

Course Syllabus (Generalized Linear Models)

COURSE INFORMATION Course title: Generalized Linear Models
Term: 1st Semester 2016-17
Time: M3M4Mn
Room: 840

INSTRUCTOR Yu-Jen Cheng

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COURSE PRE-REQUISITES Linear Model
Mathematical Statistics

COURSE DESCRIPTION The course will cover a popular family of conditional probability distributions known as generalized linear models. These models can be used for a wide range of data types and have attractive computational properties. In addition, this course will also focus on the relationship between response and explanatory variables while accounting for the correlation among repeated responses for an individual.

REQUIRED TEXTBOOKS none

OPTIONAL TEXTBOOKS

- Generalized Linear Models, Peter McCullagh and John Nelder, Second Edition. Chapman and Hall/CRC (1989).
- Analysis of Longitudinal Data, Peter J. Diggle, Patrick Heagerty, Kung-Yee Liang and Scott L. Zeger, Second Edition. Oxford (2002).
- Generalized, Linear, and Mixed Models, Charles E. McCulloch, Shayle R. Searle, and John M. Neuhaus, Second Edition. Wiley (2008).

GRADING POLICY Your grade will be determined by homework (50 %) and a final exam or (project) (50 %). **No Late Homework Accepted!**