–149, 159, 366, 368
Comparing nested models
deviances, 134, 181, 197
F and R-squared values, 114
F test, 88–95
Pearson statistic, 135, 181
Comparing two means, 113
Complementary log-log model, 184–186, 194, 199
Complete separation, 178–179, 347, 373
Completely randomized experimental design, 43
Composite likelihood, 324
Compound symmetry, 295, 301, 325
Concentration matrix, 329
Concordance index, 172
Conditional independence, 262
graphs, 246, 247
Conditional logistic regression, 174–176, 194, 195
Confidence ellipsoid, 115
Confidence intervals
$E(y) = x_0 \beta$, 96
Bayesian, 338
inverting tests, 131–132
linear models, 95–99
profile likelihood, 132, 179
Conjugate mixture models, 248, 260
Conjugate prior distribution, 335
Continuation-ratio logit model, 225
Continuous proportions, 283–284
Contrasts, 45, 92, 107, 112
Cook’s distance, 59, 138, 183
Copulas, 324
Corrected total sum of squares, 47, 51
Correlation, 29, 71
binary data, 172, 272–273, 318
confidence interval, 160
exchangeable, 316
multiple, 55, 147
predictive power, 147, 172, 192
standardized slope, 29
variance, 160
working, clustered data, 316
Covariance selection model, 323, 329
Credible interval, see Posterior interval
Cross-validation, 170
$k$-fold, 367
de Finetti’s theorem, 337–338
Degrees of freedom, 46, 81, 82, 84
Delta method, 127, 160
Design matrix, 3
Deviance, 133
comparing models, 134
goodness of fit, 132–133
information criterion (DIC), 358
multinomial models, 207
Poisson GLM, 133, 134, 231, 233
residual, 137
DFBETA, 60
DFFIT, 60
SUBJECT INDEX

Dimension of model space, 11, 84
Dimension reduction, 375–377, 387
Dirichlet distribution, 377
Dirichlet-multinomial distribution, 282, 283
Discrete-choice model, 207–209, 223
Dispersion parameter, 121, 248

Eigenvalues of projection matrix, 34
EM algorithm, 313
Empirical Bayes, 351–358
Error mean square, 50
Error space, 32
Error term, 4, 26, 294
Error variance, 49, 91
estimating, 49–50, 70
Estimability, 14–15
one-way layout, 45
Estimating equations, 278, 282, 284, 317
Exact inference
conditional, 176, 194
logistic regression, 176, 194
Exchangeability, 337–338, 358
Expected mean squares, 92
Experimental design
Bayesian, 358
completely randomized, 43
optimal, 72
randomized block, 47
Exponential dispersion family, 121, 123, 158
discrete, 263
multivariate, 204, 224
Extreme-value distribution, 198
cdf for log-log link, 185, 212
F distribution, 82, 154
noncentral, 83
F test
all regression coefficients, 90–91, 114
comparing nested models, 88–90, 114
False discovery rate, 110–112, 377
Firth penalized likelihood, 373
Fisher scoring, 139–143
Fisher’s exact test, 176, 194, 200
Floor effect, regression with ordinal data, 215
Forward selection, 144
Functional data analysis, 387

