

Regression Analysis 22-QA-722-001

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Winter 2009, Lindner 216
Office Hours: Wednesday
1:00-2:30 and by appt.
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Text: Kutner, Michael H.; Christopher J. Nachtsheim; and John Neter. *Applied Linear Regression Models, Fourth Edition*, New York: McGraw-Hill/Irwin, 2004.

Prerequisite: Methods of Stats (22-QA-721) or equivalent.

<u>Date</u>	<u>Chapter</u>	<u>Topics</u>
Jan. 5	Intro & 1	Introduction, Linear Regression with One Predictor Variable.
Jan. 7	1&2	Simple Linear and Inferences in Regression.
Jan. 12	2&3	Inferences in Regression and Diagnostics Introduction.
Jan. 14	3&4	Remedial Measures and Introduction to Simultaneous Inferences.
Jan. 19	No Class	Martin Luther King Day Holiday. UC Offices Closed.
Jan. 21	4	Simultaneous Inferences and Other Topics in Regression Analysis.
Jan. 26	5	Introduction to the Matrix Approach to Simple Linear Regression.
Jan. 28	5	Matrix Approach to Simple Linear Regression.
Feb. 2	6	Multiple Linear Regression I, Intro to Estimation and Prediction.
Feb. 4	6	Continued Multiple Linear Regression I and Diagnostics.
Feb. 9	Exam 1	**** Midterm in Class Exam on Chapters 1 through 6. ****
Feb. 11	Project	Project Introduction, Definition and Discussion
Feb. 16	7	Multiple Regression II, Intro to Extra Sums of Squares Methods.
Feb. 18	7	Multiple Regression II & Standardized Variables, Multicollinearity.
Feb. 23	8	Regression Models for Quantitative and Qualitative Predictors.
Feb. 25	9	Building the Regression Model I: Model Selection and Validation.
Mar 2	10	Building the Regression Model II: Diagnostics.
Mar 4	10, 11.1	Cont'd Building the Regression Model II: Weighted Least Squares
Mar 9	12	Introduction to Autocorrelation in Time Series Data.
Mar 11	14	Introduction to Models with Binary Response Variables and/or Introduction to Simple Logistic Regression.
Mar. 16	Monday	**Final Exam, Comprehensive with about 60% to 75% on Project and Chapters 7-14.** UC Scheduled Exam Time is from 4:00 to 6:00 p.m.

Grading Structure

Mid Term Exam	32%
Project Prototype Assignment	8%
Final Exam Semi Comprehensive (See above.)	45%
Various Outside Assignments ~6	14%
<u>Other Assignment (Given in Class.)</u>	<u>1%</u>
<i>Total</i>	<i>100%</i>

KEEP UP AND KEEP HAPPY