

STA 4210 – Regression Analysis

Fall 2012

Instructor: Dr. Larry Winner

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Office: 228 Griffin/Floyd Hall

Office Hours: TBA (See class website)

Textbook: Applied Linear Statistical Models, 5th Ed. By Kutner, Nachtsheim, Neter, and Li

Tentative Course Schedule:

Week	Topics	Sections
1	Introduction/Review	Appendix A, B, 1.1,1.2
2	Least Squares for Simple Linear Reg	1.3-1.7
3	Inference in SLR	1.8,2.1-2.7
4	General Linear Test, Diagnostics	2.8-2.11,3.1-3.10
5	Simultaneous Inference, Etc. Exam 1	4.1-4.7
6	Matrix Approach to SLR	5.1-5.13
7	Multiple Linear Regression I	6.1-6.8
8	Multiple Linear Regression II	7.1-7.6
9	Quantitative and Qualitative Predictors	8.1-8.7
10	Model Selection/Diagnostics	9.1-9.4, 10.1-10.5
11	Diagnostics, Review, Exam 2	
12	Remedial Measures, Homecoming	11.1-11.5
13	Autocorrelation in Time Series	12.1-12.5
14	Time Series, Thanksgiving	
15	Nonlinear Regression, Logistic Regression	13.1-13.4, 14.1-14.5
16	Review, Exam 3	

Tentative Exam Dates

- Exam 1 – Friday, September 21
- Exam 2 – Friday, November 2
- Exam 3 - Wednesday, December 5

Grading:

Each exam will count 30%, and will contain an in-class and take-home portion. The take-home portion will be given out in the class period prior to the exam. It is your responsibility to receive this portion at that time. **No make-up exams will be given.** Homework projects will count for the remaining 10%. No late homework will be accepted, nor will electronic (e-mail) versions be accepted.

Course Policies:

- Any handouts or graded assignments will be only handed out once. It is your responsibility to attend class and obtain course materials. Many handouts will be posted on the web.
- Due to onslaught of e-mail vermin, I will immediately delete any message with an attachment. Any e-mail should be text only with no HTML. E-mail messages should be kept to an absolute minimum, and only used in dire emergencies. E-mail is not a substitute for office hours or lectures.
- For each exam, you will be permitted to bring 1 3"x5" index card. Any formulas must be handwritten, not photocopied. I will provide any necessary tables.
- Keep up with the material, and you should find this to be an interesting, highly applicable course, regardless of your major. It is easy to fall behind, and then it may become overwhelming, as this course is a thorough treatment of Regression Analysis. **Good Luck!**