

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	.22152

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

Coefficients^a

Model		Unstand	Stand	Sig.
		ardized	ardize	
		B	Beta	
1	(Constant)	-1.215		.003
	Analytic subscore of GRE	6.78E-03	.501	.000
	Quantitative subscore of GRE	3.42E-03	.462	.000
	Verbal subscore of GRE	-2.3E-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	.817 ^a	.642	.638	.24176

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

Coefficients^a

Model		Unstand	Stand	Sig.
		ardize	ardize	
		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 $.642$ 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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Table of Contents Comparing A Multiple Regression Model Across Groups

1. Understanding the eBook Comparing A Multiple Regression Model Across Groups
 - The Rise of Digital Reading Comparing A Multiple Regression Model Across Groups
 - Advantages of eBooks Over Traditional Books
2. Identifying Comparing A Multiple Regression Model Across Groups
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Comparing A Multiple Regression Model Across Groups
 - User-Friendly Interface
4. Exploring eBook Recommendations from Comparing A Multiple Regression Model Across Groups
 - Personalized Recommendations
 - Comparing A Multiple Regression Model Across Groups User Reviews and Ratings

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- Comparing A Multiple Regression Model Across Groups and Bestseller Lists
- 5. Accessing Comparing A Multiple Regression Model Across Groups Free and Paid eBooks
 - Comparing A Multiple Regression Model Across Groups Public Domain eBooks
 - Comparing A Multiple Regression Model Across Groups eBook Subscription Services
 - Comparing A Multiple Regression Model Across Groups Budget-Friendly Options
- 6. Navigating Comparing A Multiple Regression Model Across Groups eBook Formats
 - ePub, PDF, MOBI, and More
 - Comparing A Multiple Regression Model Across Groups Compatibility with Devices
 - Comparing A Multiple Regression Model Across Groups Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Comparing A Multiple Regression Model Across Groups
 - Highlighting and Note-Taking Comparing A Multiple Regression Model Across Groups
 - Interactive Elements Comparing A Multiple Regression Model Across Groups
- 8. Staying Engaged with Comparing A Multiple Regression Model Across Groups
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Comparing A Multiple Regression Model Across Groups
- 9. Balancing eBooks and Physical Books Comparing A Multiple Regression Model Across Groups
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Comparing A Multiple Regression Model Across Groups
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Comparing A Multiple Regression Model Across Groups
 - Setting Reading Goals Comparing A Multiple Regression Model Across Groups
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Comparing A Multiple Regression Model Across Groups
 - Fact-Checking eBook Content of Comparing A Multiple Regression Model Across Groups
 - Distinguishing Credible Sources

13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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