

MATERIAL COMPLEMENTAR Data Science Analytics 04/04/2023

Prof. Luiz Paulo Lopes Fávero

SUGESTÃO DE LEITURA:

Disponível na Biblioteca USP (Acessar Tutorial Bibliotecas):

- Courgeau, D. 2003. **Methodology and Epistemology of Multilevel Analysis.** Kluwer Academic Publishers.
- Fávero, L.P.L.; Belfiore, P. 2019. **Data science for business and decision making**. Cambridge: Academic Press.
- Fávero, L.P.L.; Santos, M.A.; Serra, R.G. **Cross-border branching in the Latin American banking sector.** International Journal of Bank Marketing.
- Fávero, L.P.L.; Serra, R.G.; Santos, M.A.; Brunaldi, E. 2018. **Cross-classified** multilevel determinants of firm's sales growth in Latin America. International Journal of Emerging Markets.

Disponível na Biblioteca Pecege (Acessar Tutorial Bibliotecas):

• Fávero, L.P.L.; Belfiore, P. 2017. **Manual de análise de dados**. Editora Elsevier.

Disponível na Internet:

- Fávero, L.P.L; Almeida, J.E.F. 2011. O comportamento dos Índices de Ações em países emergentes: Uma análise com Dados em painel e Modelos Hierárquicos. <u>Link</u>
- Fávero, L.P.L.; Confortini, D. 2010. **Modelos multinível de coeficientes** aleatórios e os efeitos firma, setor e tempo no mercado acionário Brasileiro. <u>Link</u>
- Fávero, L.P.L.; Souza, R.F.; Albergaria, M.; Hair, J.F. 2021. **Zero-inflated** generalized linear mixed models: a better way to understand data relationships. <u>Link</u>
- Hair Jr., J.; Fávero, L.P.L. 2019. Multilevel modeling for longitudinal data:
 concepts and applications. RAUSP Management Journal. <u>Link</u>
- Steele, F. 2017. Multilevel Models for Longitudinal Data. <u>Link</u>



MBAUSP

MATERIAL COMPLEMENTAR Data Science Analytics 04/04/2023

Yale, C.P.; Yoshizaki, H.; Fávero, L.P.L. 2022. A New Zero-Inflated Negative
 Binomial Multilevel Model for Forecasting the Demand of Disaster Relief Supplies in
 the State of Sao Paulo, Brazil. Mathematics. Link

Livros e artigos:

- Bickel, R. 2007. Multilevel Analysis for Applied Research: It's Just Regression!
 Guilford Publications.
- Fávero, L.P.L. 2008. **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.
- Fávero, L.P.L. 2017. The zero-inflated negative binomial multilevel model: demonstrated by a Brazilian dataset. International Journal of Mathematics in Operational Research
- Fávero, L.P.L. 2008. Time, Firm and Country Effects on Performance: An Analysis under the Perspective of Hierarchical Modeling with Repeated Measures. Brazilian Business Review.
- Goldstein, H. 2010. Multilevel statistical models. Editora Wiley.
- Lazega, E.; Snijders, T.A.B. 2019. **Multilevel network analysis for the social sciences: theory, methods and applications.** Editora Springer.
- Rabe-Hesketh, S.; Skrondal, A. 2012. **Multilevel and longitudinal modeling: continuous responses (Vol. I)**. Editora Stata Press.
- Raudenbush, S.W.; Bryk, A.S. 2002. Hierarchical linear models: applications and data analysis methods. Thousand Oaks Sage Publications.
- Santos, M.A.; Fávero, L.P.L.; Distadio, L.F. 2015. Adoption of the International Financial Reporting Standards (IFRS) on companies' financing structure in emerging economies. Finance Research Letters.
- Tabachnick, B.G.; Fidell, L.S. 2013. **Using Multivariate Statistics: Pearson New International Edition.** Editora Pearson.
- West, B.T.; Welch, K.B.; Galecki, A.T. 2014. Linear Mixed Models a Practical Guide Using Statistical Software, Second Edition. Editora CRC Press.

