Instruction Team

- Instructor
 - Professor Jie Peng
 - o jiepeng@ucdavis.edu
- Teaching assistants
 - o Yan-Yu Chen
 - × ynychen@ucdavis.edu
 - Wookyeong Song
 - × wksong@ucdavis.edu

Lectures & Labs

Lectures/Labs

- o MW 10:00am 11:50am, TLC 3214
- o Recorded and posted on canvas (within 1~2 hours)

Privacy disclosure: The recordings (including room audio) run from 3 minutes before to 2 minutes after the scheduled lecture time.

Office hours through Zoom

- o Jie Peng: Tue., 1:00pm 2:30pm
- o Yan-Yu Chen: Wed., 4:00pm 6:00pm
- o Wookyeong Song: Tue., 6:00pm − 7:00pm

Grading

Composition:

- o Final exam: 25%
- o Midterm exam: 20%
- o Take-home quiz: 10%
- O Weekly homework: 15%
- o Final project: 30%
- Drop date: 10/4/2022 (this is a 10-day drop class)
- P/NP Deadlines: 10/25/2022

In Class Exams

- Open notes:
 - ➤ Mobile devices (phones, tablets, laptop, etc.) **NOT** allowed
 - × Handheld calculator allowed
- Midterm Exam:
 - o In class on **Wed.**, **Oct. 19**
- Final Exam:
 - o In class on *Wed.*, *Nov.* 30

Take-home Quiz

- Posted and collected through canvas
- Must be finished independently
 - Collaboration with or seeking help from any person or service is prohibited.
- Starting on Wed., Nov. 9 at 8:00am
 - Available on canvas until *Thur.*, *Nov.* 10 at 2:00pm
 - Must be finished within a <u>150-minutes</u> (2.5-hour) window
 - o No lecture on Wed., Nov. 9

Homework

- Posted and collected through canvas
- Discussion allowed
- Writing up and coding must be done independently
- No late homework accepted
- One lowest score dropped

Final Project

- Mandatory for a passing grade
- May form groups with up to 3 members
 - You may do a solo-project, but teaming up is highly encouraged
- Project report and presentation video due on <u>Mon.</u>,
 <u>Dec. 5</u>, <u>11:59pm</u>
- More details coming later

Textbook & Prerequisite

• Textbook:

Optional: Applied Linear Statistical Models by Kutner, Nachtsheim, Neter and Li

• Prerequisite:

- One course in statistics and probability, one course in linear algebra
- Familiar with basic statistical and probabilistic concepts including random variables, mean, variance, covariance, confidence interval, and hypothesis testing
- Familiar with matrix algebra including addition, subtraction, multiplication, inversion, and projection
- Basic programming skills
- o Go through the review materials (posted on canvas)

If you lack sufficient background, you may consider taking STA 108 instead (two sections are offered in fall 2022), which covers similar material albeit at a lower level.

Computing:

- Computing is an important component of this course. R is needed for homework, projects and exams/quizzes.
- R will be taught during the lab sessions.

Communication & Web Resources

- For questions related to course materials, please come to office hours.
- For general administrative questions, contact us through emails or come to the office hours.
- <u>canvas.ucdavis.edu</u>
 - recordings, lecture notes, handouts, homework, solutions, quizzes, grades, announcements, submission, etc.

Code of Academic Conduct

 Per University policy, you are required to acknowledge the code of academic conduct for each registered course:

https://ossja.ucdavis.edu/code-academic-conduct

 Seeking information on past exams/quizzes or homework, or seeking help on homework, projects or exams/quizzes from anyone/any service outside of this class, is prohibited.

Copyright Disclosure

- All content of this course including (but not limited to) lecture notes, handouts, recordings, homework, projects, exams/quizzes, solutions, are protected by copyright and may not be shared, uploaded, or distributed.
 - Posting or sharing class zoom information is prohibited.
 - Electronically capturing or re-disclosing class recordings is prohibited.

Campus Covid Policy (as of 9/20/2022)

- https://campusready.ucdavis.edu/public-health-policies-requirements
- All individuals, regardless of vaccination status, may not enter or remain on university property if:
 - They have tested positive for COVID-19 within the past 10 days
 - They have symptoms of COVID-19 (not related to a chronic condition)
- https://campusready.ucdavis.edu/instructors

Anyone diagnosed with COVID-19 must report it to the university within Health-e-Messaging unless they received a positive result through university testing. They will then receive an automated email with further instructions, which includes notifying their instructors when they will be able to return to class.

Send any questions to <u>campusready@ucdavis.edu</u>

Syllabus

Part I: Simple Regression

- Week o: Sept. 21 -- Course Overview; Review of Basics
- Week 1: Sept. 26 -- Simple Regression Model; Least Squares Estimation
- Week 2: Oct. 3 -- Inference under Normal Error Model;
 Analysis of Variance
 - x Thur., Oct. 6, 11:59pm: hw1 due
- Week 3: Oct. 10 -- Model Diagnostics; Simple Regression in Matrix Form
 - x Thur., Oct. 13, 11:59pm: hw2 due
- Week 4: Oct. 17 -- Geometric Interpretation of Regression
 - * Midterm: Wed., Oct. 19, in class
 - ▼ Thur., Oct. 20, 11:59pm: hw3 due

(subject to change)

Syllabus (Cont'd)

Part II: Multiple Regression

- Week 5: Oct. 24 -- Multiple Regression Model: Inference; Extra Sum of Squares, General Linear Test
 - **▼** Thur., Oct. 27, 11:59pm: hw4 due
- Week 6: Oct. 31 -- Standardized Regression Model;
 Multicollinearity; Identifiability;
 - x Thur., Nov. 3, 11:59pm: hw5 due
- Week 7: Nov. 7 -- Qualitative Predictors; Polynomial Regression;
 - **Quiz:** available from Wed., Nov. 9, 8:00am to Thur., Nov. 10 2:00pm (Notes: no class on Nov. 9)
 - × Thur., Nov. 10, 11:59pm: hw6 due

(subject to change)

Syllabus (Cont'd)

Part III: Model Building

- Week 8: Nov. 14 -- Model building Overview; Model Selection; Bias-Variance Trade-off
 - x Thur., Nov. 17, 11:59pm: hw7 due
- Week 9: Nov. 21 -- Model Diagnostics: Outliers;
 Influential Cases
 - × Thur., Nov. 24, 11:59pm: hw8 due
- Week 10: Nov. 28
 - × Final exam: Wed., Nov. 30, in class
- Project due on Mon., Dec. 5, 11:59pm

(subject to change)