

# Subject index

## A

AIC . . . . . 56–58, 145, 148, 149  
algorithm  
    IRLS . . . . . 44  
    gamma . . . . . 123  
    Gaussian . . . . . 101  
    Gaussian (reduced) . . . . . 102  
    geometric . . . . . 261  
    inverse Gaussian . . . . . 139  
    log-geometric . . . . . 261  
    log-negative binomial . . . . . 252  
    negative binomial . . . . . 251  
    nonbinomial . . . . . 101  
    Poisson . . . . . 225  
ML . . . . . 44, 106  
    log-inverse Gaussian . . . . . 142  
    log-negative binomial . . . . . 253, 254  
    log-normal . . . . . 106  
ancillary . . . . . 4, 21, 30, 43, 102, 121, 209,  
    241, 260, 396, 421  
Atkinson's  $R$  . . . . . 169

## B

Bernoulli  
    deviance . . . . . 158  
    log likelihood . . . . . 158  
    model . . . . . 157–158  
    probability function . . . . . 157  
BHHH . . . . . 35  
BIC . . . . . 58–59, 145, 148, 149  
binary data . . . . . 154  
binomial  
    data . . . . . 62  
    deviance . . . . . 157  
    log likelihood . . . . . 156  
    model . . . . . 154–157  
binsq command . . . . . 376

bootstrap . . . . . 42–43, 49  
Box–Cox transformation . . . . . 50–51  
brant command . . . . . 335

## C

canonical link . . . . . 22  
canonical parameter . . . . . 13, 48  
censored count response model . . . . . 297–  
    310  
censored data . . . . . 12, 62, 122, 234  
clogit command . . . . . 389  
cloglog command . . . . . 420  
cluster data . . . . . 383–401  
conditional logistic regression models . .  
    . . . . . 349–351  
confusion matrix . . . . . 164  
continuation ratio . . . . . 339–344  
Cook's distance . . . . . 49  
count data regression models . . . . . 223,  
    267–270  
criterion measure . . . . . 56–59  
cutpoint . . . . . 324

## D

data  
    binomial . . . . . 62  
    censored . . . . . 12, 62, 122, 234  
    continuous . . . . . 121  
    ordinal . . . . . 62  
    proportional-response . . . . . 153  
    truncated . . . . . 12  
dataset  
    auto . . . . . 329  
    azdrg112 . . . . . 295, 307  
    cancer . . . . . 129, 234  
    claims . . . . . 124, 127, 128, 148  
    heart . . . . . 348

dataset, *continued*

heart01 .....	160, 183, 210
medpar .....	142, 289
medparc .....	299
warsaw .....	169, 184, 190
deviance .....	48–49
diagnostics .....	49–50
discrete change, average .....	68

**E**

effect, marginal .....	64
EIM .....	105
elasticity .....	70
error sum of squares .....	102
<b>estat</b> command .....	56
exploding logit .....	389
exponential regression .....	129, 133, 135
exposure .....	227

**F**

finite mixture models .....	306–310
<b>fitstat</b> command .....	56
fixed effects .....	386–389
conditional .....	387–389
unconditional .....	386–387

**G**

GAM .....	381
gamma .....	121–136
density function .....	122
deviance .....	122
distribution .....	121
heterogeneity .....	245
model .....	122–124
regression .....	133–136
Gaussian .....	97–119
IRLS derivation .....	98
ML derivation .....	98–100
probability density function .....	98
OLS .....	107–109
GEE .....	215, 395–398
generalized Poisson regression model ..	293–295
GENSTAT macro .....	247

## geometric

distribution .....	242
family .....	260–264
Gibbs sampling .....	394–395
<b>gllamm</b> command .....	399
<b>glm</b> command .....	405–422
<b>gnbreg</b> command .....	289, 290
<b>gologit2</b> command .....	321, 322, 335
goodness of fit .....	163–166

**H**

hat diagonals .....	49
hazard rate .....	235
health ratio .....	195
Hessian .....	34–35
heterogeneity .....	245
heterogeneous negative binomial model	289–292
Hosmer–Lemeshow .....	165
hurdle model .....	280–289
hypergeometric ${}_2F_1()$ function .....	54

