Regression and Linear Models

STAT 615, Fall 2015

Required (core) course, 3 credits (3 contact hours per week)

Course home page: http://www.ece.rice.edu/~erzsebet/STAT615.html
(This website is also linked from Owl Space.)

Students are responsible for being familiar with this syllabus, and with the contents of both the above and the Owl Space website, and follow the postings as the course proceeds.

Class meets: TR 9:25 - 10:40am DCH 1042
Instructor: Erzsébet Merényi
e-mail: erzsebet@rice.edu
Office/Phone: DCH 2040, 713-348-3595
Office hour: by appointment

Teaching Assistants and contact information:
Joshua Taylor  office DCH 1038
Robert Kosar  office: DCH 2125

Optional review session, W 5 - 7pm, DCH 1042

Additional advising: by appointment

Short course description

A survey of regression, linear models, and experimental design. Topics include simple and multiple linear regression, single- and multi-factor studies, analysis of variance, analysis of covariance, model selection, diagnostics. Data analysis using statistical software is emphasized. STAT 615 is the graduate level version of STAT 410.

Brief Sample List of Topics

Simple Linear Regression
Multiple Linear Regression
Generalized Least Squares
Weighted Least Squares
Transformations
Variable Selection Methods
Robust Regression
Analysis of Variance
Analysis of Covariance
Introduction to Computationally Intensive Methods
Introduction to Generalized Linear Models

Software: We will work with R: www.r-project.org

The information contained in the course syllabus, other than the absence policies, may be subject to change with reasonable advance notice as deemed appropriate by the instructor.
**Detailed Course Schedule**

A detailed schedule of class topics will come on-line in a timely manner at the course web site [http://www.ece.rice.edu/~erzsebet/STAT615.html](http://www.ece.rice.edu/~erzsebet/STAT615.html) under Course Schedule along with reading assignments from the textbook and lecture notes. I will also indicate here when homework assignments are posted in Owl Space, along with due dates, post the dates of upcoming tests, and all relevant logistics. The materials (s.a. lecture notes and homework assignments) indicated in the Course Schedule will be downloadable from Owl Space.

**Pre-requisites**

(STAT 310 OR ECON 307 OR ECON 382 OR STAT 312) AND (MATH 355 OR CAAM 335).

- **STAT 310 - Probability and Statistics**
- **STAT 312 - Probability & Statistics for Civil & Environmental Engineers (replaced section 2 of STAT 310)**
- **STAT 331 - Applied Probability**
- **STAT 340 - Statistical Inference**
- **ECON 307 and 382** are cross-listed courses in ECON and STAT
- **MATH 355 – Linear Algebra**
- **CAAM 335 – Matrix Analysis**

Further details on the above courses can be found at the links provided at the course homepage, [http://www.ece.rice.edu/~erzsebet/STAT615.html](http://www.ece.rice.edu/~erzsebet/STAT615.html) under Prerequisites.

**Course Materials**

The course will be based on Lecture Notes, scheduled as described at the course web site [http://www.ece.rice.edu/~erzsebet/STAT615.html](http://www.ece.rice.edu/~erzsebet/STAT615.html) under Course Schedule, and on the textbook


The course will follow parts of this book. It is available at Amazon, or may be available at the campus bookstore. Fondren Library also has a few copies.

Further suggested reading is listed at the course web site under Course Materials.

**Objectives of the Course**

1. Student understanding of concepts, and mastery, of statistical methods in regression and linear models, and their applications including statistical computing.
2. Student mastery of statistical problem solving, both theoretically and using statistical software.
3. Student competence in communicating statistical findings.
Assignments, Grading Policies and Other Logistic Requirements for STAT 615

Grades will be made up of the following components, with approximate weights as shown:

30% - Homework assignments
15% - 2 Quizzes
25% - Exam 1
25% - Exam 2
5% - Classroom participation

1. Homework assignments
There will be approximately one assignment per week, posted in Owl Space. The scheduling of assignments and their due dates will also be shown in the Course Schedule in a timely manner. You are encouraged to work in groups and get help from anyone (including help in the optional Wed 5-7pm review / advising sessions), but you will turn in your own solution which you are expected to understand. If the solution is the result of group work, each group member will write the names of the collaborators on their solution. Solutions from previous years are off-limit. More details are posted at the course web site under Assignments and Grading Policies. A summary of required formats, file names, and other logistic requirements are posted here for your convenience. Please be sure to thoroughly read and follow them.

