# Regression Models Notes

## Coursera Course by John Hopkins University

## INSTRUCTORS: Dr. Brian Caffo, Dr. Roger D. Peng, Dr. Jeff Leek

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#### Intro

This course covers regression analysis, least squares and inference using regression models. Special cases of the regression model, ANOVA and ANCOVA will be covered as well. Analysis of residuals and variability will be investigated. The course will cover modern thinking on model selection and novel uses of regression models including scatterplot smoothing.

#### GitHub Link for Lectures

Link to the GitHub for this course

#### Course Book

Regression Models for Data Science in R, through Leanpub

Further Reading: Advanced Linear Models for Data Science

#### Instructor's Note

- "We believe that the key word in Data Science is 'science'. Our course track is focused on providing you with three things:
- 1) An introduction to the key ideas behind working with data in a scientific way that will produce new and reproducible insight
- 2) An introduction to the tools that will allow you to execute on a data analytic strategy, from raw data in a database to a completed report with interactive graphics
- 3) Giving you plenty of hands on practice so you can learn the techniques for yourself.

Regression Models represents a both fundamental and foundational component of the series, and it presents the single most practical data analysis toolset. Using only a bare minimum of mathematics, we will attempt to provide you with the fundamentals for the application and practice of regression. We are excited about the opportunity to attempt to scale Data Science education. We intend for the courses to be self-contained, fast-paced, and interactive, and we intend to run them frequently to give people with busy schedules the opportunity to work on material at their own pace.

Brian Caffo and the Data Science Track Team"

### Data Science Specialization Community Site

The site is created using GitHub Pages

In addition, Johns Hopkins has a site on Statistical Methods and Applications for Research in Technology that Dr. Caffo helps manage.

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### Least Squares and Linear Regression

Regression

Introduction to Regression

Introduction to Basic Least Squares

Technical Details

**Introductory Data Example** 

Lesson with swirl(): Introduction

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Linear Least Squares

Notation and Background

Linear Least Squares

Linear Least Squares Coding Example

**Technical Details** 

Lesson with swirl(): Least Squares Estimation

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Regression to the Mean

Regression to the Mean

Lesson with swirl(): Residuals

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Quiz 1

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Linear Regression & Multivariable Regression

Statistical Linear Regression Models

Statistical Linear Regression Models

**Interpreting Coefficients** 

Linear Regression for Prediction

Lesson with swirl(): Introduction to Multivariable Regression

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Residuals

Residuals

Residuals, Coding Example

Residual Variance

Lesson with swirl(): Residual Variation

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Inference in Regression

Inference in Regression

Coding Example

Prediction

Lesson with swirl(): MultiVar Examples

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#### Quiz 2

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# Multivariable Regression, Residuals, & Diagnostics

Multivariable Regression

Multivariable Regression Part 1

Multivariable Regression Part 2

Multivariable Regression Continued

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Multivariable Regression Tips and Tricks

Multivariable Regression Examples Part 1

Multivariable Regression Examples Part 2

Multivariable Regression Examples Part 3

Multivariable Regression Examples Part 4

Lesson with swirl(): MultiVar Examples2

Lesson with swirl(): MultiVar Examples3

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Adjustment

Adjustment Examples

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Residuals Again

Residuals and Diagnostics Part 1

Residuals and Diagnostics Part 2

Residuals and Diagnostics Part 3

Lesson with swirl(): Residuals Diagnostics and Variation

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**Model Selection** 

Model Selection Part 1

Model Selection Part 2

**Model Selection Part 3** 

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Practice Exercise in Regression Modeling

Quiz 3

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Logistic Regression and Poisson Regression

**GLMs** 

Logistic Regression

Logistic Regression Part 1

Logistic Regression Part 2

Logistic Regression Part 3

Lesson with swirl(): Variance Inflation Factors

Lesson with swirl(): Overfitting and Underfitting

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Poisson Regression

Poisson Regression Part 1

Poisson Regression Part 2

Lesson with swirl(): Binary Outcomes

Lesson with swirl(): Count Outcomes

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Hodgepodge

Mishmash

Hodgepodge

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Quiz 4

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Course Project

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