**I**

ICD code .....	142
identity link .....	98, 104, 107
identity-gamma model .....	132–133
IIA .....	351–354
incidence-rate ratio ..	239, 255, 257, 264
individual data .....	383–384
interactions .....	126, 128
<b>invloglog()</b> function .....	320, 321
inverse Gaussian model .....	137–145
IRLS algorithm .....	139
log link .....	142
<b>invlogit()</b> function .....	319
IRLS algorithm .....	44, 100–103

**J**

jackknife .....	40–42, 49
-----------------	-----------

**K**

<i>k</i> -system .....	247
------------------------	-----

**L**

Lagrange multiplier .....	233
---------------------------	-----

- latent variable models ..... 393  
leaf blotch data ..... 372  
leverage ..... 49  
**lgamma** command ..... 131  
likelihood-ratio test ..... 126  
link  
    identity ..... 98, 104  
    log ..... 104  
    power ..... 147–150  
    reciprocal ..... 123–128  
log link ..... 104  
log-gamma model ..... 128–132  
**logistic** command ..... 164  
logistic regression ..... 160–163  
logistic regression models ..... 348–349  
**logit** command ..... 420  
log-normal ..... 104–105  
LOS ..... 142, 223, 228  
**lrtest** command ..... 17  
**lstand** command ..... 168
- M**  
marginal effect ..... 64  
measurement error ..... 398  
mixed models ..... 398  
mixture distribution ..... 244  
**mlogit** command ..... 389  
model  
    censored count response .. 297–310  
    conditional logistic regression .....  
        ..... 349–351  
    count data regression ..... 223,  
        267–270  
    finite mixture ..... 306–310  
    generalized Poisson regression ....  
        ..... 293–295  
    heterogeneous negative binomial ..  
        ..... 289–292  
    hurdle ..... 280–289  
    identity-gamma ..... 132–133  
    inverse Gaussian ..... 137–145  
    latent variable ..... 393  
    log-gamma ..... 128–132  
    logistic regression ..... 348–349  
    multinomial logit ..... 346–361  
    model, *continued*  
        multinomial probit ..... 361–368  
        negbin(p) ..... 284–289  
        ordered response ..... *see* ordered  
            response  
        Poisson inverse Gaussian .. 295–297  
        zero-inflated generalized negative  
            binomial ..... 278  
        zero-inflated generalized Poisson ..  
            ..... 278–279  
        zero-inflated negative binomial ....  
            ..... 273–277  
        zero-inflated Poisson ..... 273–277  
        zero-truncated negative binomial ..  
            ..... 270–273  
        zero-truncated Poisson ..... 227,  
            270–273  
    modified sandwich ..... 36–37  
    modified unbiased sandwich ..... 38  
**mprobit** command ..... 366  
MSE ..... 102  
multinomial logit models ..... 346–361  
multinomial probit models .... 361–368
- N**  
NB-1 ..... 243–251  
NB-2 ..... 245  
**nbreg** command ..... 243, 245, 251, 420  
negative binomial ..... 241–265  
    canonical link ..... 249–251  
    zero-truncated ..... 257–258  
negative binomial(P) model ... 284–289  
**newey** command ..... 420  
Newton–Raphson algorithm ..... 44  
normal ..... 97–119  
**normal()** function ..... 320  
**normalden()** function ..... 320
- O**  
**ocloglog** command ..... 321  
**ocratio** command ..... 339  
odds ratios ..... 162–163, 167–168, 193  
offset ..... 17  
**oglm** command ..... 324  
OIM ..... 105–106, 123