1.1 Late homework policy
Homework is due at the beginning of class on the due date. You will submit solutions electronically through Owl Space. We intend to continue paperless grading that we introduced for this class. (Should any unforeseen problem occur with that, we would need to revert to submitting both an electronic copy, and a hard copy in class.) Should any circumstance prevent electronic submission to Owl Space at any time, please submit a hard copy to me in class or drop it in the designated wall pocket next to my office door, any time before it is due. We will work with your hard copy and ask you to upload the electronic version when the problem has been fixed. However, please let me and the TA(s) know immediately (by phone if necessary) of any problem accessing Owl Space. After the due date, but before the due date of late homework (the “accept until” date in Owl Space), homework can be turned in for 50% credit. After the late due date submissions will not be allowed in Owl Space, and homework submitted in any other way after the late due date will receive 0% credit.

2. Tests
There will be four tests. Quiz 1 and Quiz 2 (approx. 40 - 45 min, in class, closed notes/books/phones/computers), a midterm exam, Exam 1 (take home or in-class, TBA), and Exam 2 (take home or in-class, TBA). The exact dates of these will be posted in the Course Schedule as well as announced in class approximately 2 weeks ahead of time. The anticipated approximate dates are September 17 or 22 (Quiz 1), October 15 (Exam 1), November 19 (Quiz 2), and December 3 (Exam 2). The Exams will be open book and open notes but using restricted time, and other resources (s.a. internet) will be restricted, and I will require you to give (write) and sign the honor pledge. The exact requirements and details will be given with the exams. Test solutions from previous years are strictly off-limit.
**Missed assignments** If you must miss (or be late with) a homework, or a test due to an extraordinary circumstance please notify me and the TA(s) as much ahead of time as possible, and make arrangements with me for completing the missed assignment. If, in extreme emergency, you are unable to provide advance notice, please let us know as soon as possible afterwards, and I will work with you on a solution accordingly. Please do not try to ask the TAs for extensions, make-up arrangements, and other exceptions. Address all such requests directly to me (but copy the TAs).

**Expectations Regarding Honor Code, Collaboration, and Citation**

In preparing home works, students are encouraged to work in groups and consult freely any material and anyone (including help in the optional Wed 5-7pm review / advising sessions). However, each individual will write and turn in his or her own solution, which they are expected to understand. If the solution is the result of group work, each group member will write the names of the collaborators on their solution. For tests students will be required to state and sign the Rice Honor Pledge and adhere to the Rice Honor Code. Solutions from previous years are off-limit. In all work, students are expected to be scrupulous about proper citation of sources (where applicable), as required both as a matter of integrity and formally as a part of the Rice Honor Code.

**Class Attendance and Absence Policy**

Students are strongly advised to attend all classes. 5% of the grade is composed of participation and performance in class. Students who must miss a class or assignment because of unavoidable circumstances should consult with the instructor well in advance so that alternative arrangements may be made.

**University Disability Accommodation Policy**

The University seeks to foster an environment of broad access and feasibly equal opportunity to education. The Office of Disability Support Services (DSS; Allen Center, Room 111; 713-348-584; adarice@rice.edu) supports and implements federal guidelines under the Rehabilitation Act of 1973 and the Americans with Disabilities Act. Students with documented disabilities requiring accommodation under Rice’s established policies should consult DSS and the instructor; all such consultations and accommodations will be held confidential to the extent feasible.

**Use of Machines in the Classroom**

Cell phones must be turned off – or rendered silent – within the classroom. If you need to take an urgent call, please set your phone to vibration and take the call outside the room. Laptops or other small devices may be used in class only for specific class purposes. If you have an urgent need to be online for other purposes during class time, feel free to do so . . . but elsewhere.