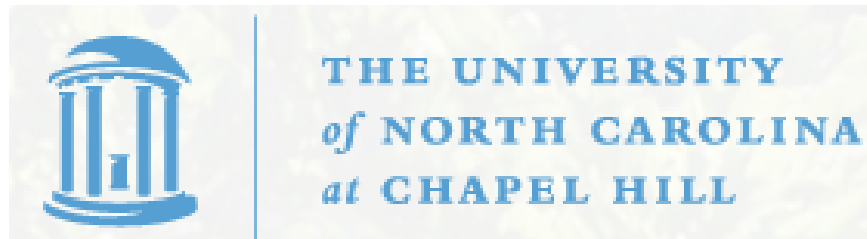


STOR 590:
ADVANCED LINEAR MODELS
Instructor: Richard L. Smith

Class Notes:
September 4, 2020



CLASS ANNOUNCEMENTS

- No class Monday — Labor Day
- HW3 posted — due next Friday
- Structured office hours — still part of my plan
- Still plan September 28 date for midterm, will firm this up after Labor Day
- Need to start plan for final exam

Outline of Chapter 8 (see “GLM Handout”)

1. Some preliminary results about likelihood functions
2. Exponential families — definitions
3. Exponential families — examples (Normal, Poisson, Binomial, Gamma, Inverse Gaussian)
4. Estimating parameters — the general algorithm
5. Hypothesis tests, confidence intervals, residuals, diagnostics and all the usual stuff