Ivan Jacob Agaloos Pesigan

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References

Casella et al.: Statistical inference **Casella-Berger-2002**

George Casella and Robert L. Berger. *Statistical inference*. Pacific Grove, CA: Thomson Learning, 2002. ISBN: 9780534243128.

Abstract: This book builds theoretical statistics from the first principles of probability theory. Starting from the basics of probability, the authors develop the theory of statistical inference using techniques, definitions, and concepts that are statistical and are natural extensions and consequences of previous concepts. This book can be used for readers who have a solid mathematics background. It can also be used in a way that stresses the more practical uses of statistical theory, being more concerned with understanding basic statistical concepts and deriving reasonable statistical procedures for a variety of situations, and less concerned with formal optimality investigations.

Collins et al.: New methods for the analysis of change **Collins-Sayer-2002**

Linda M. Collins and Aline Sayer, eds. *New methods for the analysis of change. [based on a conference held in 1998 at The Pennsylvania State University, a follow-up to the Los Angeles conference Best Methods for the Analysis of Change]*. 2. print. Decade of behavior. Washington, DC: American Psychological Association, 2002. 442 pp. ISBN: 1557987548.

Hektner et al.: Experience sampling method: Measuring the quality of everyday life **Hektner-Schmidt-Csikszentmihalyi-2007**

Joel Hektner, Jennifer Schmidt, and Mihaly Csikszentmihalyi. *Experience sampling method: Mea-*

suring the quality of everyday life. SAGE Publications, Inc., 2007. ISBN: 9781412984201. DOI: 10.4135/9781412984201.

Abstract: Experience Sampling Method: Measuring the Quality of Everyday Life is the first book to bring together the theoretical foundations and practical applications of this indispensable methodology. Authors Joel M. Hektner, Jennifer A. Schmidt, and Mihaly Csikszentmihalyi provide fascinating information for anyone interested in how people go about their daily lives. Key Features: Provides a step-by-step guide: In nontechnical prose, the book details the logistics of carrying out an Experience Sampling Method (ESM) study and guides the reader through every step of the process, from conceiving the research question to analyzing the data. In addition, a through treatment of the measurement of Csikszentmihalyi s flow describes all of the different ways in which flow can be measured. Includes real-life examples: This book gives readers useful tips to consider before implementing a study, based on real-life examples. It illustrates how the ESM has been used to address a diverse array of topics in social science research including the phenomenology of everyday life, gender differences, family relations, work experiences, cross-cultural differences and similarities, school experiences, and mental health. Offers a complete overview of the foundations for ESM: This is the first source to compile findings from a large and increasingly diverse research literature documenting the use of the ESM. A comprehensive overview is given of issues affecting reliability and validity of the method and empirical evidence of its psychometric properties. Intended Audience: This is a must-have resource for social and behavioral scientists who are studying the human experience in everyday life and need guidelines for how to validate and present their data. It can also be used in various advanced undergraduate and graduate research methods courses in the departments of Education, Educational Psychology, Psychology, Nursing, and Health.

Iacus: Simulation and Inference for Stochastic Differential Equations **Iacus-2008**

Stefano M. Iacus. *Simulation and Inference for Stochastic Differential Equations*. Springer New York, 2008. DOI: 10.1007/978-0-387-75839-8.

Lütkepohl: New introduction to multiple time series analysis **Luetkepohl-2005**

Helmut Lütkepohl. *New introduction to multiple time series analysis*. Berlin: Springer Berlin Heidelberg, 2005. 764 pp. ISBN: 978-3-540-27752-1. DOI: 10.1007/978-3-540-27752-1.

Abstract: This reference work and graduate level textbook considers a wide range of models and methods for analyzing and forecasting multiple time series. The models covered include vector autoregressive, cointegrated, vector autoregressive moving average, multivariate ARCH and periodic processes as well as dynamic simultaneous equations and state space models. Least squares, maximum likelihood and Bayesian methods are considered for estimating these models. Different procedures for model selection and model specification are treated and a wide range of tests and criteria for model checking are introduced. Causality analysis, impulse response analysis and innovation accounting are presented as tools for structural analysis. The book is accessible to graduate students in business and economics. In addition, multiple time series courses in other fields such as statistics and engineering may be based on it. Applied researchers involved in analyzing multiple time series may benefit from the book as it provides the background and tools for their tasks. It bridges the gap to the difficult technical literature on the topic.

MacKinnon: Introduction to statistical mediation analysis **MacKinnon-2008**

David P. MacKinnon. *Introduction to statistical mediation analysis*. Multivariate applications. Hoboken: Erlbaum Psych Press, 2008, p. 488. ISBN: 9780805864298. DOI: 10.4324/9780203809556.

Abstract: This volume introduces the statistical, methodological, and conceptual aspects of mediation analysis. Applications from health, social, and developmental psychology, sociology, communication, exercise science, and epidemiology are emphasized throughout. Single-mediator, multilevel, and longitudinal models are reviewed. The author's goal is to help the reader apply mediation analysis to their own data and understand its limitations. Each chapter features an overview, numerous worked examples, a summary, and exercises (with answers to the odd numbered questions).

The accompanying downloadable resources contain outputs described in the book from SAS, SPSS, LISREL, EQS, MPLUS, and CALIS, and a program to simulate the model. The notation used is consistent with existing literature on mediation in psychology. The book opens with a review of the types of research questions the mediation model addresses. Part II describes the estimation of mediation effects including assumptions, statistical tests, and the construction of confidence limits. Advanced models including mediation in path analysis, longitudinal models, multilevel data, categorical variables, and mediation in the context of moderation are then described. The book closes with a discussion of the limits of mediation analysis, additional approaches to identifying mediating variables, and future directions. Introduction to Statistical Mediation Analysis is intended for researchers and advanced students in health, social, clinical, and developmental psychology as well as communication, public health, nursing, epidemiology, and sociology. Some exposure to a graduate level research methods or statistics course is assumed. The overview of mediation analysis and the guidelines for conducting a mediation analysis will be appreciated by all readers.

Library: QA278.2 .M29 2008.

Venables et al.: Modern applied statistics with S **Venables-Ripley-2002**

W. N. Venables and B. D. Ripley. *Modern applied statistics with S*. Springer New York, 2002. DOI: 10.1007/978-0-387-21706-2.