STA 568

Spring 2008

Regression Modeling & Analysis

Instructor:

Dr. Ferry Butar, Lee Drain Building 439C, Phone 294-1596.

Email: butar@shsu.edu

OFFICE HOUR: LDB 439C

M, W: 8:00 - 9:00 a.m., 10:00 - 11:00 a.m., and 1:00 - 2:00 p.m. F: 8:00 - 9:00 a.m., 10:00 - 11:00 a.m., or by appointment.

CLASS HOUR:

LDB 201: M W: 3:00 - 4:30 p.m.

Required books:

Draper, N. and Smith, H. (1998), Applied Regression Analysis, 3rd. ed. Wiley.

Related References:

Kleinbaum, D.G. at al., Applied Regression Analysis and Multivariate Methods.

Ryan, T.P., Modern Regression Analysis.

Montgomery, D.C. and Peck, E.A., Introduction to Linear Regression Analysis.

Neter, J., at al., Applied Linear Statistical Models.

Jennrich, R.I., An Introduction to Computational Statistics: Regression Analysis, Prentice Hall, N.J.

COURSE DESCRIPTION:

The major objective of this course is understanding of statistical theory and its applications. It covers the standard foundational concept in regression analysis such as estimation and testing, simple and multiple regression models, residual analysis, general linear model, analysis of variance and covariance, multicollinearity, ridge regression, etc.

COURSE OUTLINE:

I will cover most of the material in Chapters 1 through 26.

Approach:

Lectures on New Concepts and applications,

Assigned problems for experience and familiarities with techniques,

Classroom discussions,

Examinations to demonstrate understanding and ability to utilize methods.

GRADING POLICY:

During the semester, there will be homeworks, three in-class exams and a cumulative final exam. You are allowed to use two $(8\frac{1}{2} \times 11)$ of notes.

If you are unable to take a test on the scheduled time because of illness, accident, or circumstances beyond your control, notify me by telephone before the test is given. A make-up test will be scheduled as soon as possible.

Item	Total point	Date
HW	150	end ch
First Mid-Term Exam	100	Wed, 16, 2008
Second Mid-Term Exam	100	Wed, 30, 2008
Third Mid-Term Exam	100	Wed,
Final Exam	150	Wed, May, 12:00-2:00

Your final course will be determined by your cumulative score out of a maximum possible of 600. There is no set formula used to determine the letter grade for the course, but the following are some guidelines,

Total point	Grade
540 - 600	А
480 - 539	В
420 - 479	\mathbf{C}
360 - 419	D
≤ 359	F

Homework Assignments

Most of your assignments will involve SAS

Academic Honesty — All work that is handed in for evaluation is to reflect solely your individual performance.