Gamma distribution, 153–156, 248, 343, 353
Gauss–Hermite quadrature, 312–313
Gauss–Jordan elimination method, 71
Gauss–Markov theorem, 67–68, 71, 136
GEE, see Generalized estimating equations
General linear hypothesis, 92–94, 111, 129
Generalized additive model, 378–387
Generalized estimating equations, 281, 316–318, 324
working correlations, 316
Generalized inverse, 30
projection invariance, 73
Generalized least squares, 68–71, 77, 303, 315, 325, 329
Generalized linear mixed models, 288–293, 307–314, 319–332
binary matched pairs, 291–293, 326–327
count data, 307–310
generalized additive model, 387
marginal model comparison, 293
misspecification, 314
multilevel, 296–299, 310–311
nonnegative marginal correlations, 308
predicted random effects, 313–314
probit link, 308, 328
Generalized linear models, 2–6, 15–25, 120
Bayesian, 347–351, 358
binary data, 351
canonical link function, 123, 142
count data, 229–235, 249–250, 310
covariance matrix, 125–128, 231
history, 20
likelihood equations, 124–125, 142–143
linear predictor, 3
link function, 3–5
multivariate, 204–205
quasi-likelihood, 278–282, 317–318
random component, 2, 121
sufficient statistics, 142–143
Geometric distribution, 259, 260, 264
Geometry of least squares, 36–37, 71
Gibbs sampling, 337, 357
GLM, see Generalized linear models
GLMM, see Generalized linear mixed models
Goodness of fit
count data, 230–233
deviance, 132–133, 231
438

SUBJECT INDEX

Goodness of fit (Continued)
Hosmer–Lemeshow test, 181
logistic model, 181
Pearson statistic, 135, 180
Graphical models, 246–247, 329
Gaussian, 329
Grouped data
deviance different from ungrouped, 180
grouped vs. ungrouped binary data, 180, 182, 196

h-likelihood, 324
Hat matrix, 29, 35
GLM, 136–138, 157, 182, 183
leverage, 58–60, 75, 137
Hazard function, 262
Henderson’s mixed-model equations, 305
Hessian matrix, 138
Heteroscedasticity, 56, 70
Hierarchical Bayes, 356–357, 359
Hierarchical models, 296–299, 310–311, 356
High-dimensional data, 147, 375–378
Bayesian methods, 377–378
Highest posterior density interval, 338
odds ratio, 361
Homogeneous association
loglinear model, 240–245
Homoscedasticity, 4
Hosmer–Lemeshow test, 181
Hotelling $T^2$, 316
HPD intervals, see Highest posterior density
intervals
Hurdle model, 252–254, 260
Hypergeometric distribution, 176
Idempotent matrix, 34, 35, 70
Identifiability, 13–14
Inconsistent ML estimator, 292, 327
Independence
$\hat{y}$ and $x^2$, 112
$\hat{\beta}$ and $x^2$, 96
conditional, 240, 338
contingency table, 196, 236–240
joint, 239
loglinear model, 236, 239–240
mutual, 239
Independence from irrelevant alternatives, 208

Infinite estimates
finite with Bayes, 348
finite with penalized likelihood, 374
logistic regression, 177–179, 186–188, 348, 374
multinomial models, 223
Influence diagnostics, 58–60, 182
Influence function, 365
Influential observation, 59–60, 71
Information matrix, 126, 129, 130, 335
observed vs. expected, 139, 143, 158
Interaction, 7
Interpreting effects, 9–10, 20–21
binary GLMs, 168–169, 183–184
regression of residuals, 60
Interval variable, 9
Intraclass correlation, 295, 296, 298
Intracluster correlation, 295
Inverse Gaussian distribution, 156
Item-response model, 307
Iteratively reweighted least squares, 140–142, 177, 346
Jeffreys prior distribution, 335
binomial parameter, 336
Firth penalized likelihood, 373
Poisson parameter, 362
Joint independence, 262
Kernel smoothing, 379–380
estimated variance, 389
Kullback–Leibler divergence, 146
L1 and L2 norm methods, 367–374
Lagrange multiplier test, see Score test
Laplace approximation, 313, 323
Laplace distribution, 71, 388
Large-sample distribution theory, 128–131
LARS (least-angle regression), 376
Lasso, 368–373, 376, 386
Latent class model, 308
Latent variable, 215
Bayesian modeling, 350
binary data, 166–167
hierarchical model, 310
multinomial models, 211–212
probit model, 183–223
proportional odds structure, 211–212
Least median of squares, 386
SUBJECT INDEX

