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Errata and Comments for: Generalized Estimating Equations, 2nd Ed

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Generalized Estimating Equations

Second Edition
Chapman & Hall/CRC
by
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ERRATA and COMMENTS

(4 July, 2013)

P. 169 Equation 4.30: Should read as

$$QICC = QIC^* + \frac{2(k+m)(k+m+1)}{n-k-m-1}$$

COMMENT: To be clear, the statistics in the extension to QIC are defined as:
- n = number of panels in the data
- k = number of regression parameters
- m = number of ancillary parameters in model

The number of observations in the data is already included in the quasi-loglikelihood function in QIC^*.

  We are not aware of any other typos in the book at this time. Our thanks to Justine Shults (Univ of Pennslyvania) for catching the error in equation 4.30.

COMMENTS

Of possible interest to readers of this book are:

Shults, J and J.M. Hilbe (2013), *Quasi-Least Squares Regression*, Chapman & Hall/CRC (completed: forthcoming in later 2013) [the first book on QLS, which is an extension of GEE]
http://www.crcpress.com/product/isbn/9781420099935

Hardin JW and JM Hilbe (2012), *Generalized Linear Models and Extensions, 3rd edition*, Stata Press / CRC [GLM is the foundations of GEE. This is the most complete text on GLM]
http://www.stata-press.com/books/generalized-linear-models-and-extensions/
http://www.crcpress.com/product/isbn/9781597181051 or Amazon

Hilbe, J.M. and A.P Robinson (2013), *Methods of Statistical Model Estimation*, Chapman & Hall/CRC [a text for R programmers. Discusses in detail the various methods used to estimate statistical models, focusing on OLS, IRLS, MLE, EM, and MCMC. Complete code provided with annotation. Panel models are discussed as well] Published May 28, 2013
http://www.crcpress.com/product/isbn/9781439858028 or Amazon

Zuur, A.F., J.M. Hilbe, I.N Ieno (2013), *A Beginner's Guide to GLM and GLMM using R: a frequentist and Bayesian perspective for ecologists*, Highlands [Authors show readers how to use R and JAGS to estimate models from the various GLM families, and major GLMMs using both the traditional MLE approach as well as Bayesian methodology. All R and JAGS code provided and annotated. Published June 10, 2013
http://www.highstat.com/BGGLM.htm