

Spring 2005
DAY COURSE
STATISTICS WORKSHOP

Students requiring accommodations as a result of a disability, must contact the Centre for Students with Disabilities 604-291-3112 or csdo@sfu.ca

Instructor: Tom Loughin Lab Instructor: R. Insley

Prerequisite:

Any course in Statistics, of at least three credits, offered at SFU or ARCH 376 or BUEC 232 (formerly 332). Students with credit for MATH 302 or STAT 350 may not take STAT 302 for further credit. [Statistics major and honors students may not use this course to satisfy the required number of semester hours of upper division Mathematics. However, they may include the course to satisfy the total number of required hours of upper division credit.]

Textbook:

Applied Regression Analysis and Other Multivariate Methods (3rd ed) by Kleinbaum, Kupper and Muller, publisher Nelson.

Calendar Description:

The standard techniques of multiple regression analysis, analysis of variance, and analysis of covariance, and their role in experimental research.

Outline:

This is a practical course in the use of major statistical packages for multiple regression, analysis of variance, analysis of covariance and related methods.

TOPICS

1. Introduction to Regression Analysis

Simple regression, regression and causality, assumptions of linear regression, measuring adequacy of assumptions, estimation of error variance, inferences concerning slope and intercept, inferences concerning the simple regression line, interpretation of estimated regression lines, prediction with regression line.

2. Correlation and its Relationship to Regression

Definition of the correlation coefficient, r , measures of association, and the bivariate normal distribution, what r does not measure, estimation and testing with r .

3. Analysis of Variance

One- and two-way analysis of variance, the analysis table and related tests, fixed and random effects, multiple comparison procedures and contrasts.

4. Multiple Regression Analysis

Using more than one independent variable, graphical considerations for this problem, assumptions, collinearity, estimation of the best regression equation, analysis of variance table, overall and partial F tests.

5. The General Linear Model

Multiple Regression and analysis of variance as special cases of the general linear model. The general procedure for constructing F-tests by fitting restricted models. Applications to analysis of covariance and comparison of two regression model.

6. Correlations: Multiple, Partial and Multiple-Partial

Correlation matrix, multiple correlation coefficient, the multivariate normal distribution, partial correlation coefficient, F-tests for multiple and partial correlations.

7. Analysis of Residuals

Checking on the assumptions of regression and analysis of variance models, effects of departures from the assumptions, transformations.

Tentative Grading

Homework - about 8 assignments: 15% total

2 Midterms - 20% each; 40% total

Final Exam - 45%

This grading is subject to change.

Students should be aware that they have certain rights to confidentiality concerning the return of course papers and the posting of marks. Please pay careful attention to the options discussed in class at the beginning of the semester.

Revised October 2004