Least squares, 27–79, 365–368
  center of gravity, 29
graph, 36–37, 71
Leverage, 58–60, 75, 137
Likelihood principle, 334, 358
Likelihood-ratio confidence interval, 131
Likelihood-ratio test, 89–90, 129–134
  comparing models, 89–90, 134, 181
Linear model, 26–119
  Bayesian, 340–347
  mixed model, 294–307
  special case of GLM, 4
Linear probability model, 168
Link function, 3, 123
  canonical, 3, 123, 142–143
  complementary log-log, 185
  generalized, 193
  identity, 4, 167, 233
  inverse cdf, 212
  log, 5
  log-gamma, 193
  log-log, 185
  logit, 5, 167
  probit, 167, 212
  t inverse cdf, 193, 351
Logistic distribution, 167
  t distribution approximation, 351
  variance, 172
Logistic regression, 5, 165, 167
  baseline-category logit, 203
  Bayesian fitting, 351
  case-control studies, 170, 199
  conditional, 174–176, 194, 195
  covariance matrix, 173–174
  goodness of fit, 179–181
  history, 194
  implied by normal explanatory variables, 170, 194
  infinite estimates, 177–179, 186–188, 348, 374
  likelihood equations, 173
  marginal model, 292
  model fitting, 172–177
  parameter interpretation, 168–172
  penalized likelihood, 373–374
  retrospective studies, 170, 194
  small-sample inference, 176, 194
Logistic-normal model, 307
Logit, 5, 76
Logit models, see Logistic regression model
Logit-normal distribution, 283, 347
Loglinear model, 5
  collapsibility, 246–247
  conditional independence, 240
  count response data, 230–235
  homogeneous association, 241
  independence in two-way table, 236
  joint independence, 239
  likelihood equations, 237
  mutual independence, 239
  no three-factor interaction, 241
  saturated, 241
  three-way tables, 239
Longitudinal studies, 286, 299–302, 322
Lowess, 381
M-estimation, 365–366, 371, 386
MANOVA, 315–316
Marginal likelihood, 312
Marginal models, 288
  approximate relation with random-effects models, 290, 308
  binary data, 291
  GEE fitting, 316–318, 324
  generalized linear mixed model comparison, 293
Marginal vs. conditional associations, 246–247, 263
Markov chain Monte Carlo, 336, 357
Markov model, 294
Markov properties, 246
Matched pairs, 290–293, 326–327
  subject-specific model, 291
  marginal model, 290
  paired-difference t test, 325, 329
McNemar’s test, 327
Measurement error, 20, 72
Meta-analysis, 115
Method of moments, 269, 282, 284, 317, 324
Metropolis–Hastings algorithm, 337, 357
Missing data, 295, 318, 324
  clustered data, 318
Misspecification
  GEE methods, 316, 324
  GLMMs, 314
  GLMs, 128, 278–282
  Mixed model, 289–314
<table>
<thead>
<tr>
<th>Subject</th>
<th>Page References</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mixture models</td>
<td>272–278</td>
</tr>
<tr>
<td>beta-binomial</td>
<td>272–278</td>
</tr>
<tr>
<td>logistic-normal</td>
<td>307</td>
</tr>
<tr>
<td>negative binomial</td>
<td>248, 250</td>
</tr>
<tr>
<td>zero-inflated</td>
<td>251–254</td>
</tr>
<tr>
<td>Model averaging</td>
<td>340, 359</td>
</tr>
<tr>
<td>Model checking</td>
<td>101–105, 132–138</td>
</tr>
<tr>
<td>Bayesian</td>
<td>339, 358</td>
</tr>
<tr>
<td>Model matrix</td>
<td>3, 10–13</td>
</tr>
<tr>
<td>Model selection</td>
<td>143–156</td>
</tr>
<tr>
<td>high-dimensional</td>
<td>375–377</td>
</tr>
<tr>
<td>Model space</td>
<td>11</td>
</tr>
<tr>
<td>Model sum of squares, see Regression sum of squares</td>
<td></td>
</tr>
<tr>
