Understanding generalized linear models [draft]

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An explanation of generalized linear models

Note: Dear Reader, please remember that you're the ultimate peer-reviewer of anything you read.

Where do probability models come from? To judge by the resounding silence over this question on the part of most statisticians, it seems highly embarrassing. In general, the theoretician is happy to accept that his abstract [model] was found under a gooseberry bush, while the applied statistician's model "just growed".

A. P. Dawid (1982 § 4, p. 220)

1 Generalized linear models

Bibliography

('de X' is listed under D, 'van X' under V, and so on, regardless of national conventions.)

Dawid, A. P. (1982): *Intersubjective statistical models*. In: Koch, Spizzichino (1982), 217–232. Koch, G., Spizzichino, F., eds. (1982): *Exchangeability in Probability and Statistics*. (North-Holland, Amsterdam).