

Comparing a Multiple Regression Model Across Criterion Variables

Sometimes we have multiple behaviors or responses that might be used as criterion variables. When this happens we might want to determine whether the models to predict the different criterion differ. This can be a useful way of determining whether or not behaviors or responses represent "the same thing".

For example we might have two different criteria by which we assess the "performance" of 1st year graduate students: 1) their grades and 2) the number of presentations and/or publications they obtain or collaborate on during their first year. Are the multiple regression models for predicting these two from GRE scores "the same"?

First we get the multiple regression model for each criterion, in turn. Here's the abbreviated output ...

For GPA as the criterion

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.752 ^a	.572	.563	.29152

a. Predictors: (Constant), Verbal subscore of GRE, Quantitative subscore of GRE, Analytic subscore of GRE

Coefficients^a

Model		Unstandardized Coefficients	Standardized Coefficients	Sig.
		B	Beta	
1	(Constant)	-1.215		.003
	Analytic subscore of GRE	6.78E-03	.551	.000
	Quantitative subscore of GRE	3.42E-03	.462	.000
	Verbal subscore of GRE	-.23E-03	-.235	.001

a. Dependent Variable: 1st year graduate gpa -- criterion variable

For #pubs & presentations as the criterion

Model Summary

Model	R	R Square	Adjusted R Square	Std. Error of the Estimate
1	.917 ^a	.842	.838	.24176

a. Predictors: (Constant), Verbal subscore of GRE, Quantitative subscore of GRE, Analytic subscore of GRE

Coefficients^a

Model		Unstandardized Coefficients	Standardized Coefficients	Sig.
		B	Beta	
1	(Constant)	7.706		.000
	Analytic subscore of GRE	1.1E-04	.009	.827
	Quantitative subscore of GRE	4.0E-04	.058	.152
	Verbal subscore of GRE	8.6E-03	.893	.000

a. Dependent Variable: PUBPRES

Inspection of the β weights of the two models suggests that:

- The fit of the two models to the criteria appears to be different -- $R^2 = .572$ for GPA, and .842 for publications/presentations.
- There is no direct test of these correlations -- can't use Fisher's Z-test because the models are from the same sample & can't use Hotelling's/Meng, etc. tests because both the criterion and the predictors producing the R values are different.
- The models appear to have very different "structures"
- Prediction of 1st year GPA involves all three GRE subscales (with somewhat less contribution from the suppressor variable GREV)
- Prediction of 1st year #publications/presentations involves only GREV, in this sample.
- To formally compare these models we will need to ...
- Apply both models to the prediction of a single criterion (we'll use GPA)
- Compare the R obtained from these applications, taking the correlation between the models into account

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Multiple Regression and Beyond Timothy Z. Keith, 2019-01-14 Companion Website materials <https://tzkeith.com> Multiple Regression and Beyond offers a conceptually oriented introduction to multiple regression MR analysis and structural equation modeling SEM along with analyses that flow naturally from those methods By focusing on the concepts and purposes of MR and related methods rather than the derivation and calculation of formulae this book introduces material to students more clearly and in a less threatening way In addition to illuminating content necessary for coursework the accessibility of this approach means students are more likely to be able to conduct research using MR or SEM and more likely to use the methods wisely This book Covers both MR and SEM while explaining their relevance to one another Includes path analysis confirmatory factor analysis and latent growth modeling Makes extensive use of real world research examples in the chapters and in the end of chapter exercises Extensive use of figures and tables providing examples and illustrating key concepts and techniques New to this edition New chapter on mediation moderation and common cause New chapter on the analysis of interactions with latent variables and multilevel SEM Expanded coverage of advanced SEM techniques in chapters 18 through 22 International case studies and examples Updated instructor and student online resources

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