

An Introduction to Multivariate Statistics[©]

The term “**multivariate statistics**” is appropriately used to include all statistics where there are more than two variables simultaneously analyzed. You are already familiar with bivariate statistics such as the Pearson product moment correlation coefficient and the independent groups *t*-test. A one-way ANOVA with 3 or more treatment groups might also be considered a bivariate design, since there are two variables: one independent variable and one dependent variable. Statistically, one could consider the one-way ANOVA as either a bivariate curvilinear regression or as a multiple regression with the *K* level categorical independent variable dummy coded into *K*-1 dichotomous variables.

Independent vs. Dependent Variables

We shall generally continue to make use of the terms “independent variable” and “dependent variable,” but shall find the distinction between the two somewhat blurred in multivariate designs, especially those observational rather than experimental in nature. Classically, the independent variable is that which is manipulated by the researcher. With such control, accompanied by control of extraneous variables through means such as random assignment of subjects to the conditions, one may interpret the correlation between the dependent variable and the independent variable as resulting from a cause-effect relationship from independent (cause) to dependent (effect) variable. Whether the data were collected by experimental or observational means is NOT a consideration in the choice of an analytic tool. Data from an experimental design can be analyzed with either an ANOVA or a regression analysis (the former being a special case of the latter) and the results interpreted as representing a cause-effect relationship regardless of which statistic was employed. Likewise, observational data may be analyzed with either an ANOVA or a regression analysis, and the results cannot be unambiguously interpreted with respect to causal relationship in either case.

We may sometimes find it more reasonable to refer to “independent variables” as “**predictors**”, and “dependent variables” as “**response-**,” “**outcome-**,” or “**criterion-variables**.” For example, we may use SAT scores and high school GPA as predictor variables when predicting college GPA, even though we wouldn’t want to say that SAT causes college GPA. In general, the independent variable is that which one considers the causal variable, the prior variable (temporally prior or just theoretically prior), or the variable on which one has data from which to make predictions.

Descriptive vs. Inferential Statistics

While psychologists generally think of multivariate statistics in terms of making inferences from a sample to the population from which that sample was randomly or representatively drawn, sometimes it may be more reasonable to consider the data that one has as the entire population of interest. In this case, one may employ multivariate descriptive statistics (for example, a multiple regression to see how well a linear model fits the data) without worrying about any of the assumptions (such as homoscedasticity and normality of conditionals or residuals) associated with inferential statistics. That is, multivariate statistics, such as R^2 , can be used as descriptive statistics. In any case, psychologists rarely ever randomly sample from some population specified a priori, but often take a sample of convenience and then generalize the results to some abstract population from which the sample could have been randomly drawn.

Rank-Data

I have mentioned the assumption of normality common to “parametric” inferential statistics. Please note that ordinal data may be normally distributed and interval data may not, so scale of measurement is irrelevant. Rank-ordinal data will, however, be non-normally distributed (rectangular), so one might be concerned about the robustness of a statistic’s normality assumption with rectangular data. Although this is a

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Introduction To Multivariate Statistics Sociology At Western

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