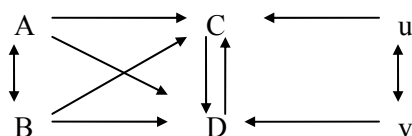


Sociology 593
Exam 3
May 2, 2002

I. True-False. (20 points) Indicate whether the following statements are true or false. If false, briefly explain why.

1. The dependent variable is coded 1 = North, 2 = South, 3 = West, 4 = East. Because the DV has more than two categories but is not continuous, an Ordered Logit Model should be used.
2. In a model with interaction terms, centering the variables will change the predictions that the model makes.
3. The following model is underidentified. One way to solve the identification problem is to add two more variables, e.g. E and F, both of which affect both C and D.



4. Censoring and time-dependent explanatory variables can both be addressed via Event History Analysis.
5. Stepwise regression, pairwise deletion of missing data, and analysis of residuals can be done in both OLS and logistic regression.

II. Short answer. (25 pts each; 50 pts total; up to 10 points extra credit). Answer *two* of the following (up to 10 pts. extra credit for getting all 3 right).

II-1. A researcher is interested in the determinants of attitudes toward immigration. Her Variables are: DECRIMM (1 = feels immigration should be decreased, 0 = feels immigration should stay the same or be increased), FORBORN (1 = respondent was born in a foreign country, 0 = respondent was born in the United States), EDUC (years of education), and PARTY (a seven point scale where 1 = Strong Democrat and 7 = Strong Republican). Using the following printout, answer the following questions:

- a. What do DEV_M , G_M , and DEV_0 equal?
- b. What does McFadden's Pseudo R^2 equal?

- c. What is the probability that a Strong Democrat with 16 years of education who was born in a foreign country will want to decrease immigration?
- d. What percentage of the respondents feel immigration should be decreased?

Logistic Regression

Block 0: Beginning Block

Variables in the Equation

| | B | S.E. | Wald | df | Sig. | Exp(B) |
|-----------------|------|------|---------|----|------|--------|
| Step 0 Constant | .668 | .057 | 135.261 | 1 | .000 | 1.950 |

Block 1: Method = Enter

Omnibus Tests of Model Coefficients

| | Chi-square | df | Sig. |
|-------------|------------|----|------|
| Step 1 Step | 67.096 | 3 | .000 |
| Block | 67.096 | 3 | .000 |
| Model | 67.096 | 3 | .000 |

Model Summary

| Step | -2 Log likelihood | Cox & Snell R Square | Nagelkerke R Square |
|------|-------------------|----------------------|---------------------|
| 1 | 1667.018 | .048 | .067 |

Variables in the Equation

| | B | S.E. | Wald | df | Sig. | Exp(B) |
|-------------|--------|------|--------|----|------|--------|
| Step 1 EDUC | -.118 | .021 | 32.024 | 1 | .000 | .889 |
| FORBORN | -1.320 | .233 | 32.113 | 1 | .000 | .267 |
| PARTY | .081 | .030 | 7.503 | 1 | .006 | 1.085 |
| Constant | 2.032 | .299 | 46.245 | 1 | .000 | 7.626 |

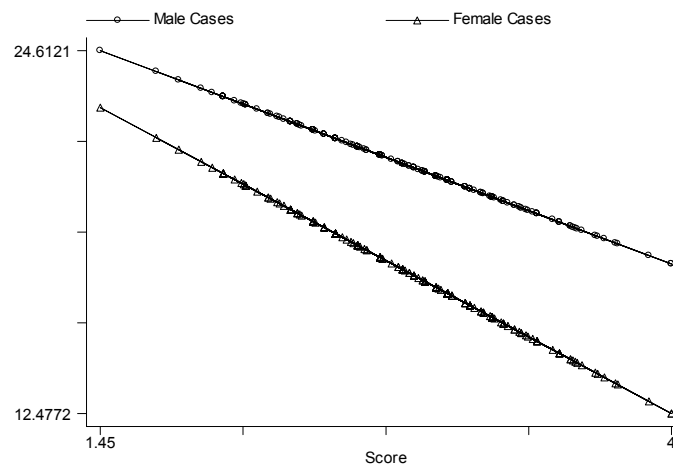
- a. Variable(s) entered on step 1: EDUC, FORBORN, PARTY.

II-2. For each of the following circumstances describe the statistical technique you would use for revealing the relationship between the dependent and independent variables. Write a few sentences explaining and justifying your answer. In some instances more than one technique may be reasonable.

a. The Big Ten Conference is concerned by its dismal performance in College Football over the past three decades. Despite having some of the best talent in the country, the conference has won only one National Championship since 1970 (and even that one was highly controversial). Some claim that the conference's academic standards are too high. Others dispute this, noting that Big 12 member Nebraska, winner of five national titles during this period, has also led the nation in Academic All-Americans. They feel that the problem is a weak non-conference schedule, a consequence, in part, of the Big Ten's long ties to the Rose Bowl and Pac 10. Still others feel that the problem is simply poor coaching. In the hope that it will finally figure out what it needs to do differently, the conference will do a study where the number of national championships won since 1970 is the dependent variable. Data will be collected on all NCAA Division I schools. Independent variables will include academic standards of the school, the number of head coaches during the period studied, and the win-loss records of opponents.

b. A prosecutor believes that black women will be harder on alleged criminals in domestic violence cases than will white women. A sample of 30 black women and 30 white women will be drawn. For each respondent, attitudes toward domestic violence will be measured on a scale that ranges from 0 (cares little about domestic violence) to 100 (feels very strongly about domestic violence).

c. A researcher is interested in testing the relationship between X and Y, both of which are continuous variables. Scatterplots of her data reveal the following:



d. The airline industry is worried about customer concerns with safety and service. Two experimental advertising campaigns have been developed, one of which will be shown in New York and the other in Los Angeles. In order to assess the effectiveness of these ad campaigns, random samples of residents in both cities will be asked how safe they feel air flight is, how good they think the service provided by airlines is, and how likely they are to fly at least once in the next year. All dependent variables are measured on 100 point scales.

