CONTENTS

Editor's Introduction 5

1. Background 7 When To Use Discriminant Analysis-the Basic Assumptions 8 Some Social Science Examples 12 Additional Readings 14 2. Deriving the Canonical Discriminant Functions 15 A Spatial Interpretation 16 The Number of Canonical Discriminant Functions 16 Deriving the Canonical Discriminant Function Coefficients 18 Raw Coefficients 22 Unstandardized Coefficients 22 3. Interpreting the Canonical Discriminant Functions 23 Calculating Discriminant Scores 24 **Two-Function Plots** 27 **One-Function** Plots 28 Standardized Coefficients 29 Structure Coefficients 31 How Many Functions are Significant? 34 The Number of Functions 34 The Relative Percentage 35 The Canonical Correlation 36 Measuring Residual Discrimination with Wilks's Lambda 38 Testing the Significance of Wilks's Lambda 40

4. Classification Procedures 42

Classification Functions 42 Simple Classification Functions 43 Generalized Distance Functions 44 Probability of Group Membership 45 Adjusting for Prior Probabilities or Cost of Misclassification 46 Classification Based on Canonical Discriminant Functions 47 Territorial Plots 49 The Classification Matrix 49 Split-Sample Validation 51

5. Stepwise Inclusion of Variables 52 Selection Criteria 54 Wilks's Lambda and the Partial F Ratio 54 Rao's V 54 Mahalanobis Squared Distance Between Closest Groups 55 Between-Groups F 55 Minimizing Residual Variance 56 Minimum Conditions for Selection 56 Tolerance 57 F-To-Enter 57 F-To-Remove 57 A Stepwise Example 58
6. Concluding Remarks 60

Violation of Assumptions 60 Other Problems 63 In Conclusion 63

Notes 65

References 69