Data Analysis Exercises for Chapter 16: *Applied Regression Analysis, Generalized Linear Models, and Related Methods, Third Edition* (Sage, 2016)

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Exercise D16.1 Recall from Chapter 11 (on collinearity) B. Fox's (1980) OLS time-series regression of Canadian women's labor-force participation on several explanatory variables. Investigate the autocorrelation of the residuals from this regression and, if warranted, estimate the regression by an appropriate method different from OLS, and compare the results to those obtained by OLS. The data are in the file `BFox.txt`.

Exercise D16.2 Fox and Hartnagel (1979) also reported results from a time-series regression of the theft-conviction rate for Canadian women on their labor-force participation rate, post-secondary degree rate, and men's theft-conviction rate. Fit this model by OLS regression and investigate the autocorrelation of the residuals. If warranted, refit the model using an appropriate method different from OLS regression, and compare the results to those obtained by OLS. The data are in the file `Hartnagel.txt`.