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August 13, 2023

References

Baron et al.: The moderator-mediator variable distinction in social psychological research: Conceptual, strategic, and statistical considerations **Baron-Kenny-1986**

Reuben M. Baron and David A. Kenny. "The moderator-mediator variable distinction in social psychological research: Conceptual, strategic, and statistical considerations". In: *Journal of Personality and Social Psychology* 51.6 (1986), pp. 1173–1182. DOI: 10.1037/0022-3514.51.6.1173.

Abstract: In this article, we attempt to distinguish between the properties of moderator and mediator variables at a number of levels. First, we seek to make theorists and researchers aware of the importance of not using the terms moderator and mediator interchangeably by carefully elaborating, both conceptually and strategically, the many ways in which moderators and mediators differ. We then go beyond this largely pedagogical function and delineate the conceptual and strategic implications of making use of such distinctions with regard to a wide range of phenomena, including control and stress, attitudes, and personality traits. We also provide a specific compendium of analytic procedures appropriate for making the most effective use of the moderator and mediator distinction, both separately and in terms of a broader causal system that includes both moderators and mediators.

Browne: Asymptotically distribution-free methods for the analysis of covariance structures **Browne-1984**

Michael W. Browne. "Asymptotically distribution-free methods for the analysis of covariance structures". In: *British Journal of Mathematical and Statistical Psychology* 37.1 (May 1984), pp. 62–83. DOI: 10.1111/j.2044-8317.1984.tb00789.x.

Abstract: Methods for obtaining tests of fit of structural models for covariance matrices and estimator standard error which are asymptotically distribution free are derived. Modifications to standard normal theory tests and standard errors which make them applicable to the wider class of elliptical distributions are provided. A random sampling experiment to investigate some of the proposed methods is described.

James et al.: Mediators, moderators, and tests for mediation **James-Brett-1984**

Lawrence R. James and Jeanne M. Brett. "Mediators, moderators, and tests for mediation". In: *Journal of Applied Psychology* 69.2 (1984), pp. 307–321. DOI: 10.1037/0021-9010.69.2.307.

Abstract: Discusses mediation relations in causal terms. Influences of an antecedent are transmitted to a consequence through an intervening mediator. Mediation relations may assume a number of functional forms, including nonadditive, nonlinear, and nonrecursive forms. Although mediation and moderation are distinguishable processes, with nonadditive forms (moderated mediation) a particular variable may be both a mediator and a moderator within a single set of functional relations. Current models for testing mediation relations in industrial and organizational psychology often involve an interplay between exploratory (correlational) statistical tests and causal inference. It is suggested that no middle ground exists between exploratory and confirmatory (causal) analysis and that attempts to explain how mediation processes occur require specified causal models.

Judd et al.: Process analysis **Judd-Kenny-1981**

Charles M. Judd and David A. Kenny. "Process analysis". In: *Evaluation Review* 5.5 (Oct. 1981), pp. 602–619. DOI: 10.1177/0193841x8100500502.

Abstract: This article presents the rationale and procedures for conducting a process analysis in evaluation research. Such an analysis attempts to identify the process that mediates the effects of some treatment, by estimating the parameters of a causal chain between the treatment and some outcome variable. Two different procedures for estimating mediation are discussed. In addition we

present procedures for examining whether a treatment exerts its effects, in part, by altering the mediating process that produces the outcome. Finally, the benefits of process analysis in evaluation research are underlined.

Micceri: The unicorn, the normal curve, and other improbable creatures **Micceri-1989**

Theodore Micceri. "The unicorn, the normal curve, and other improbable creatures". In: *Psychological Bulletin* 105.1 (1989), pp. 156–166. DOI: 10.1037/0033-2909.105.1.156.

Venzon et al.: A method for computing profile-likelihood-based confidence intervals **Venzon-Moolgavkar-1988**

D. J. Venzon and S. H. Moolgavkar. "A method for computing profile-likelihood-based confidence intervals". In: *Applied Statistics* 37.1 (1988), p. 87. DOI: 10.2307/2347496.

Abstract: The method of constructing confidence regions based on the generalised likelihood ratio statistic is well known for parameter vectors. A similar construction of a confidence interval for a single entry of a vector can be implemented by repeatedly maximising over the other parameters. We present an algorithm for finding these confidence interval endpoints that requires less computation. It employs a modified Newton-Raphson iteration to solve a system of equations that defines the endpoints.

White: A heteroskedasticity-consistent covariance matrix estimator and a direct test for heteroskedasticity **White-1980**

Halbert White. "A heteroskedasticity-consistent covariance matrix estimator and a direct test for heteroskedasticity". In: *Econometrica* 48.4 (May 1980), pp. 817–838. DOI: 10.2307/1912934.

Abstract: This paper presents a parameter covariance matrix estimator which is consistent even when the disturbances of a linear regression model are heteroskedastic. This estimator does not depend on a formal model of the structure of the heteroskedasticity. By comparing the elements of the new estimator to those of the usual covariance estimator, one obtains a direct test for heteroskedasticity, since in the absence of heteroskedasticity, the two estimators will be approximately equal, but will generally diverge otherwise. The test has an appealing least squares interpretation.