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# 7

# Dummy-Variable Regression

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One of the serious limitations of multiple-regression analysis, as presented in Chapters 5 and 6, is that it accommodates only quantitative response and explanatory variables. In this chapter and the next, I will explain how qualitative explanatory variables, called *factors*, can be incorporated into a linear model.<sup>1</sup>

The current chapter begins with an explanation of how a *dummy-variable regressor* can be coded to represent a *dichotomous* (i.e., two-category) factor. I proceed to show how a set of dummy regressors can be employed to represent a *polytomous* (many-category) factor. I next describe how interactions between quantitative and qualitative explanatory variables can be represented in dummy-regression models and how to summarize models that incorporate interactions. Finally, I explain why it does not make sense to standardize dummy-variable and interaction regressors.

## 7.1 A Dichotomous Factor

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Let us consider the simplest case: one dichotomous factor and one quantitative explanatory variable. As in the two previous chapters, assume that relationships are *additive*—that is, that the partial effect of each explanatory variable is the same regardless of the specific value at which the other explanatory variable is held constant. As well, suppose that the other assumptions of the regression model hold: The errors are independent and normally distributed, with zero means and constant variance.

The general motivation for including a factor in a regression is essentially the same as for including an additional quantitative explanatory variable: (1) to account more fully for the response variable, by making the errors smaller, and (2) even more important, to avoid a biased assessment of the impact of an explanatory variable, as a consequence of omitting another explanatory variable that is related to it.

For concreteness, suppose that we are interested in investigating the relationship between education and income among women and men. Figure 7.1(a) and (b) represents two small (idealized) populations. In both cases, the within-gender regressions of income on education are parallel. Parallel regressions imply additive effects of education and gender on income: Holding education constant, the “effect” of gender is the vertical distance between the two regression lines, which—for parallel lines—is everywhere the same. Likewise, holding gender constant, the “effect” of education is captured by the within-gender education slope, which—for parallel lines—is the same for men and women.<sup>2</sup>

In Figure 7.1(a), the explanatory variables gender and education are unrelated to each other: Women and men have identical distributions of education scores (as can be seen by projecting the points onto the horizontal axis). In this circumstance, if we ignore gender and regress income on education alone, we obtain the same slope as is produced by the separate within-gender

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<sup>1</sup>Chapter 14 deals with qualitative response variables.

<sup>2</sup>I will consider nonparallel within-group regressions in Section 7.3.

# Regression Analysis For Dummies

**Rachel A. Gordon**



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**Regression with Dummy Variables** Melissa A. Hardy, 1993-02-25 It is often necessary for social scientists to study differences in groups such as gender or race differences in attitudes buying behavior or socioeconomic characteristics When the researcher seeks to estimate group differences through the use of independent variables that are qualitative dummy variables allow the researcher to represent information about group membership in quantitative terms without imposing unrealistic measurement assumptions on the categorical variables Beginning with the simplest model Hardy probes the use of dummy variable regression in increasingly complex specifications exploring issues such as interaction heteroscedasticity multiple comparisons and significance testing the use of effects or contrast coding testing for curvilinearity and estimating a piecewise linear regression

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**Regression Analysis for the Social Sciences** Rachel A. Gordon, 2010 The book provides graduate students in the social sciences with the basic skills that they need to estimate interpret present and publish basic regression models using contemporary standards Key features of the book include interweaving the teaching of statistical concepts with examples developed for the course from publicly available social science data or drawn from the literature thorough integration of teaching statistical theory with teaching data processing and analysis teaching of both SAS and Stata side by side and use of chapter exercises in which students practice programming **Study of the Use of Dummy Variables in Analysis of the Rate of Return on Equity** Chao-Kong Chen, 1970 **Linear Statistical Models and Related Methods** John Fox, 1984

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*Proceedings of the ... Annual Meeting* National Research Council (U.S.). Highway Research Board. Annual Meeting, 1956

Simple and Cumulative Dummies, and Ordinal Variables in Regression Analysis Ana Paula Martins, 1995

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