<td>Monte Carlo methods</td>
<td>313, 336–337</td>
</tr>
<tr>
<td>Multicollinearity, see Collinearity</td>
<td></td>
</tr>
<tr>
<td>Multilevel models</td>
<td>296–299, 310–311, 323</td>
</tr>
<tr>
<td>Multinomial distribution, 202</td>
<td></td>
</tr>
<tr>
<td>natural parameters</td>
<td>205</td>
</tr>
<tr>
<td>Poisson connection</td>
<td>236</td>
</tr>
<tr>
<td>Multinomial logit model, see</td>
<td></td>
</tr>
<tr>
<td>Baseline-category logit model</td>
<td></td>
</tr>
<tr>
<td>Multinomial models</td>
<td>358</td>
</tr>
<tr>
<td>large p, 377–378, 387</td>
<td></td>
</tr>
<tr>
<td>logit, 202–227</td>
<td></td>
</tr>
<tr>
<td>marginal, 324</td>
<td></td>
</tr>
<tr>
<td>random effects, 323</td>
<td></td>
</tr>
<tr>
<td>Multinomial probit model, 224</td>
<td></td>
</tr>
<tr>
<td>Multiple comparisons, 107–111</td>
<td></td>
</tr>
<tr>
<td>false discovery rate, 110–112, 377</td>
<td></td>
</tr>
<tr>
<td>Multiple correlation, 55, 71</td>
<td></td>
</tr>
<tr>
<td>binomial models, 172</td>
<td></td>
</tr>
<tr>
<td>GLM, 147</td>
<td></td>
</tr>
<tr>
<td>multinomial models</td>
<td>212</td>
</tr>
<tr>
<td>Multivariate GLM, 204–205, 223, 286–332</td>
<td></td>
</tr>
<tr>
<td>Bayesian, 358</td>
<td></td>
</tr>
<tr>
<td>Multivariate normal distribution, 81</td>
<td></td>
</tr>
<tr>
<td>linear mixed model</td>
<td>300</td>
</tr>
<tr>
<td>multivariate regression, 314</td>
<td></td>
</tr>
<tr>
<td>Mutual independence</td>
<td>262</td>
</tr>
<tr>
<td>Natural exponential family, 121</td>
<td></td>
</tr>
<tr>
<td>Nearest-neighbors smoothing, 379–380</td>
<td></td>
</tr>
<tr>
<td>Negative binomial distribution, 248, 260</td>
<td></td>
</tr>
<tr>
<td>beta-binomial connection, 283</td>
<td></td>
</tr>
<tr>
<td>distribution of sum, 283</td>
<td></td>
</tr>
<tr>
<td>exponential family, 263</td>
<td></td>
</tr>
<tr>
<td>mode, 248</td>
<td></td>
</tr>
<tr>
<td>Negative binomial GLMs, 249–259, 267, 309</td>
<td></td>
</tr>
<tr>
<td>Nested models, 36, 88–95, 158</td>
<td></td>
</tr>
<tr>
<td>Nesting of categories, 8, 23, 296</td>
<td></td>
</tr>
<tr>
<td>Newton–Raphson method, 138–143</td>
<td></td>
</tr>
<tr>
<td>Neyman–Scott phenomenon, 292</td>
<td></td>
</tr>
<tr>
<td>Nominal variable, 9</td>
<td></td>
</tr>
<tr>
<td>modeling, 203–209, 216–219, 324</td>
<td></td>
</tr>
<tr>
<td>random effects, 323</td>
<td></td>
</tr>
<tr>
<td>Noncentral distributions, 83–85, 91–92</td>
<td></td>
</tr>
<tr>
<td>Noninferiority testing, 94</td>
<td></td>
</tr>
<tr>
<td>Nonlinear regression, 385–387</td>
<td></td>
</tr>
<tr>
<td>Normal equations, 28, 32</td>
<td></td>
</tr>
<tr>
<td>Normal quadratic forms, 84–86</td>
<td></td>
</tr>
<tr>
<td>Null model, 41–43, 74, 86, 90, 112</td>
<td></td>
</tr>
<tr>
<td>Null space, 11</td>
<td></td>
</tr>
<tr>
<td>Odds ratio</td>
<td></td>
</tr>
<tr>
<td>Bayesian inference</td>
<td>361</td>
</tr>
<tr>
<td>collapsibility, 246</td>
<td></td>
</tr>
<tr>
<td>logistic regression, 169, 349</td>
<td></td>
</tr>
<tr>
<td>loglinear models, 239, 240, 243</td>
<td></td>
</tr>
<tr>
<td>Offset, 233</td>
<td></td>
</tr>
<tr>
<td>Omitted variable bias, 62</td>
<td></td>
</tr>
<tr>
<td>One standard error rule, 367</td>
<td></td>
</tr>
<tr>
<td>One-way layout, 12–13, 43–47</td>
<td></td>
</tr>
<tr>
<td>ANOVA, 86–87</td>
<td></td>
</tr>
<tr>
<td>Bayesian, 342</td>
<td></td>
</tr>
<tr>
<td>count data, 231</td>
<td></td>
