GU4205/5205 Linear Regression Models
Fall 2018

Instructor

Jingchen Liu, office: SSW 1030, email: jl3260@columbia.edu

Teaching assistant:

Yuling Yao (yy2619columbia.edu).

Time and Location

Friday 10:10 - 12:55am

Location: 501 NWC

Office Hours:

To be arranged.

Prerequisites for non stat MA students:

Multivariate calculus, linear algebra, Stat GU4203, and GU4204.

Textbook

Applied Linear Regression Models, by Michael Kutner, Christopher Nachtsheim, and John Neter, 4th Edition.

Materials:

Review of basic statistical inference concepts, simple linear regression, multiple linear regression, analysis of variance, model diagnostics, model/variable selection, etc.

Grading

There will be weekly assignments, one midterm exam, and final exam. They will count toward the grade as follows:

Assignments	30%
Midterm	30%
Final	40%.

Miterm date: to be arranged.