To my family
— A. R. L.

To Nari and Hanna
— K. C. C.
Preface

Multivariate data of mixed types occur frequently in many fields of science and social science. The analysis of such data has created new challenges that have made it necessary to develop new statistical techniques and methodologies. Statisticians, working in collaboration with biologists, economists, epidemiologists, social scientists, and many others, have met these challenges with many remarkable advances over the past two decades. These include, among others, applications of mixed models to mixed outcomes in clustered and longitudinal studies, advances in dependence modeling of mixed data via copula and graphical models, extensions of Bayesian methods to mixed data settings, and adaptations of entropy- and divergence-based association measures to mixed outcomes.

Despite the attention researchers have given to mixed data analysis in recent years, there has been no single book that focused purely on this important topic. A close scrutiny of the literature reveals the following textbooks and monographs that contain discussions, albeit mostly brief, of mixed data analysis:


In addition, the following edited volumes devote separate chapters to mixed data:


However, since these books only provide snapshots of contemporary developments in mixed data analysis, there is thus a need for an authoritative book on mixed data analysis that traces important
developments, systematizes terminology and methodologies, and gives an overview of applications. Our intention in producing this book is to show the depth and diversity of current research in the field, bringing together the work of as many researchers as possible, thus providing synthesis as well as development of directions for future research.

The twelve chapters in this book were written by leading researchers who have made important and sustained contributions to mixed data analysis, and who were selected with a view to covering as much ground as possible in this broad area. While each chapter is self-contained and can be read independently of the others, we have informally organized them into groups to facilitate smooth thematic transitions. With the technical nature of the subject and this being an edited volume with numerous chapter authors, we have endeavored to maintain a certain degree of clarity and harmony in the presentation style. We believe that we have achieved this goal for the following reasons:

- The book was carefully and thoroughly edited for smooth readability and seamless transitions between chapters. All the chapters follow a common structure, with an introduction and a concluding summary, and include illustrative examples, many drawn from real-life case studies in developmental toxicology, economics, medicine and health, marketing, and genetics.

- We have included ample cross-references between chapters to enable readers to connect the book’s various topics and research strands and to facilitate self-study.

- We have, as much as possible, unified notations, table formats, and terminologies across chapters. In particular, we have adopted, whenever possible, a common set of notations for mathematical and statistical quantities, such as vectors and matrices (both random and fixed) as well as distributions.

- To facilitate easy referencing by readers, we have come up with a combined index as well as a single up-to-date bibliography for the entire book. The references collected at the end of the book provide the most comprehensive, most current, and most complete list of published material on mixed data analysis.

- As a unique feature of the book, we have included an introductory chapter that provides a “wide angle” overview and comprehensive survey of mixed data analysis. The chapter contains useful background material that should prepare readers for the rest of the book.

As with any similar collection, there are bound to be omissions of some topics. While we strived for a good balance between theory and applications, it is impossible to include all topics in a single volume. For example, mixed-data graphical models are not discussed, apart from a brief mention in Chapter 1. Nevertheless, the book’s technical level along with the many examples and case studies should make the book appeal to a broad audience. We believe that it would be a valuable resource to methodologically interested as well as subject matter-motivated researchers. These include graduate students, applied statisticians, biostatisticians, and researchers in subject matter areas like medicine, health, genetics, and epidemiology, among many others. The book should be an excellent supplement to the textbooks and monographs enumerated above.

This book was completed with considerable help from several people. Our deepest thanks go to all the contributors, for their patience, enthusiasm, and expertise. Likewise, we are indebted to the following reviewers for their input and comments: Dipankar Bandyopadhyay (Division of Biostatistics, University of Minnesota, Minneapolis, MN), Kenneth A. Bollen (Department of Sociology, University of North Carolina, Chapel Hill, NC), Claudia Czado (Zentrum Mathematik, Technische Universität München, Munich, Germany), Ruzong Fan (Biostatistics and Bioinformatics Branch, National Institute of Child Health and Human Development, Bethesda, MD), Garrett Fitzmaurice (Department of Biostatistics, Harvard School of Public Health, Boston, MA), Helena Geys (Center for Statistics, Hasselt University, Diepenbeek, Belgium), Harry Joe (Department of Statistics, University of British Columbia, Vancouver, BC), Stefan Lang (Department of Statistics, Universität Innsbruck, Innsbruck, Austria), Huilin Li (Department of Environmental Medicine, New York University, New York, NY), Mingliang Li (Department of Economics, SUNY at Buffalo, Buffalo, NY), Irini Moustaki (Department of Statistics, London School of Economics, London, UK),
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