

Errata
Multiple Regression and Beyond

This is a compilation of all known errors, updated as more are reported. Many errors involve special characters in headings and titles.

2/2/2006

Chapter 2

p. 36, Table 2.1, second heading currently reads “INTERPRET b :”. Should read “INTERPRET β :”.

Chapter 3

p. 43 Heading (also table of contents) currently reads: Why R^2 ,, $r^2 + r^2$. Should be *not equals* sign (Why $R^2 \neq r^2 + r^2$).

Chapter 5

p. 85, Table 5.2. R^2 should be ΔR^2 , and $\sqrt{R^2}$ should be $\sqrt{\Delta R^2}$. Here is the corrected Table:

TABLE 5.2 Comparison of ΔR^2 versus $\sqrt{\Delta R^2}$ as Measures of the Importance of Effects

MEASURE OF IMPORTANCE	IMPORTANCE OF NICKELS	IMPORTANCE OF DIMES
ΔR^2	.200	.800
$\sqrt{\Delta R^2}$.447	.894

Dimes are twice as important as nickels in determining the amount of money received; $\sqrt{\Delta R^2}$ demonstrates this importance, but ΔR^2 does not.

p. 88, Caption to Figure 5.10, second sentence, should read: Semipartial correlations are equal to $\sqrt{\Delta R^2}$, with each variable...

p. 90, Heading for Table 5.4 should read: BLOCK ΔR^2 PROBABILITY

Chapter 7

p. 137, line 18. Sentence should read: Third, simulation research has shown that when the assumption of homogeneity of error variances across groups is violated...

p. 160, Note 1: Compute $S_Esteem = ((F1Cncpt2 * 10) + 50)$.

Chapter 8

p. 165. The first sentence of the first full paragraph should read: It is also possible to plot mean Achievement scores by levels of time spent on TV and (trichotomized) Ability...

p. 169. The second sentence after the heading “Common Cause” should read: If the coefficients represented by paths a and c in Figure 8.6...

p. 174. First sentence of the first full paragraph should read: Note the shape of the regression line: primarily upward, with a convex shape.

Chapter 10

p. 237, Note 2, sentence starting on line 2: The correlation between Y (a presumed effect) and X (r_{xy})...

Chapter 12

p. 273: Table 12.3 Table heading should read:

Model	χ^2	<i>df</i>	$\Delta\chi^2$	Δdf	<i>p</i>	AIC	PCFI	RMSEA (90% CI)
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Chapter 14

p. 308: Second line under heading “Standardized Residuals: The Initial Model:” Root Mean Square Residual should read Root Mean Square Error of Approximation

p. 316: Table 14.2 Heading should read:

Model	χ^2	<i>df</i>	$\Delta\chi^2$	Δdf	<i>p</i>	AIC	BIC	PCFI
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The BIC column should read:

Model	BIC
Initial Four Factor	121.882
Three Factor 1 (No Memory)	131.467
Three Factor 2 (Combined Nonverbal)	116.840
Hierarchical	113.458

p. 318: second full paragraph should read, starting with the 5th line:
 ...we use the AIC to compare models. In contrast, the PCFI (the larger the value the better) and the BIC (smaller values are better) favor the three-factor Combined Nonverbal model. In my experience, the PCFI places too great a premium on parsimony. These differences illustrate the importance of choosing the fit statistics to be used prior to the evaluation of models. Again, according...

Chapter 15

p. 342: Table 15.2 Heading should read:

Model	χ^2	<i>df</i>	$\Delta\chi^2$	Δdf	<i>p</i>	AIC	PCFI	RMSEA (90% CI)
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Chapter 16

p. 361: Table 16.2 Heading should read:

Model	χ^2	<i>df</i>	$\Delta\chi^2$	Δdf	<i>p</i>	AIC	PCFI	RMSEA (90% CI)
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p. 370: Table 16.3 Heading should read:

Model	χ^2	<i>df</i>	$\Delta\chi^2$	Δdf	<i>p</i>	AIC	PCFI	RMSEA
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p. 376: Table 16.4 Heading should read:

Model	χ^2	<i>df</i>	$\Delta\chi^2$	Δdf	<i>p</i>	AIC	PCFI	RMSEA
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The AIC, PCFI, and RMSEA values for the “All Free” model in Table 16.4 are incorrect. The correct values for the “All Free” model are: 162.097 (AIC), .706 (PCFI), and .049 (RMSEA). The other values in the table are correct.

p. 377: Sentence that starts on line 3 of first full paragraph should read: Suppose that, instead of having data for both majority and minority students...

Appendix E

p. 508: Symbol in the Effect Sizes heading should be eta-squared, not h-squared. Heading should read: **Effect Sizes, η^2**