Stat 7410 (Autumn 2013): Theory of Linear Models

Lecturer
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Office hours in 205B Cockins Hall: Tues 11-noon, Thu 2-3pm, or by appointment.

Grader
Lu Yi
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Office hours: To be announced.

Lectures
Mon Wed, and Fri, 12.40-1.35pm in Journalism Building (JR) 0304
There will be no classes on 26–30 Aug (These classes will be made up later in the semester).
Holidays: Mon 2 Sep, Mon 11 Nov, Wed 27 Nov, Fri 29 Nov.
Please download notes from the class website at http://www.stat.osu.edu/~pfc/teaching/7410/

Class Attendance Policy
You are expected to attend all lectures.

Course Description
This is a course on the theory of the linear model, the most commonly used statistical model. As well as providing the theory for the definition, estimation, and testing in this class of models, we consider statistical methods for multiple comparisons, and consider a breakdown in the model assumptions. More advanced topics in this course include the discussion of blocking, random and mixed effects, and an introduction to generalized linear models.

Prequisites: Stat 6860 (Foundations of the Linear Model), as well as a solid course on linear algebra at the undergraduate level; Stat 6802 (Statistical Theory II), introducing the theory for statistical estimation. Stat 6910, 6950 (Applied Statistics I and II) giving exposure to analysis of variance and experimental design, as well as regression modeling.

Textbook
I will highlight other useful references as the course progresses.

Computing
This class requires you to use the statistical software package called R.
More details will be given in class and on the class web site.
Evaluation

Homework  Midterm  Final exam
  25%       35%       40%

Homework will be due at the beginning of class on the day it is due. No late homework will be accepted. You are encouraged to work together on the homework, but do not copy any part of a homework. Each student must produce his/her own homework to be handed in. Feel free to ask me for help after you have made an attempt of the questions. The grader for the course does not have the time to provide detailed explanations on each question that he/she grades. To make up for this, I will endeavor to make homework solutions detailed enough to allow you to understand how the question could be approached. Homework solutions will be available on the class web site.

Exams: There will be one midterm and one final exam:

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<thead>
<tr>
<th>Exam</th>
<th>Date</th>
<th>Time</th>
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<tbody>
<tr>
<td>Midterm</td>
<td>Fri 11 Oct</td>
<td>12.40-1.35</td>
</tr>
<tr>
<td>Final</td>
<td>Wed 11 Dec</td>
<td>12.00-1.45</td>
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All exams are closed book/closed notes. Calculators are allowed – personal digital assistants and cellphones are not. The midterm covers the material up to and including Wed 9 Oct. The final will cover all the material for the course. There will be no make-up exams.

Academic misconduct

It is the responsibility of the Committee on Academic Misconduct to investigate or establish procedures for the investigation of all reported cases of student academic misconduct. The term "academic misconduct" includes all forms of student academic misconduct wherever committed; illustrated by, but not limited to, cases of plagiarism and dishonest practices in connection with examinations. Instructors shall report all instances of alleged academic misconduct to the committee (Faculty Rule 3335-5-487). For additional information, see the Code of Student Conduct (http://studentaffairs.osu.edu/info_for_students/csc.asp).

Disability Statement

Students with disabilities that have been certified by the Office for Disability Services will be appropriately accommodated, and should inform the instructor as soon as possible of their needs. The Office for Disability Services is located in 150 Pomerene Hall, 1760 Neil Avenue; telephone 292-3307, TDD 292-0901; http://www.ods.ohio-state.edu/.

Disclaimer

This syllabus should be taken as a fairly reliable guide for the course content. However, you cannot claim any rights from it and in particular I reserve the right to change due dates or the methods of assessment. Official announcements will ALWAYS be those made in class.