

STAT 517 Fall 2022 Class Schedule

Ray Bai

Linear Regression and Generalized Linear Models (GLMs)

- **8/19/22**: syllabus and course overview, review of R
- **8/22/22**: review of simple linear regression, diagnostic plots
- **8/24/22**: review of simple linear regression, multiple linear regression
- **8/26/22**: review of multiple linear regression, model selection
- **8/29/22**: discrete and continuous random variables, idea of maximum likelihood estimation
- **8/31/22**: overview of generalized linear models (GLMs), fitting GLMs in R

Models for Binary Response Variables

- **9/2/22**: simple logistic regression, odds ratio
- **9/5/22**: **Labor Day (no class)**
- **9/7/22**: inference for simple logistic regression
- **9/9/22**: multiple logistic regression, adjusted odds ratio
- **9/12/22**: inference for multiple logistic regression
- **9/14/22**: classification with logistic regression, confusion matrix
- **9/16/22**: sensitivity, specificity, ROC curve
- **9/19/22**: probit and complementary log-log regression

Models for Multinomial Responses

- **9/21/22**: multinomial data, multinomial logistic regression
- **9/23/22**: inference for multinomial logistic regression
- **9/26/22**: multiclass classification with multinomial logistic regression
- **9/28/22**: ordinal data, cumulative link models
- **9/30/22**: **NO CLASS** (Hurricane Ian)
- **10/3/22**: continuation ratio model for ordinal data

Models for Count Response Variables

- 10/5/22: count data, Poisson regression for modeling count data
- 10/7/22: Poisson regression for modeling rate data
- 10/10/22: overdispersion in count data, quasi-Poisson regression model
- 10/12/22: negative binomial regression model
- 10/14/22: **Fall break (no class)**
- 10/17/22: zero-inflated data, zero-inflated Poisson (ZIP) model
- 10/19/22: zero-inflated negative binomial (ZINB) model, summary of GLMs for independent data

Random Effects and Mixed Effects Models

- 10/21/22: dependent and clustered data, random effects models
- 10/24/22: random effects models with interaction
- 10/26/22: mixed effects analysis of variance models
- 10/28/22: linear mixed effects models with covariates
- 10/31/22: mixed effects models with multivariate random effects
- 11/2/22: generalized linear mixed effects models (GLMMs)
- 11/4/22: mixed effects logistic regression and mixed effects count regression

Nonparametric/Semiparametric Regression and Classification

- 11/7/22: motivation for nonparametrics, K -fold cross-validation
- 11/9/22: kernel estimators for univariate functions
- 11/11/22: spline estimators for univariate functions
- 11/14/22: additive models for functions with multiple predictors
- 11/16/22: generalized additive models for noncontinuous responses
- 11/18/22: decision tree modeling, regression trees
- 11/21/22: tree pruning, variable importance in tree models
- 11/23/22: **Thanksgiving holiday (no class)**
- 11/25/22: **Thanksgiving holiday (no class)**
- 11/28/22: classification trees
- 11/30/22: bagging, random forests
- 12/2/22: random forest variable importance measures, partial dependence plots