More Regression

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1 OLS Model Fit

2 Robust SEs

3 GLM

Fitted values and residuals

■ `lm3_1$fitted`

■ `lm3_1$resduals`

■ `predict(lm3_1)`

Regression Diagnostics

Let's work together
- "OLS Diagnostic Plots"

- "Regression fit"

Regression Diagnostics

Let's work together

- ◾ "OLS Bivariate Functional Form"

1   OLS Model Fit

2   Robust SEs

3   GLM

Heteroskedasticity-Consistent Standard Errors

Let's work together
- "Robust SEs"

Binary Outcome Models

- GLMs are estimated with `glm`

- Works basically the same as `lm`

- Additional argument: `family`
  - gaussian
  - binomial
  - poisson
  - Various others

Note on other GLMs

- Ordered models: **library(MASS)**

- Multinomial logit: **library(nnet)** and **library(mlogit)**

- The **Zelig** package provides additional models

Binary GLMs

Let's work together

- "Binary GLM Plots"

- "Binary GLM Effect Plots"

- "Ordered Outcome Models"

- "Multinomial Logit"