



Robust Diagnostic Regression Analysis

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Book Condition: New. Publisher/Verlag: Springer, Berlin | Graphs are used to understand the relationship between a regression model and the data to which it is fitted. The authors develop new, highly informative graphs for the analysis of regression data and for the detection of model inadequacies. As well as illustrating new procedures, the authors develop the theory of the models used, particularly for generalized linear models. The book provides statisticians and scientists with a new set of tools for data analysis. Software to produce the plots is available on the authors website. | 1 Some Regression Examples.- 1.1 Influence and Outliers.- 1.2 Three Examples.- 1.2.1 Forbes' Data.- 1.2.2 Multiple Regression Data.- 1.2.3 Wool Data.- 1.3 Checking and Building Models.- 2 Regression and the Forward Search.- 2.1 Least Squares.- 2.1.1 Parameter Estimates.- 2.1.2 Residuals and Leverage.- 2.1.3 Formal Tests.- 2.2 Added Variables.- 2.3 Deletion Diagnostics.- 2.3.1 The Algebra of Deletion.- 2.3.2 Deletion Residuals.- 2.3.3 Cook's Distance.- 2.4 The Mean Shift Outlier Model.- 2.5 Simulation Envelopes.- 2.6 The Forward Search.- 2.6.1 General Principles.- 2.6.2 Step 1: Choice of the Initial Subset.- 2.6.3 Step 2: Adding Observations During the Forward Search.- 2.6.4 Step 3: Monitoring the Search.- 2.6.5 Forward Deletion Formulae.- 2.7 Further...



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