II-3. A researcher is interested in the relationship between Party Affiliation, Race and Income. She has collected information on the following variables:

- Democrat (1 if Democrat, 0 Otherwise)
- Black (1 = Black, 0 = White)
- Inc (Family Income measured in thousands of dollars. The variable has been centered about its mean)
- BlackInc = Black * Inc

Based on the following printout, answer the following questions. Be sure to cite evidence from the printout to support your answers.

- Who is more likely to be Democratic, blacks or whites?
- Do differences in Income account for racial differences in party affiliation?
- Of the three models presented, which one do you think is best? According to this model, how much does a 1 unit increase in income affect the log odds of a white being a Democrat? How much does a 1 unit increase in income affect the log odds of a black being a Democrat?

Logistic Regression

Block 1: Method = Enter

Omnibus Tests of Model Coefficients

| | | Chi-square | df | Sig. |
|--------|-------|------------|----|------|
| Step 1 | Step | 545.284 | 1 | .000 |
| | Block | 545.284 | 1 | .000 |
| | Model | 545.284 | 1 | .000 |

Model Summary

| Step | -2 Log likelihood | Cox & Snell R Square | Nagelkerke R Square |
|------|-------------------|----------------------|---------------------|
| 1 | 7970.261 | .085 | .113 |

Variables in the Equation

| | | B | S.E. | Wald | df | Sig. | Exp(B) |
|--------|----------|-------|------|---------|----|------|--------|
| Step 1 | BLACK | 2.064 | .105 | 389.234 | 1 | .000 | 7.880 |
| | Constant | -.302 | .028 | 119.871 | 1 | .000 | .739 |

- Variable(s) entered on step 1: BLACK.

Block 2: Method = Enter

Omnibus Tests of Model Coefficients

| | | Chi-square | df | Sig. |
|--------|-------|------------|----|------|
| Step 1 | Step | 34.534 | 1 | .000 |
| | Block | 34.534 | 1 | .000 |
| | Model | 579.818 | 2 | .000 |

Model Summary

| Step | -2 Log likelihood | Cox & Snell R Square | Nagelkerke R Square |
|------|-------------------|----------------------|---------------------|
| 1 | 7935.727 | .090 | .120 |

Variables in the Equation

| | | B | S.E. | Wald | df | Sig. | Exp(B) |
|---------------------|----------|-------|------|---------|----|------|--------|
| Step 1 ^a | BLACK | 2.005 | .105 | 363.639 | 1 | .000 | 7.424 |
| | INC | -.006 | .001 | 33.709 | 1 | .000 | .994 |
| | Constant | -.296 | .028 | 114.408 | 1 | .000 | .744 |

a. Variable(s) entered on step 1: INC.

Block 3: Method = Enter

Omnibus Tests of Model Coefficients

| | | Chi-square | df | Sig. |
|--------|-------|------------|----|------|
| Step 1 | Step | 7.783 | 1 | .005 |
| | Block | 7.783 | 1 | .005 |
| | Model | 587.601 | 3 | .000 |

Model Summary

| Step | -2 Log likelihood | Cox & Snell R Square | Nagelkerke R Square |
|------|-------------------|----------------------|---------------------|
| 1 | 7927.944 | .091 | .122 |

Variables in the Equation

| | | B | S.E. | Wald | df | Sig. | Exp(B) |
|---------------------|----------|-------|------|---------|----|------|--------|
| Step 1 ^a | BLACK | 1.918 | .109 | 311.933 | 1 | .000 | 6.810 |
| | INC | -.005 | .001 | 26.272 | 1 | .000 | .995 |
| | BLACKINC | -.014 | .005 | 8.080 | 1 | .004 | .987 |
| | Constant | -.297 | .028 | 114.792 | 1 | .000 | .743 |

a. Variable(s) entered on step 1: BLACKINC.

III. Essay. (30 points) Answer *one* of the following questions.

1. We've talked about several ways that OLS regression can be modified to deal with violations of its assumptions. Some problems, however, require the use of techniques besides OLS. For three of the following, explain why and when the method would be used instead of OLS. Be sure to make clear what assumptions would be violated if OLS was used instead.

- a. 2 stage least squares
- b. Logistic regression
- c. Ordered Logit models
- e. Event count models
- f. Event History Analysis

2. Path analysis first became popular in Sociology during the 1960s, and has evolved considerably since then.

a. In the early days of path analysis, standardized coefficients were widely used. Give two or three reasons why, in Sociology at least, that practice fell out of favor.

b. In the 1970s, the development of the LISREL program gave new life to path analysis. Discuss some of the key strengths of the LISREL method. Explain how LISREL made it possible to estimate important new sorts of models and how it provided an alternative means for estimating models that could also be approached via other methods.