

# STA 4210 (Class number 15056)

Fall 2025

Regression Analysis

MWF 09:35-10:25 in FLO 100

**Instructor:** Demetris Athienitis

Office: Griffin Floyd 116B E-mail: athienit@ufl.edu

Teaching Assistant: Shuaihang Zhou

E-mail: zhou.sh@ufl.edu

Course Website: e-Learning

Course Material: Teaching will be in-person and in-class. Material will be available in e-

Learning.

Course Description: Investigate the purposes, methods and applications of regression. Inference about model parameters and predictions, diagnostic and remedial measures about the model, independent variable selection, multicolinearity and autocorrelation. This course includes a chapter devoted to regression on time series data and forecasting based on the fitted model. The goal is to make students functional in the use of the important scientific tool of regression.

Prerequisite(s): STA 3100 and (STA 3024 or STA 3032 or STA 4321 or MAS 3114 or MAS 4105).

Credit Hours: 3

#### **Course Communication:**

- Discussion forum. site).
- Office hours (posted in e-Learning).
- E-mail for questions regarding course policies. (Ensure that STA **4210** is in the subject line. Failure to do so may result in a delayed response.)

## Course Objectives:

- 1. Access, manipulate and analyse data using statistical software.
- 2. Acquaint students with Least Square methods and concept of linear regression, correlation, and its applications.
- 3. To approach the material with matrices algebra.
- 4. Develop the ability to build regression models.
- 5. Acquaint students with transformations, qualitative variable in the model which broaden the use of linear regression theory.
- 6. Develop a deeper understanding of the linear regression model and its limitations.
- 7. Know how to diagnose and apply corrections to some problems in regression.

## Materials and Supply Fees

Required Text(s): Applied Linear Statistical Models, 5<sup>th</sup> Edition

Author(s): M. Kutner, C. Nachtsheim, J. Neter and W. Li

**ISBN-13:** 9780073108742

Computational Requirements: Students may need to use R for some computations. No experience is needed, and sample code will be provided in-class.

### Course Policies

The instructor reserves the right to update any parts of this syllabus as necessary.

Students will promptly be notified of any changes.

### Demeanor

All members of the class are expected to follow rules of common courtesy in all classroom discussions, email messages, threaded discussion and chats. Please refer to expected class netiquette online and during class.

## Assignments

- Students are expected to show and explain their work.
- Students are allowed to consult any online resources that are deemed relevant, and may consult
  with other students. However, the work submitted by each student must be uniquely theirs.
   Offering and accepting solutions even from textbook is an act of plagiarism, which is a
  serious offense and all involved parties will be penalized according to the UF Student
  Honor and Conduct Code. When in doubt, direct your questions to the instructor.
- All deadlines (excluding exams) are at 23:59 of the due/end date and posted on course page. These are *hard* deadlines meaning that any open or ongoing assignments will automatically be submitted at the deadline. Assignments are automatically submitted at deadline even if in progress.
- Feedback will provided within two to five business days from the assignment deadline.

### Homework/Quizzes

Under each module in e-Learning,

- Homework that are based on (primarily) textbook exercises.
- Quizzes that are closed notes and timed and range from conceptual to applied.

All deadlines are posted on e-learning. **Assignments are automatically submitted at deadline** even if in progress.

#### Exams

There will be three (3) exams that may comprise of multiple choice questions ( $\approx 20\%$ ) and some open-ended questions ( $\approx 80\%$ ). Exams will tend to emphasise more on conceptual questions compared to other assignments.

Allowed material:

- Provided with exam formula sheet(s). Can be viewed ahead of time on class website.
- Scientific/Graphing Calculator. No cell phones allowed.

### Important dates:

Exam #1	September 29th
Exam $\#2$	November 3rd
Exam #3	December 10th

# Grading

#### Grade distribution:

Exams 1, 2 and 3 65% (17.5% lowest, 25% second best, 27.5% best)

Homework 20%

Quizzes 15% (lowest 1 dropped, conditional on 11 total quizzes) Extra Credit 0-1% (discussion forum and classroom participation)

Final grade and can be calculated using:

Final =0.175(worst exam) + 0.25(second best exam) + 0.275(best exam)

$$+0.20 \left(\frac{\sum \text{homeworks}}{100} \times 100\right)$$
$$+0.15 \left(\frac{\sum \text{quizzes} - \text{lowest}}{100} \times 100\right)$$

(+0 to 0.01 class and discussion forum participation)

### Letter grade assignment:

There will be no rounding up of scores.