</tr>
<tr>
<td>empirical Bayes, 352</td>
<td></td>
</tr>
<tr>
<td>multiple comparisons, 109–110</td>
<td></td>
</tr>
<tr>
<td>Ordered logit model, 209–214</td>
<td></td>
</tr>
<tr>
<td>Ordinal variable, 9</td>
<td></td>
</tr>
<tr>
<td>analysis using ordinary regression, 214–216</td>
<td></td>
</tr>
<tr>
<td>cumulative link models, 212</td>
<td></td>
</tr>
<tr>
<td>cumulative logit models, 209–214</td>
<td></td>
</tr>
<tr>
<td>cumulative probit model, 212</td>
<td></td>
</tr>
<tr>
<td>modeling, 209–216, 219–227, 324</td>
<td></td>
</tr>
<tr>
<td>random effects, 323</td>
<td></td>
</tr>
<tr>
<td>Orthogonal complement, 31</td>
<td></td>
</tr>
<tr>
<td>Orthogonal decomposition, 31, 32, 36, 41, 46, 49, 51, 53, 135</td>
<td></td>
</tr>
</tbody>
</table>
Orthogonal parameters, 38
  GLM, 127, 157
  one-way layout, 76
  two-way layout, 76
Orthogonal projection, 34, 72
Orthogonality
  GLMs, 156–157
  orthogonal vectors, 31, 32, 73
  uncorrelated vectors, 73
Overdispersion, 247–248, 259
  beta-binomial models, 278
  binomial GLMs, 270–278, 282, 283
  Poisson GLM, 247–250, 259, 269–270
  quasi-likelihood, 269–278
Panel data, see Longitudinal studies
Parsimony, 3, 20
  model selection, 145, 146, 164
  model smoothing, 145, 226, 382
Partial correlation, 62, 71, 106–107
Partial proportional odds model, 223
Partial regression plot, 60
Partial sum of squares, 53–54
Pearson chi-squared statistic, 135
  binomial GLM, 180
  comparing models, 135, 158
  multinomial model, 207
  Poisson GLM, 231, 233, 238
Pearson residual
  binomial GLM, 181, 196
  GLM, 136
  Poisson GLM, 137, 244
Penalized likelihood, 366–374, 387
  GAMs, 383, 387
  quasi-likelihood (PQL), 313
Perfect discrimination, 178
Poisson distribution, 229
  exponential family form, 122
  multinomial connection, 236
  negative binomial connection, 248
  overdispersion, 247, 248, 269
  properties, 229
  truncated, 252–254, 260
  variance test, 233
  zero-inflated, 251–252, 260
Poisson GLM, 5, 230–235, 259
  Bayesian, 358
  deviance, 133
  generalized linear mixed model,
    307–310, 328
  overdispersion, 247–250, 269–270, 310
  Pearson residual, 137, 244
  standardized residuals, 137, 244
  Poisson loglinear model, 5, 125, 230–247
    binary outcome, 199
    covariance matrix, 127, 231
    GLMM, 309–310
    likelihood equations, 125, 230
  Population-averaged effect, 291, 293
  Positive predictive value, 361
  Posterior distribution, 334
  Posterior interval, 338
  Power of F test, 92
  Precision, 341
  Prediction interval, 96–99
    Bayesian, 339, 345
  Predictive distribution, 334
  Predictive power
    binary regression, 170–172
    GLM, 147
    R-squared, 54
  Principal component analysis, 376
  Prior distribution, 334–336
    beta, 336
    binary GLM, 347
    binary response probabilities, 336
    conjugate, 335, 336, 357
    Dirichlet, 377
    improper, 335, 343–347
    Jeffreys, 335
    multivariate normal, 347
    subjective, 334
  Probit model, 167, 183–184
    Bayesian fitting, 350–351
    cumulative probit, 212–213
    GLMM, 308, 328
    history, 194
    interpreting effects, 183–184
    threshold model, 183
  Profile likelihood confidence interval, 132
    odds ratio, 179
    software, 132
  Projection matrix, 29, 33–37
    decomposition, 35, 84–86
    hat matrix, 35
    least squares fit, 39
    normal quadratic form, 84–86
SUBJECT INDEX

