MXB344 Week 1 Slides

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Welcome

MXB344 Lecture 1

Modelling Non-Normal Data with Generalised Linear Models

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Personal Introductions |About me. About you.

About this unit

- This is The capstone unit for statistics -it is the first time it has run in this form.
- It contains W.I.L - Work Integrated Learning
- You will engage with an industry partner whilst undertaking a realistic industry project: Credit Risk Modelling

Figure 1:

Introduction to GLMs

Hello old friend | A linear model

```
##
## Call:
## lm(formula = mpg ~ cyl + wt + am, data = mtcars)
##
## Residuals:
##     Min      1Q  Median      3Q     Max
## -4.1735 -1.5340 -0.5386  1.5864  6.0812
##
## Coefficients:
##             Estimate Std. Error t value Pr(>|t|)
## (Intercept)  39.4179     2.6415  14.923 7.42e-15 ***
## cyl          -1.5102     0.4223  -3.576  0.00129 **
## wt           -3.1251     0.9109  -3.431  0.00189 **
## am            0.1765     1.3045   0.135  0.89334
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1
```