

Material Complementar - Sugestão de leitura:

BICKEL, R. **Multilevel analysis for applied research: it's just regression!** New York: The Guilford Press, 2007.

COURGEAU, D. **Methodology and epistemology of multilevel analysis.** London: Kluwer Academic Publishers, 2003.

FÁVERO, L. P. The Sao Paulo Stock Exchange: a multilevel analysis of firm and industry effects on profitability evolution and hedge strategies. **International Journal of Financial Markets and Derivatives**, v. 1, p. 307-325, 2010.

FÁVERO, L. P. The zero-inflated negative binomial multilevel model: demonstrated by a Brazilian dataset. **International Journal of Mathematics in Operational Research**, v. 11, p. 90-106, 2017.

FÁVERO, L. P. Time, firm and country effects on performance: an analysis under the perspective of hierarchical modeling with repeated measures. **BBR (Brazilian Business Review)**, v. 5, p. 163-180, 2008.

FÁVERO, L. P.; ALMEIDA, J. E. F. O comportamento dos índices de ações em países emergentes: uma análise com dados em painel e modelos hierárquicos. **Revista Brasileira de Estatística**, v. 72, p. 97-137, 2011.

FÁVERO, L. P.; BELFIORE, P. **Data science for business and decision making.** Cambridge: Academic Press, 2019.

FÁVERO, L. P.; BELFIORE, P. **Manual de análise de dados.** Rio de Janeiro: Elsevier, 2017.

FÁVERO, L. P.; CONFORTINI, D. Modelos multinível de coeficientes aleatórios e os efeitos firma, setor e tempo no mercado acionário Brasileiro. **Pesquisa Operacional**, v. 30, p. 703-727, 2010.

FÁVERO, L. P.; HAIR JR., J. F.; SOUZA, R. F.; ALBERGARIA, M.; BRUGNI, T. V. Zero-inflated generalized linear mixed models: a better way to understand data relationships. **Mathematics**, v. 9(10), p. 1-28, 2021.

FÁVERO, L. P.; SANTOS, M. A.; SERRA, R. G. Cross-border branching in the Latin American banking sector. **International Journal of Bank Marketing**, v. 36, p. 496-528, 2018.

FÁVERO, L. P.; SERRA, R. G.; SANTOS, M. A.; BRUNALDI, E. Cross-classified multilevel determinants of firm's sales growth in Latin America. **International Journal of Emerging Markets**, v. 13, p. 902-924, 2018.

GOLDSTEIN, H. **Multilevel statistical models**. 4. ed. Chichester: John Wiley & Sons, 2011.

HAIR JR., J. F.; FÁVERO, L. P. Multilevel modeling for longitudinal data: concepts and applications. **RAUSP Management Journal**, v. 54, p. 459-489, 2019.

LAZEGA, E.; SNIJDERS, T. **Multilevel network analysis for the social sciences: theory, methods and applications**. New York: Springer, 2016.

RABE-HESKETH, S.; SKRONDAL, A. **Multilevel and longitudinal modeling: continuous responses (Vol. I)**. 3. ed. College Station: Stata Press, 2012.

RAUDENBUSH, S. W.; BRYK, A. S. **Hierarchical linear models: applications and data analysis methods**. 2. ed. Thousand Oaks: Sage Publications, 2002.

SANTOS, M. A.; FÁVERO, L. P.; DISTADIO, L. F. Adoption of the International Financial Reporting Standards (IFRS) on companies' financing structure in emerging economies. **Finance Research Letters**, v. 16, p. 179-189, 2016.

SANTOS, M. A.; FÁVERO, L. P.; FOUTO, N. M. M. D.; BELFIORE, P.; SOUZA, R. F. Determinants of credit access of small and medium enterprises in emerging economies: evidence from the World Bank enterprise surveys. **International Journal of Globalisation and Small Business**, v. 12, p. 266-298, 2021.

STEELE, F. **Multilevel models for longitudinal data**. Centre of Multilevel Modelling, University of Bristol, 2017. Acesso em 01/08/2021 em <https://www.bristol.ac.uk/media-library/sites/cmm/migrated/documents/longitudinal.pdf>

TABACHNICK, B. G.; FIDELL, L. S. **Using multivariate statistics**. 6. ed. Boston: Pearson, 2013.

WEST, B. T.; WELCH, K. B.; GAŁECKI, A. T. **Linear mixed models: a practical guide using statistical software**. 2. ed. Boca Raton: Chapman & Hall / CRC Press, 2015.