Projection matrix (Continued)
null model, 42
one-way layout, 45, 86
orthogonal, 34, 72
two-way layout, 48
Propensity score, 194
Proportional hazards model, 234
Proportional odds model
  cumulative logit, 209–212, 223
testing fit, 213–214
Proportional reduction in variation, 147
Purposeful selection, 145
Pythagoras’s theorem, 39–41
Q-Q plot, 57, 101
QR decomposition, 72
Qualitative variable, 7
response, 203–209
Quantile regression, 384–385, 387
Quantitative variable, 7
Quasi-complete separation, 179, 187, 348, 374
Quasi-likelihood methods, 268–285
  binomial overdispersion, 270–278, 282
  GEE for clustered data, 316–318
  Poisson overdispersion, 247–250, 269–270, 282
R (software)
aod package, 277
arm package, 346
biglm function, 15
cord package, 132, 188
confint function, 132
gam package, 384
glm package, 281, 321
glm function, 15, 148, 154, 178, 187, 235, 244, 255, 271, 275, 348, 371, 374, 383
glmmML package, 320
glmnet package, 369, 372
hmm package, 319
lars package, 369
lm function, 15, 64, 101–106
lme4 package, 298
logistf package, 374
MASS package, 154, 164, 255, 271, 366, 369
MCMCglmm package, 357
MCMCpack package, 345, 349
nlme package, 301
nnet package, 217
ProfileLikelihood package, 132, 220
pscl package, 256
ridge package, 369
ROCR package, 190
truncreg package, 116
VGAM package, 217, 223, 254, 256, 276, 383
R-squared measures, 54–56, 71
  F statistic, 114
  adjusted, 55, 64, 71, 114
  binomial models, 172
  GLM, 147
  multinomial models, 212
Random explanatory variables, 20
Random-effects models, see Generalized linear mixed models
Random-intercept model, 289
Randomized block design, 47
Rank, 11
projection matrix, 35
Rasch model, 307
Rate data, 233–235
Regression model, 2, 5, 7, 17
  OLS with ordinal data, 216
Regression sum of squares, 51–56
  comparing models, 52, 74
Regression toward the mean, 30
Regularization methods, 33, 366–378, 386–387
REML, 306–307, 323, 324
Residual ML, see REML
Residual sum of squares, 51–52, 54, 88–89
Residuals, 32
data=fit+residuals, 40
deviance, 137, 182
GLMs, 136–138
Pearson, 136, 181, 244
plots, 56–57, 74, 103, 116
Pythagoras’s theorem, 39
standardized, 137, 158, 182, 244
uncorrelated with fitted values, 56, 135–136
Retrospective studies, 170
Ridge regression, 367, 386
Robust regression, 128, 365–374, 386
SUBJECT INDEX

