

1970 Regression Adjustment STAT 2091
in Quasi-experiments

control group $G = 1, 0$ Head Start
Payk, Weisberg
in oaks

mis-specified model $Y = \beta_0 + \beta_1 G + u$ t-test.
but G, u not indep

adjustment (premeasure) X (pre-test?)

estimated effect $\hat{\alpha} = \bar{Y}_1 - \bar{Y}_0 - \hat{\beta} (\bar{X}_1 - \bar{X}_0)$

$\hat{\beta} = 0$ t-test no adj

IV alternative
 X as instrument
 for G to
 correct bias in
 β_{OLS} (t-test)

$\hat{\beta} = 1$ gain score if X "pretest"

$\hat{\beta} = \hat{\beta}_{YX \cdot G}$ standard error (underadjusts, overadjusts)

correcting for underadjusts

$\hat{\beta} = \hat{\beta}_{YX \cdot G} / \text{rel}(X)$

adjustment for measurement error in slope

$\hat{\beta} = \hat{\beta}_{YX \cdot G} / \sqrt{YX \cdot G} = \frac{S_{Y \cdot G}}{S_{X \cdot G}}$

validity correction
 Campbell-Felderick
 st. change score (Week 8)

$\hat{\beta} = \hat{\beta}_0$ control slope
 Belson equiv to $D(\bar{X}_1)$ adjustment

numerical illustrations

Anderson et al (1980) Ch. 12 Table 12.1 Head Start Data

Innovative Curriculum	Pre	Post	$r_{prepost}$	n
	17.1 (6.1)	23.3 (4.6)	.67	157
Standard Head Start	14.6 (6.2)	18.9 (5.8)	.78	669

pre diff 2.5 post diff 4.4

Inference?

$\hat{\beta}$ options

t-test

$\hat{\beta} = 0$ $\hat{\alpha} = 4.4$

gain

$\hat{\beta} = 1$ $\hat{\alpha} = 1.9$

ancova

$\hat{\beta} = \beta_{1 \times 6} = .76$ $\hat{\alpha} = 2.5$

C-E

$\hat{\beta} = \frac{5.6}{6.2} = .9$ $\hat{\alpha} = 2.1$

Belson

$\hat{\beta} = .73$ $\hat{\alpha} = 2.57$