960-563 – Regression Analysis – Fall, 2020

Course Information

Instructor: John E. Kolassa
Office: Hill Center 565, but all contact will be virtual for Fall 2020
Hours: 2:00–3:00 MOWE
Electronic Mail Address: kolassa@stat.rutgers.edu,
Decorum appropriate to more conventional media should be observed in professional
electronic mail.
Phone 848-445-7674, but please email rather than call.
Teaching Assistant: Yao Song, ys668@stat.rutgers.edu, hours Tue 2-3pm.
CRN: 14322
Course Meeting Time: 6:40 – 9:30 PM On line
Dates: 8 Sep – 7 Dec.
Note: First meeting is Tue. Following meetings are Mon.
Final Exam: 21 Dec.

Text:

Other Texts I will consult:
Company.

Objectives: To be able to perform complete regression analyses, including parameter estimation
in multivariate models, and diagnostic checking.

Requirements:
Homework: Homework will be assigned approximately biweekly, and will be graded.
Solutions will be supplied. Students are encouraged to consult with each other and the
instructor when contemplating these problems but are expected to draft their solutions
themselves. Students who submit correct homework solutions without fully understanding
them can expect substantially lower grades on exams. The lowest homework grade will be
dropped. This provision is meant to accommodate personal emergencies, and constitutes all
such indulgence I expect to give in most cases. Homeworks will constitute 30% of the final
grade. Students are responsible for locating computing resources needed for homeworks. I
expect (but do not require) that students will perform calculations using R.
Exams: Exams will be closed–book. Except possibly in the case of a bona fide emergency no
makeup exams will be given. Please notify the instructor of for predictable conflicts with
exam times during the first two weeks of class.
Midterm: in class, accounting for 30% of the final grade, on the course schedule.
Final: accounting for 40% of the final grade, on the course schedule.
Classroom participation: will not be explicitly graded. Students are responsible for any
information and assignments discussed in class.

Prerequisites: Introductory statistics 960-484.
Web Page: http://www.stat.rutgers.edu/home/kolassa/960-563