



# STAT 350

## Linear Models in Applied Statistics

Spring 2009  
Day Course

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

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Instructor: [Scott Pai](#)

### Prerequisite:

STAT 285 and MATH 251

### Textbook:

*Applied Linear Statistical Models (w/student CD)* (5th Edition) by Kutner, Nachtsheim, Neter, Li. Publisher: McGraw-Hill/Irwin

### Calendar Description:

Theory and application of linear regression. Normal distribution theory. Hypothesis tests and confidence intervals. Model selection. Model diagnostics. Introduction to weighted least squares and generalized linear models. **Quantitative**

### Outline:

1. Linear models: Definition, simple and multiple linear regression models, ANOVA models. Incorporating different types of predictor variables and their interactions in the model. Matrix notation.
2. Estimation methods: 2972. GT1 105 2972. General Linear Hypothesis Test. Additional formulae based on the principle of squares.
7. Model selection: Effect of the question of interest on the choice of model, difficulties in model selection due to multicollinearity. Automatic variable selection procedures, warnings and recommendations.
8. Special methods for ANOVA models: Linear constraints. Factor and interaction plots. Multiple comparison procedures.
9. Introduction to weighted least-squares and generalized linear models.

### Grading Scheme:

Homework: 15%  
Midterm 1: 20%  
Midterm 2: 20%  
Final Exam: 45%

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*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. Students are reminded that Academic Honesty is a cornerstone of the acquisition of knowledge. Scholarly integrity is required of all members of the University. Please consult the General Guidelines of the calendar for more details.*

Revised January 2009