

Preliminary Course Outline

Instructor: José Sánchez, sanchezj@chalmers.se, MV:L 3073

Class homepage: <http://www.math.chalmers.se/Stat/Grundutb/GU/MSG500/A13/>

Week	Topics	Chapters
w44	Introduction, Basic Stats, Linear models Diagnostics and matrix formulation	1:1-7,9. 11, 12:1-4
w45	Multiple regression. Diagnostics and testing	2, 3, 4, (6), 11, 12, 13.1
w46	Dummy variables, ANCOVA. Model selection and testing.	9 + notes
w47	Model Selection	7, 13 + notes.
w48	Bootstrap. Cross-validation.	7 + notes.
w49	Regularized regression	13 + notes.
w50	Weighted least squares, non-linear model, GLM In-class presentations	8, 10, 12, 15
w51	Final Exam	

Labs make up 10 % of the final grade.

The final makes up 60 %.

The project and in-class presentation is worth 30 % of the final grade.

Text: J.O. Rawlings, S.G. Pantula, D.A. Dickey. Applied Regression Analysis (available online).

Software: R. R is free - download for windows, linux and mac available. I will write the labs for R, but the data sets we will work with will be available in tab-del files so you can use another software package if you want. However, I strongly urge you to use R since I will be providing demo codes from the lectures using this language.

Project - Project Proposal

The project proposal is due Nov 19. However, the sooner you get a proposal to me, the sooner I can give you feedback on it. Don't wait until the last minute.

The proposal should contain the following;

- a) a brief description of the data you intend to analyze.
- b) an indication of the source of the data set.
- c) the objectives of your investigation.
- d) an overview of the analyses you *anticipate* completing.

Note, this is a regression class. Choose a data set that fits with the class syllabus. There are data set repositories on the web (see e.g. <http://lib.stat.cmu.edu/>, <http://www.statsci.org/datasets.html>). Some data sets will not be accepted: these include the "body fat data", and "the boston housing data".

Lab reports

Lab reports should be typed! Unless the lab contains an analytical problem, do not hand in handwritten material.

The report should contain the following;

- a) Description of the methods used. Be brief - don't repeat what's in the text, just the key elements.
- b) Discuss your results. Results without discussion are not graded.
- c) Include only the crucial plots and graphs, don't go for quantity.
- d) Label all plots and graphs.
- e) Conclusions: what is the take-home message.
- f) You can discuss programming problems with your fellow classmates, but do all the work yourselves.

For help with computing; Modern applied statistics with Splus (Venables and Ripley) is a good text.

Some online tutorials are available at

<http://www.uga.edu/strata/software/pdf/RTutorial.pdf>,

<http://cran.r-project.org/doc/manuals/R-intro.html> or google for more....