

13.3: Summary

This chapter has focused on multiple regression model building. The keys to that process are understanding (a) the critical role of theory and prior research findings in model specification, and (b) the meaning of the partial regression coefficients produced by OLS. When theory is not well-developed, you can thoughtfully employ nested F-tests to evaluate whether the hypothesized inclusion of an XX variable meaningfully contributes to the explanation of YY. But you should avoid reliance on mechanical model-building routines, like step-wise regression, because these can lead you down into statistical perdition. None of us want to see that happen!

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22. Model building also concerns decisions about model functional form, which we address in the next chapter.↵
 23. Add to that the propensity of journals to publish articles that have new and exciting findings, in the form of statistically significant modeled coefficients, and you can see that there would be a substantial risk: that of finding and promoting nonsense findings.↵
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