

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	26152

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

Comparing A Multiple Regression Model Across Groups

Guillaume Favre



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