

CHAPTER 6

MULTIVARIATE DATA ANALYSIS

CONTENTS

CHAPTER SIX.: MULTIVARIATE DATA ANALYSIS

<u>6.0</u>	<u>INTRODUCTION</u>	<u>213</u>
<u>6.1</u>	<u>PRELIMINARY ISSUES</u>	<u>213</u>
6.2	MAIN ASSUMPTIONS OF MULTIVARIATE ANALYSIS	214
6.2.2	(a) Independence of observations	
6.2.3	(b) Linearity of relationship	
6.2.5	(c) Multicollinearity	
6.2.6	(d) Normality of distribution	
6.2.10	(e) Homoscedasticity	
6.2.11	(f) Sample size	
6.3	SELECTION OF MULTIVARIATE TECHNIQUES FOR DATA ANALYSIS	220
6.3.2	(i) Multiple Regression	
6.3.4	(ii) Canonical Correlation Analysis	
6.3.7	(iii) Partial Least Squares Regression	
6.4	DATA REDUCTION: INDEPENDENT VARIABLES	224
6.4.2	(a) Principal Component Analysis	
6.4.7	(b) Composite variables	
6.5	ANALYSIS OF DATA AND MAIN RESULTS	228
6.5.1	Company size	
6.5.2	(i) Multiple Regression	
6.5.5	(ii) Multiple Regression: full model	
6.5.10	(iii) Canonical Correlation Analysis	
6.5.23	(iv) Partial Least Squares	
6.6	MULTIVARIATE DATA ANALYSIS RESULTS	239
6.7	BROAD CONCLUSIONS FROM THE RESEARCH	241