A screenshot of a cell phone

Description automatically generatedA screenshot of a cell phone

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GLS is a technique to use when there is a certain degree of correlation among the residuals in a model, this typically occurs when an important factor or set of indicators are not included in a model. By not including these important pieces in the model the error associated is treated as a residual and can lead to correlated residuals because of the missing piece of information.

WLS, on the other hand, is best used when data is heteroscedastic AND there are no correlated residuals

Send out list of places for where people can look for databases:

<https://towardsdatascience.com/top-10-great-sites-with-free-data-sets-581ac8f6334>

<https://people.bath.ac.uk/pssiw/stats2/page16/page16.html>

<http://psych.colorado.edu/~carey/Courses/PSYC7291/ClassDataSets.htm>

<https://www.icpsr.umich.edu/icpsrweb/>

<https://osf.io/>

<https://cran.r-project.org/web/packages/psych/vignettes/intro.pdf>