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Nonlinear Multivariate Analysis

JAN DE LEEUW

[**Editors' note:** Dr. de Leeuw was invited to provide a short overview of the methodology that he and his colleagues have developed for analyzing large-scale data bases.]

In evaluation research and survey analysis, multivariate analysis procedures applied to large data sets are very important. In the physical and biological sciences we are often interested in relating a very small number of variables, with relatively low measurement errors, using specific models based on explicit prior knowledge about the functional form of the relationship. This makes it possible to fit models to small amounts of data and still find stable relationships. If we do not have prior knowledge and if the level of measurement error is high, we have to increase the amounts of data by taking larger samples and/or by analyzing more variables. Increasing the number of observations decreases the sampling errors and increasing the number of variables hopefully decreases the measurement errors.

There are two basic problems with applying standard multivariate analysis techniques to large surveys or panel studies. In the first place, the amount of computation involved can be prohibitive, at least with the resources that are often available. Not everybody has access to a Cray supercomputer — sometimes a PC or a Mac is all that is available. However, this problem is admittedly less important than it used to be. The second problem is that the assumptions needed to interpret classical multivariate analysis techniques are usually quite inappropriate. Often the techniques are designed for numerical variables, usually linearity of regression is required, and for

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