- Final grades are not shown on e-Learning as they do not account for the conditional weighing of exams.
- A minimum grade of C is required for any programs within the Department of Statistics, i.e. majors/minors.
- To view the result of the letter grades to your GPA please visit the UF Grade and Grading Policies.

## Make-up

Requirements for class attendance and make-up exams, assignments, and other work in this course as well as policies regarding absences, religious holidays, illness and student athletes are consistent with UF Attendance Policies and Examination Policies.

# Addressing Issues

#### Technical difficulties

Please contact the UF Help desk via e-Learning "Help" tab. Any requests for make-ups due to technical issues must be accompanied with appropriate documentation/proof including screenshots and communication with the help desk. You MUST contact your instructor within 24 hours of the technical difficulty if you wish to request a make-up.

### **Grievances/Commendations**

Should you have any grievances or commendations with your experience in this course you can always address them to the instructor (anonymously) or to the Department of Statistics. For issues that are not satisfactorily resolved at the department level or which seem to be broader than one department, students are referred to the Office of the Ombuds.

### **UF and CLAS Policies**

# UF Teaching with AI

UF's policy on use of AI in the classroom is explicitly stated here. UF encourages AI literacy and its use in the classroom as long as it is applied appropriately and ethically. As such, when given the opportunity, we will use LLMs to seek and understand solutions, to identify potential misconceptions or gaps in reasoning, and to analyze how AI-generated content aligns or conflicts

with course material. Students will be expected to document and reflect on their use of AI when applicable, and to distinguish between their own work and any content generated or influenced by AI systems.

# Dropping, Withdrawing and Incomplete

### Dropping and Withdraw

For late course drops and course withdrawals check the catalog.

### Incomplete

An incomplete grade may be assigned at the discretion of the instructor as an interim grade for a course in which the student has completed a major portion of the course with a passing grade, been unable to complete course requirements before the end of the term because of extenuating circumstances, and obtained agreement from the instructor and arranged for resolution of the incomplete grade in the next term. Instructors are not required to assign incomplete grades. For complete details please visit CLAS incomplete grade policy and contract.

### Accommodating Students with Disabilities

Students requesting accommodation for disabilities must first register with the Disability Resource Center (DRC). The DRC will provide documentation to the students who must then provide this documentation to the instructor when requesting information. You must submit this documentation prior to submitting any assignments for which you are requesting accommodation.

#### U Matter, We Care

U Matter, We Care, through the Dean of Student's Office, offers care related resources and programs focused on health, safety, and holistic well-being.

### Academic Misconduct

Students are held accountable to the UF Student Honor and Conduct Code.

### **Evaluations**

Students are expected to provide professional and respectful feedback on the quality of instruction in this course by completing course evaluations online via GatorEvals. Guidance on how to give feedback in a professional and respectful manner is available at <a href="https://gatorevals.aa.ufl.edu/students/">https://gatorevals.aa.ufl.edu/students/</a>. Students will be notified when the evaluation period opens, and can complete evaluations through the email they receive from GatorEvals, in their Canvas course menu under GatorEvals, or via <a href="https://ufl.bluera.com/ufl/">https://ufl.bluera.com/ufl/</a>. Summaries of course evaluation results are available to students at <a href="https://gatorevals.aa.ufl.edu/public-results/">https://gatorevals.aa.ufl.edu/public-results/</a>.

# Tentative Course Outline

The course will cover chapters 1-11 in the textbook.

Chapter	Content	Textbook	
0	Introduction/Review	Appendix A, B, 1.1–1.2	
1	Least Square for SLR	1.3–1.8	
2	Inference in SLR	2.1–2.11	
3	Diagnostics	3.1–3.10	
Exam 1			
4	Simultaneous Inference	4.1–4.7	
5	Matrix Approach	5.1-5.13	
6 & 8	Multiple Regression (I)	6.1-6.8, 8.1-8.7	
7	Multiple Regression (II)	7.1–7.6	
Exam 2			
9	Model Selection	9.1-9.4	
10	Diagnostics	10.2–10.5	
11	Remedial Measures	11.1–11.5	
Exam 3			