

# Regression with only dummy variables

- Two sample t-test: Suppose that we have two groups: M and F and we want to know if their job satisfaction is the same.
  - Code variable female=1 if the person is female and female=0 if male
  - $JS = \alpha + \beta_1 FEMALE$
  - Then for males the equation predicts:
    - $JS = \alpha + \beta_1(0) = \alpha$  therefore  $\alpha$  is the avg of JS for males
  - For females the equation predicts:
    - $JS = \alpha + \beta_1(1) = \alpha + \beta_1$  therefore  $\alpha + \beta_1$  is avg of JS for females

# Regression With Dummy Variables

**Howard E. Doran**



## **Regression With Dummy Variables:**

**Regression with Dummy Variables** Melissa A. Hardy, 1993-02-25 It is often necessary for social scientists to study differences in groups such as gender or race differences in attitudes buying behavior or socioeconomic characteristics When the researcher seeks to estimate group differences through the use of independent variables that are qualitative dummy variables allow the researcher to represent information about group membership in quantitative terms without imposing unrealistic measurement assumptions on the categorical variables Beginning with the simplest model Hardy probes the use of dummy variable regression in increasingly complex specifications exploring issues such as interaction heteroscedasticity multiple comparisons and significance testing the use of effects or contrast coding testing for curvilinearity and estimating a piecewise linear regression

**Regression with Dummy Variables** Melissa A. Hardy, 1993 In this book Hardy probes the use of dummy variable regression in increasingly complex specifications exploring issues such as interaction heteroscedasticity multiple comparisons and significance testing the use of effects or contrast coding testing for curvilinearity and estimating a piecewise linear regression

**A Note on Regression with Dummy Variables** Leif Johansen, 1960 *The Use of Dummy Variables in Regression Analysis* Wayne W. Daniel, 1979

**Applied Regression Analysis in Econometrics** Howard E. Doran, 1989-04-24 A textbook for a one semester course for advanced undergraduate and graduate students in economics Covers regression techniques in the context of single equation econometric models featuring MINITAB and SHAZAM software examples for attacking real world problems Annotation copyright Book News Inc

*Regression Analysis* George C. S. Wang, Chaman L. Jain, 2003

**Multiple Regression with Dummy Variables and the General Social Survey (2012)**, 2015

**Multiple Regression** Leona S. Aiken, Stephen G. West, Raymond R. Reno, 1991 This successful book now available in paperback provides academics and researchers with a clear set of prescriptions for estimating testing and probing interactions in regression models Including the latest research in the area such as Fuller's work on the corrected constrained estimator the book is appropriate for anyone who uses multiple regression to estimate models or for those enrolled in courses on multivariate statistics

**Economic Applications of Quantile Regression** Bernd Fitzenberger, Roger Koenker, Jose A.F. Machado, 2001-12-14 Quantile regression has emerged as an essential statistical tool of contemporary empirical economics and biostatistics Complementing classical least squares regression methods which are designed to estimate conditional mean models quantile regression provides an ensemble of techniques for estimating families of conditional quantile models thus offering a more complete view of the stochastic relationship among variables This volume collects 12 outstanding empirical contributions in economics and offers an indispensable introduction to interpretation implementation and inference aspects of quantile regression

*How Robust Is Linear Regression with Dummy Variables?* Eric Blankmeyer, 2006 Researchers in education and the social sciences make extensive use of linear regression models in which the dependent variable is continuous valued while the explanatory variables are a combination of continuous valued regressors and dummy variables

The dummies partition the sample into groups some of which may contain only a few observations. Such groups may easily include enough outliers to break down the parameter estimates. Models with many fixed or random effects appear to be especially vulnerable to outlying data. This paper discusses the problem at an intuitive level and cites sources for the key theorems establishing bounds on the breakdown point in models with dummy variables.

**Handbook of Data Analysis** Melissa A Hardy, Alan Bryman, 2009-06-17 A fundamental book for social researchers. It provides a first class reliable guide to the basic issues in data analysis. Scholars and students can turn to it for teaching and applied needs with confidence.

**Interaction Effects in Logistic Regression** James Jaccard, 2001-02-21 This work introduces general strategies for testing interactions in logistic regression as well as providing the tools to interpret and understand the meaning of coefficients in equations with product terms.

**The Use of Dummy Variables in Regression Analysis** Peter Tsu-yuan Chang, 1969

**Regression with Dummy Variables: series-quantitative Applied** Melissa Hardy, 1993

**A New Approach to the Use of Dummy Variables in Regression Analysis** Chi-Yuan Lin, 1966

**Introductory Econometrics for Finance** Chris Brooks, 2008-05-22 This best selling introduction to econometrics is specifically written for finance students. The new edition builds on the successful data and problem driven approach of the first edition giving students the skills to estimate and interpret models while developing an intuitive grasp of underlying theoretical concepts.

*Dummy Variables and the Analysis of Covariance (Classic Reprint)* William L. White, 2015-08-05

Excerpt from *Dummy Variables and the Analysis of Covariance* Until the last few years most regression studies have been constructed around either time series data or cross section data. As the art of model building developed considerable interest arose in the testing of hypotheses which required the pooling together of data from several cross sections e.g. the data on several firms in each of many years. A well known problem in time series analysis had been that of autocorrelated errors. It was known that this phenomenon had its counterpart in intertemporal or pooled cross section analysis. Regressions run on pooled cross section data assume that error terms are independent drawings while in fact the elements in each cross section are often sampled in each of the cross section years. If the errors are not independent that is if there are consistent components to the error term of each element every time it is sampled it has been shown that the unexplained variance and the estimates of the slope coefficients which arise from the usual regression techniques are in error. Carter DEGREES showed that the inclusion in the pooled regression equation of a discrete mutually exclusive and exhaustive dummy variable zero or one for each cell would result in unbiased estimates of unexplained variance and slope coefficients and thus retain the desired properties of classical regression analysis. Until recently these techniques have required such large computational capacity that they were of little practical interest. With the advent of more exotic computation facilities however some earlier statistical devices which require the pooling of data from cross sections and time series have come to be of real use. During this same time the dummy variable technique suggested by Carter has been shown to have further interest in a paper by Suits. Suits 6 suggests that the coefficient of these dummy

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*Introductory Econometrics* Humberto Barreto, Frank Howland, 2006 This highly accessible and innovative text with supporting web site uses Excel R to teach the core concepts of econometrics without advanced mathematics It enables students to use Monte Carlo simulations in order to understand the data generating process and sampling distribution Intelligent repetition of concrete examples effectively conveys the properties of the ordinary least squares OLS estimator and the nature of heteroskedasticity and autocorrelation Coverage includes omitted variables binary response models basic time series and simultaneous equations The authors teach students how to construct their own real world data sets drawn from the internet which they can analyze with Excel R or with other econometric software The accompanying web site with text support can be found at [www.wabash.edu/econometrics](http://www.wabash.edu/econometrics)

**Spline Regression Models** Lawrence C. Marsh, David R. Cormier, 2001-09-14 Spline Regression Models shows how to use dummy variables to formulate and estimate spline regression models both in situations where the number and location of the spline knots are known in advance and where estimation is required

**Handbook of Research Methods in Public Administration** Sondra Brandler, Camille P. Roman, 2007-11-14 Describing new techniques and novel applications Handbook of Research Methods in Public Administration Second Edition demonstrates the use of tools designed to meet the increased complexity of problems in government and non profit organizations with ever more rigorous and systematic research It presents detailed information on conceptuali

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