

Intro to Frequentist and Bayesian mixed models course

Andrew Parnell

October 2018

Module pre-requisites can be found [here](#). All the raw files and code can be found [here](#). Click ‘Download ZIP’ near the top right if you want an offline version of the material

Monday 8th October

| Time | Class |
|-------------|--|
| 9:00-10:00 | Introduction, example data sets (slides) (handout) |
| 10:00-10:15 | Coffee break |
| 10:15-11:15 | Revision: likelihood and inference (slides) (handout) |
| 11:15-11:30 | Break |
| 11:30-12:30 | Revision: linear regression and GLMs (slides) (handout) |
| 12:30-13:30 | Lunch |
| 13:30-14:30 | Loading data in R and running simple analysis (code) |
| 14:30-15:00 | Coffee break |
| 15:00-17:00 | Self-guided practical: Using R for linear regression and GLMs’ (worksheet) (answer code) |

Tuesday 9th October

9:00-10:00 | Introduction to mixed models ([slides](#)) ([handout](#)) 10:00-10:15 | Coffee break 10:15-11:15 | Linear Mixed Models ([slides](#)) ([handout](#)) 11:15-11:30 | Break 11:30-12:30 | Generalised Linear Mixed Models ([slides](#)) ([handout](#)) 12:30-13:30 | Lunch 13:30-14:30 | Running Mixed Models in lme4 ([code](#)) 14:30-15:00 | Coffee break 15:00-17:00 | Self-guided practical: exercises in lme4 ([worksheet](#)) ([answer code](#))

Wednesday 10th October

9:00-10:00 | Introduction to Bayesian statistics ([slides](#)) ([handout](#)) 10:00-10:15 | Coffee break 10:15-11:15 | Bayesian hierarchical linear and generalised linear models ([slides](#)) ([handout](#)) 11:15-11:30 | Break 11:30-12:30 | Multivariate and multi-layer hierarchical models ([slides](#)) ([handout](#)) 12:30-13:30 | Lunch 13:30-14:30 | Running hierarchical models in rstanarm ([code](#)) 14:30-15:00 | Coffee break 15:00-17:00 | Self-guided practical: exercises in rstanarm ([worksheet](#)) ([answer code](#))

Thursday 11th October

9:00-10:00 | Partial pooling, zero-inflation, and multinomial models ([slides](#)) ([handout](#)) 10:00-10:15 | Coffee break 10:15-11:15 | Variable selection and non-parametrics ([slides](#)) ([handout](#)) 11:15-11:30 | Break 11:30-12:30 | Prior and posterior predictive inference ([slides](#)) ([handout](#)) 12:30-13:30 | Lunch 13:30-14:30 | Creating your own models in stan ([code](#)) 14:30-15:00 | Coffee break 15:00-17:00 | Self-guided practical: bring your own data ([worksheet](#)) ([answer code](#))

Friday 12th October

9:00-10:00 | Time series models and change-point analysis ([slides](#)) ([handout](#)) 10:00-10:15 | Coffee break 10:15-11:15 | Comparing models in Stan using Loo and WAIC ([slides](#)) ([handout](#)) 11:15-11:30 | Break 11:30-12:30 | Bring your own data session 1 12:30-13:30 | Lunch 13:30-16:00 | Bring your own data session 2