
MEDIATION, MODERATION, AND MULTILEVEL MODELING

Period: a.y. 2021/22 – II sem.

Class times: TBD

Instructor:

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Course description

The course intend to provide students with a thorough conceptual understanding of mediation, moderation, and random coefficient multilevel modeling. The primary objective is to provide students with a solid foundation for conducting a methodologically sound research on their own. The course will involve a careful reading and appraisal of selected research papers with significant quantitative content, which will serve as a foundation for pursuing high-quality research on interesting and important topics in the future. In addition, the course provide students with hand-on experience with how to perform the discussed analyses with Stata.

Course format

One of the best ways to understand a research area is to critically evaluate examples of research in that area. This approach provides a deeper understanding of specific issues, a better appreciation of the research process, and training in research skills. The course readings will consist primarily of key articles on each topic. For each method discussed, students will go through the following, logical steps: develop a set of theoretical hypotheses to be tested with the method discssued, provide a graphical representation of your theoretical framework, represent your theoretical framework with equation(s), write the Stata code to test these equations. **For this reason, students must come to class with their own laptop.**

Assessment Methods.

1. *Class Contribution (30%)*

Students are expected to read all the articles (especially the methodological part). Failure to do so will significantly impact your ability to participate in our discussions (and consequently your grade). Students' in-class contribution will be assessed based on the quality and consistency of their participation. The quality of our class discussions depends on how well prepared you are and on your willingness to share the results of your preparation with the class. High quality contributions are those that reflect both depth and breadth of knowledge gained from the assigned readings,

are clearly stated and effectively communicated, and are insightful and relevant to the issues under discussion.

2. Final Assignment (70%)

I will provide students with a database and ask them to test for a specific theoretical model by using one or more of the approaches discussed in class. Students will have one week to develop their analyses. I expect students to deliver short paper, which should replicate the Method section of a published paper. I also expect students to submit their .do Stata file where they report the codes used to run their analyses.

Class participation:	30%
Final written exam:	70%

Schedule and Reading List

1. Mediation – Sessions 1 & 2

- a. Baron, R. M., & Kenny, D. (1986), "The Moderator-Mediator Variable Distinction in Social Psychological Research: Conceptual, Strategic, and Statistical Considerations," *Journal of Personality and Social Psychology*, 51(6), 1173-1182
- b. Preacher, K. J., & Hayes, A. F. (2004); "SPSS and SAS Procedures for Estimating Indirect Effects in Simple Mediation Models," *Behavior Research Methods, Instruments, and Computers*, 36, 717-731.
- c. Kristopher J. Preacher and Andrew F. Hayes (2008), "Asymptotic and Resampling Strategies for Assessing and Comparing Indirect Effects in Multiple Mediator Models", *Behavior Research Methods*, 40 (3), 879-891.
- d. Xueming Luo, Heli Wang, Sascha Raithel and Qinqin Zheng (2015), "Corporate social performance, analyst stock recommendations, and firm future returns," *Strategic Management Journal*, 36(1), 123-136.

2. Moderation - Sessions 3 & 4

- a. Schoonhoven, C. B. (1981), "Problems with Contingency Theory: Testing Assumptions Hidden within the Language of Contingency "Theory", " *Administrative Science Quarterly*, 26:349-377.
- b. Tenhiälä Aino and Tomi Laamanen (2018), Right on the Money? The Contingent Effects of Strategic Orientation and Pay System Design on Firm Performance, *Strategic Management Journal*, 39(13): 3408-3433
- c. Spiller, S. A., Fitzsimons, G. J., Lynch Jr., J.G., & McClelland, G. H. (2013), "Spotlights, Floodlights, and the Magic Number Zero: Simple Effects Tests in Moderated Regression," *Journal of Marketing Research*, 50 (2), 277-288.
- d. Kalaignanam, K., Kushwaha, T. & Eilert, M. (2013), "The Impact of Product Recalls on Future Product Reliability and Future Accidents: Evidence from the Automobile Industry," *Journal of Marketing*, 77 (2), 41-57.
- e. Atuahene- Gima, K. (2005), "Resolving the Capability-Rigidity Paradox in New Product Innovation," *Journal of Marketing*, 61-83.

