

These are items from the “Essential Terminology and Notation” sections of Nalini’s book.

1. Probability Distributions

- Cumulative distribution
- probability density
- the normal distribution
- standard normal variable
- empirical rule for normal distribution (68-95-99.7 rule)
- location/scale distribution
- quantiles
- order statistics
- empirical quantiles
- empirical cdf
- multinomial distribution
- kernel-density plots

2. Hypothesis Testing

- population parameters
- sample statistics
- sampling distribution
- standard error
- point estimate
- biased/unbiased estimators
- statistical hypothesis
- hypothesis test
- null and alternative hypotheses; one- and two- sided
- Neyman-Pearson paradigm
- test statistics
- rejection region
- Type I and Type II errors
- significance and power
- p-value
- confidence interval and its interpretation
- degrees of freedom
- effect size

3. Fixed Effects ANOVA

- Factors/categorical variables
- Designed experiments
- balanced and unbalanced designs
- full factorial design
- ANOVA description
- multiple comparisons
- contrasts
- types of ANOVA:

- single factor
- two factor
- nested

4. Linear Regression

- linear regression model
- simple regression
- sample correlation
- correlation matrix
- multiple regression
- underlying assumptions:
 - linearity
 - constant variance
 - normality
 - independence
- goodness of fit measures (coeff of determination)
- Inference on regression coefficients
- F test
- predictive modeling

5. More on Linear Regression

- Spectral Theorem
 - eigenvalues and eigenvectors
 - orthogonal matrices
 - spectral decomposition
- PCA regression
- diagnostics
- outliers
- residuals
- branch and bound

6. Generalized Linear Models

- link functions
- binary response
- bernoulli distribution
- binomial distribution
- count response
- Poisson distribution
- negative binomial
- dispersion
- sensitivity and specificity
- the ROC curve

7. More on GLIM and related methods

- tree based methods
- Gini index

- Entropy
- 8. Extensions to ANOVA
 - fixed and random effects models
- 9. Dependent Data
 - time series and autocorrelation