- ologit** command.....321, 324  
**OLS**.....107–109  
**OPG**.....35  
**oprobit** command.....321  
 ordered response.....313–344
  - cauchit.....321
  - clog-log.....320
  - generalized ordered logit..322–323
  - log-log.....321
  - ordered logit.....319
  - ordered probit.....320
 ordinal data.....62  
 overdispersion.....49–50, 227, 232
  - constant.....243–245
  - test.....50, 232
  - variable.....245–251
- P**
- panel data.....383–401  
 parallel-lines assumption.....319  
 parameter
  - ancillary.....102
  - canonical.....13, 48
 partial correlation.....169  
 Plackett–Luce.....389  
 Poisson.....223–239
  - inverse Gaussian response model..  
.....295–297
  - 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.....226, 420  
 pooled estimator.....384–385  
 power link.....147–150
  - relationships.....148**predict** command.....125, 412–414  
**probit** command.....366, 420
- proportional-odds assumption.....318,  
322, 326  
 proportional-response data.....153  
**prvalue** command.....368
- Q**
- quasideviance.....149, 376  
 quasilikelihood.....371–372  
**qvf** command.....398
- R**
- $R^2$ .....59–64
  - McFadden’s measure.....327
  - percentage variance explained..59
  - pseudo
    - adjusted count measure.....63
    - Ben-Akiva and Lerman’s  
measure.....61
    - Cameron and Windmeijer’s mea-  
sure.....64
    - count measure.....63
    - Cragg and Uhler’s measure..62–  
63
    - Efron’s measure.....61
    - McFadden’s measure.....61–62
    - McKelvey and Zavoina’s  
measure.....62
    - transformation of likelihood ra-  
tio.....62
    - Veall and Zimmermann’s  
measure.....63
  - ratio of variances.....60
  - squared correlation.....60
  - transformation of  $F$ -test.....60
  - transformation of likelihood ratio..  
.....60
- random effects.....215, 390  
 random utility.....361  
**rca1** command.....398  
 reciprocal link.....123–128  
**regress** command.....420  
 regression calibration.....398  
 relative-risk ratio.....354

residual . . . . . 51–55  
     adjusted . . . . . 52  
     adjusted deviance . . . . . 54–55  
     Anscombe . . . . . 52, 54–55, 126, 184,  
         190, 256, 414, 432  
     deviance . . . . . 52, 54–55  
     likelihood . . . . . 55  
     modified . . . . . 52  
     name . . . . . 52  
     partial . . . . . 53  
     Pearson . . . . . 52–55, 374  
     response . . . . . 53  
     score . . . . . 55  
     standardized . . . . . 52  
     studentized . . . . . 52  
     working . . . . . 53  
 risk difference . . . . . 193  
 risk ratio . . . . . 195  
`rndivgx` command . . . . . 140  
`rologit` command . . . . . 389  
 RSS . . . . . 102

**S**

sandwich . . . . . 35–36  
 saturated model . . . . . 99  
 scaling . . . . . 232  
`simex` command . . . . . 398  
 simulation extrapolation . . . . . 398  
`SPost` . . . . . 322  
`streg` command . . . . . 133, 420

**T**

test  
     likelihood-ratio . . . . . 126  
     Wald . . . . . 126  
`tnbreg` command . . . . . 258  
`tpoisson` command . . . . . 258  
 trials, Bernoulli . . . . . 153, 245, 248, 421  
 truncated data . . . . . 12

**U**

unbiased sandwich . . . . . 37–38  
 underdispersion . . . . . 292  
 unordered response . . . . . 345–368

**V**

variance  
     bootstrap . . . . . 42, 214  
     grouped bootstrap . . . . . 43, 385  
     Hessian . . . . . 34–35  
     jackknife . . . . . 40, 214  
     modified sandwich . . . . . 36–37, 385  
     modified unbiased sandwich . . . . . 38  
     Newey–West . . . . . 214  
     one-step jackknife . . . . . 41  
     OPG . . . . . 35  
     sandwich . . . . . 35–36, 214  
     unbiased sandwich . . . . . 37–38  
     usual bootstrap . . . . . 43  
     usual jackknife . . . . . 40–41  
     variable jackknife . . . . . 42, 385  
     weighted jackknife . . . . . 41  
     weighted sandwich . . . . . 39–40

**W**

Wald test . . . . . 126  
 weighted sandwich . . . . . 39–40  
     Anderson . . . . . 40  
     Gallant . . . . . 39  
     Newey–West . . . . . 39  
     Tukey–Hanning . . . . . 40  
 with zeros Poisson . . . . . 274

**X**

`xtmixed` command . . . . . 398

**Z**

zero-inflated generalized negative binomial models . . . . . 278  
 zero-inflated generalized Poisson models . . . . . 278–279  
 zero-inflated negative binomial models . . . . . 273–277  
 zero-inflated Poisson models . . . . . 273–277  
 zero-truncated negative binomial models . . . . . 270–273  
 zero-truncated Poisson models . . . . . 227, 270–273