Sandwich covariance matrix, 279–282, 317–318
Saturated model, 74, 132
loglinear, 241
Scheffé method, 112
Score function, 129
Score test, 158

- comparing GLMs, 158
- confidence interval, 131
- goodness of fit of GLM, 135
- Pearson chi-squared statistic, 135, 158
- Selection bias, 116, 147
- Sensitivity, 171–172
- Sequential sum of squares, 52–54
- Shrinkage estimator, 68, 341, 366, 368, 369, 373
- Bayesian, 338, 343, 347, 353–357, 378
- Simpson’s paradox, 105, 328
- Simultaneous confidence intervals, 107–110
- Simultaneous testing, 197
- Small-area estimation, 304, 323
- Small-dispersion asymptotics, 128, 133, 136, 137, 166, 181
- Smoothing, 387
- generalized additive model, 378
- kernel, 379–380
- penalized likelihood, 374
- Sparse structure, 376
- Spatial data, 323, 387
- Specificity, 171–172
- Spectral decomposition, 68, 85
- Spline function, 380, 387
- SSE (sum of squared errors), 51
- SSR (regression sum of squares), 51
- Standardized regression coefficients, 21
- Standardized residuals, 57–58
- binomial GLM, 182, 196
- GLM, 137, 158
- loglinear model, 244
- Poisson, 158
- Stepwise procedures, 143–146, 376
- Stochastic ordering
  - ordinal response, 213
- Studentized range distribution, 109
- Studentized residual, 58
- Subject-specific effect
  - binary matched pairs, 291–293
  - generalized linear mixed model, 293
- Sum of squared errors, see Residual sum of squares
- Survival model, 226, 233–235, 261, 323
- t distribution, 82
  - approximation of logistic, 351
  - noncentral, 83
- Threshold model, 166–167, 198
  - ordinal response, 211
- Time series, 294, 322
- Toeplitz correlation structure, 302
- Tolerance distribution, 198
- Total sum of squares, 47, 51
- Transforming data, 6, 20, 229–230
- Transition model, 294, 323
- Truncated discrete model, 252–254, 260
- Truncated regression, 116
- TSS (total sum of squares), 51
- Tukey multiple comparisons, 109–110, 112
- Two-way layout, 22–23, 47–49
  - ANOVA, 113–114
- Unbiased estimating function, 278, 282, 284
- Utility model, 198
- Variable selection, 143–156, 159, 375–377
  - Bayesian, 358, 387
  - high-dimensional, 375–378
- Variance
  - Bayesian inference, 343–345
  - estimating in linear model, 49–50, 70
  - estimating using REML, 306–307
  - inflated variance function, 269–273
  - modeling, 282
- Variance components, 295, 296
- Variance inflation factor, 148
- Variance-stabilizing transformations, 6, 20, 229–230
- Vector space, 11
- Wald statistic, 129
  - aberrant behavior for binary GLM, 174, 195
  - confidence interval, 131
  - dependence on parameterization, 174
- Weight matrix, 142
- Weighted least squares, 69, 140–142, 284, 381
Wilks’ lambda, 315
Wishart distribution, 351
Within-groups sum of squares, 46
Within-subject effects, 287, 293

Yule’s parameter notation, 10, 60–62

Zero count
infinite estimates, 179
Zero-inflated negative binomial model, 252, 260
Zero-inflated Poisson model, 251–252, 256–257, 260
Zero-truncated model, 254, 260