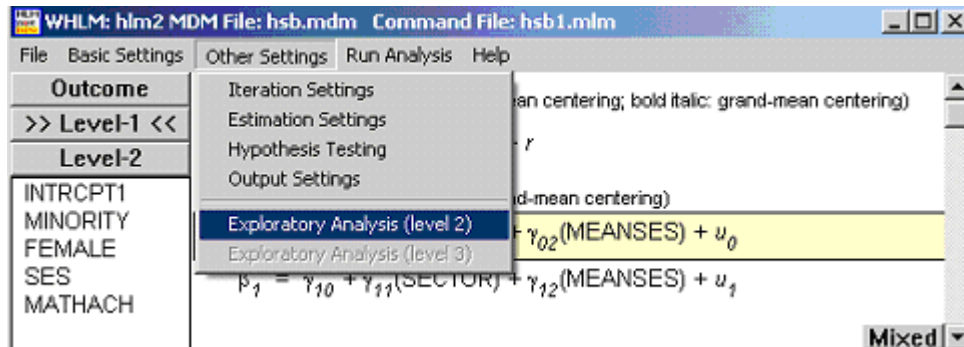


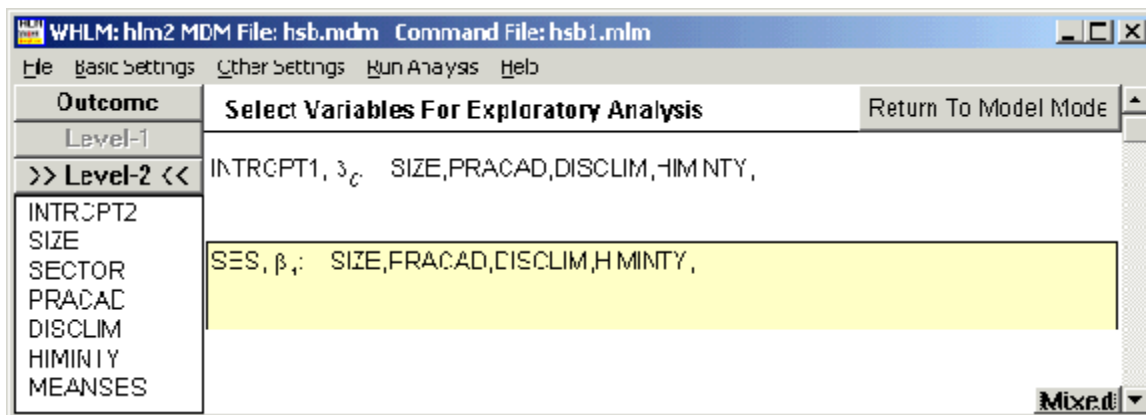
How to do exploratory analysis of potential level-2 predictors

The user may be interested in computing "t-to-enter statistics" for potential level-2 predictors to guide specification of subsequent models. To do so, open the **Other Settings** menu and choose **Exploratory Analysis (level 2)**. Here, a two-level model based on the HS&B data is used for illustrative purposes.

Note that the **Exploratory Analysis** option(s) are only available for HLM2 and HLM3 – it is not available for HGLM, HMLM, HMLM2 and HCM2 models.



A **Select Variables For Exploratory Analysis** dialog box appears. Click the equation associated with a regression coefficient to model the corresponding coefficient. Click to select variables for exploratory analysis. In the example below, the variable PRACAD is selected for addition to the equation for the intercept, β_1 :



Once selection of potential predictors are complete, click **Return to Model Mode** to return to the model window.

The following contains a selected HLM2 output to illustrate exploratory analysis of potential level-2 predictors.

```
Exploratory Analysis: estimated level-2 coefficients and their standard
errors obtained by regressing EB residuals on level-2 predictors selected
for
possible inclusion in subsequent HLM runs
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```

Level-1 Coefficient	Potential Level-2 Predictors
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hlm6

	SIZE	PRACAD	DISCLIM	HIMNTY
INTRCPT1,B0				
Coefficient	0.000	0.690	-0.161	-0.543
Standard Error	0.000	0.404	0.106	0.229
t value	1.569	1.707	-1.515	-2.372
SES,B1				
Coefficient	0.000	0.039	-0.005	-0.058
Standard Error	0.000	0.044	0.012	0.025
t value	1.297	0.899	-0.425	-2.339
