Generalized and Multilevel Linear Models

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Generalized and Multilevel Linear Models

- In this class we will learn two powerful extensions to the linear model, which we have discussed extensively throughout this course.
- The first extensions if the Generalized Linear Model (GLM) which allows the use of distributions other than Gaussian in the outcome variable.
- These extensions can be particularly useful when our outcome variable is binary or bounded to positive values.
- Multilevel models (also known as hierarchical or mixed effects models), on the other hand, are are useful when there are predictors at different level of variation.
- For example, in studying scholastic achievement, we may have information at different levels: individual students (e.g., family background), class-level information (e.g., teacher), and school-level information (e.g., neighborhood) [Gelman et al., 2013].
- Multilevel models are extend linear regression to include categorical input variable representing these levels, while allowing intercepts and possibly slopes to vary by level [Gelman and Hill, 2006].

Generalized Linear Models

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Conclusions

Blabla

References I



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