



STAT 302

Analysis of Experimental and Observational Data

Summer 2012
Day Course
Statistics Workshop

Students requiring accommodations as a result of disability, must contact the Centre for Students with Disabilities 778-782-3112 or csdo@sfu.ca

Instructor: [Dr. Rachel Altman](#)

Lab Instructor: [Robin Insley](#)

Prerequisite:

Any STAT course except STAT 100, or BUEC 232, or ARCH 376. Students cannot obtain credit for STAT 302 if they already have credit for STAT 350, or if they are simultaneously registered in STAT 302 and STAT 350. Stat major and honors students may not use this course to satisfy the required number of elective hours of upper division statistics. 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 (4th 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. **Quantitative**

Outline:

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, 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 of variance 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 models.

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.

