Abstract:

In the present work we target at the description and derivation of tests which examine the effect of predictors on explaining a dependent variable.

First we focus on the comparison of contribution of two predictors. For this purpose we consider three different tests of equality of two correlation coefficients, which we use to compare the contribution of predictors. The thesis contains apart from the derivation of these tests also their comparison made on the basis of simulations in which we test if they hold the nominal level and how powerful these tests are.

In another part of the work we generalize the considered procedure for comparing two predictors and move on to the comparison of the relative importance of two groups of predictors in a model of linear regression. The end of the work is then devoted to a numerical demonstration of the theory.