Applied Developmental Science ›
Volume 19, 2015 - Issue 4

Articles

Manifest Variable Granger Causality Models for Developmental Research: A Taxonomy

Alexander von Eye & Wolfgang Wiedermann

Pages 183-195 | Published online: 20 Mar 2015

Cite this article https://doi.org/10.1080/10888691.2014.1001512 Check for updates

Abstract

Granger models are popular when it comes to testing hypotheses that relate series of measures causally to each other. In this article, we propose a taxonomy of Granger causality models. The taxonomy results from crossing the four variables Order of Lag, Type of (Contemporaneous) Effect, Direction of Effect, and Segment of Dependent Series Targeted. Among the uses of such a taxonomy are that existing models can be embedd ved, models can be c lity can be specifie cated. For two new deve e

Notes

[1]In this article, we follow the tradition that cells are labeled by row number–column number (in this order).

[2]Note that the same conceptual framework as counterfactual causality is used in Rubin's (1977) approach to statistically investigating causal hypotheses. This approach is considered among the most influential existing statistical approaches to causality testing.