3. Moderated Mediation - Sessions 5 & 6

- a. Preacher, K. J., Rucker, D. D., & Hayes, A. F. (2007), "Addressing Moderated Mediation Hypotheses: Theory, Methods, and Prescriptions", *Multivariate Behavioral Research*, 42(1), 185-227.
- b. Rubera, G., Chandrasekaran, D.& Ordanini A. (2016), "Open Innovation, Product Portfolio Innovativeness, and Firm Performance: The Dual Role of New Product Development Capabilities", *Journal of the Academy of Marketing Science*, 44(2), 166-184

4. Hierarchical Linear Models - Sessions 7 & 8

- a. Singer, J. (1998), "Using SAS Proc Mixed to Fit Multilevel Models, Hierarchical Models, and Individual Growth Models", *Journal of Educational and Behavioral Statistics*, 24(4), 322-354.
- b. Palmatier, R.W., Gopalakrishna, S., & Houston, M. B. (2006), "Returns on Business-to-Business Relationship Marketing Investments: Strategies for Leveraging Profits," *Marketing Science*, 25 (5), 477-493.
- c. Francesco Castellaneta and Oliver Gottschalg (2014), "Does Ownership Matter in Private Equity? The Sources of Variance in Buyouts' Performance", *Strategic Management Journal*, 37(2): 330-348.
- d. Vilmos F. Misangyi, Heather Elms Thomas Greckhamer and Jeffrey A. Lepine (2016), "A New Perspective On A Fundamental Debate: A Multilevel Approach To Industry, Corporate, And Business Unit Effects", *Strategic Management Journal*, 27: 571-590

5. Growth Models - Sessions 9 & 10

- a. Enders, C. K., & Tofighi, D. (2007), "Centering Predictor Variables in Cross-Sectional Multilevel Models: A New Look at an Old Issue", *Psychological Methods*, 12 (2), 121-138.
- b. Fu, F. Q., Richards, K.A., Hughes, D.E., & Jones, E. (2010), "Motivating Salespeople to Sell New Products: The Relative Influence of Attitudes, Subjective Norms, and Self-Efficacy", *Journal of Marketing*, 74 (November), 61-76.
- c. Rubera, G. (2015), "Design Innovativeness and New Product Sales", *Marketing Science*, 34(1), 98-115.

6. Random Effects Modeling of Time-Series

- a. Bliese Paul D. and Jonas W. B. Lang (2016), "Understanding Relative and Absolute Change in Discontinuous Growth Models: Coding Alternatives and Implications for Hypothesis Testing", *Organizational Research Methods*, 19(4): 562-592
- b. Jebb Andrew T. and Louis Tay (2017), "Introduction to Time Series Analysis for Organizational Research: Methods for Longitudinal Analyses", *Organizational Research Methods*, 20(1): 61-94
- c. Bell Andrew and Kelvyn Jones (2015), "Explaining Fixed Effects: Random Effects Modeling of Time-Series Cross-Sectional and Panel Data, *Political Science Research and Methods* Vol 3, No. 1, 133-153
- d. Aguinis, H., de Bruin, G. P., Cunningham, D., Hall, N. L., Culpepper, S. A., and Gottfredson, R. K. (2010). "What Does Not Kill You (Sometimes) Makes You Stronger: Productivity Fluctuations of Journal Editors". *Academy of Management Learning & Education*, 9, 683-695.
- e. Francesco Giavazzi, Felix Iglhaut, Giacomo Lemoli & Gaia Rubera (2020) [Terrorist Attacks, Cultural Incidents and the Vote for Radical Parties: Analyzing Text from Twitter](#), NBER (National Bureau of Economic Research) Working Paper 26825.

Faculty Bio.

Gaia is Amplifon Chair in Customer Science, Head of the Marketing Department, and Full Professor of Marketing at Bocconi University, Milan. Before joining Bocconi she has been Assistant Professor at Michigan State University (2008-2012) and Research Manager at the Center for Global Innovation, Marshall School of Business at the University of Southern California (2007-2008). She has two main areas of research interests: innovation, with a specific focus on marketing-finance interface and design innovation, and Business Analytics, with a specific focus on social media. She has published several papers in the top marketing and management journals, including *Marketing Science*, *Journal of Marketing*, *Strategic Management Journal*, *Journal of the Academy of Marketing Science*, *Journal of Product Innovation Management*, and *Journal of International Business Studies*. She is Associate

Editor of the *Journal of the Academy of Marketing Science* and of *International Journal of Marketing Research*, and sits in the editorial boards of *Journal of Product Innovation Management* and *Journal of International Marketing*.

