

COURSE OUTLINE

1.	Course: STAT	429. Linear	⁻ Models an	d Their App	lications - Fall 2020
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Lecture 01: TR 15:30 - 16:45 - Online

Instructor	Email	Phone	Office	Hours
Dr Jingjing Wu	jinwu@ucalgary.ca	403 220-6303	MS 548	TR 14:30-15:30

Online Delivery Details:

This course is being offered online in real-time via scheduled meeting times, you are required to be online at the same time.

Both lectures and tutorials will be synchronous. Lectures and tutorials will also be recorded and posted on D2L.

Course Site:

D2L: STAT 429 L01-(Fall 2020)-Linear Models and Their Applications

Note: Students must use their U of C account for all course correspondence.

2. Requisites:

See section <u>3.5.C</u> in the Faculty of Science section of the online Calendar.

Prerequisite(s):

Statistics 323 or Data Science 305; and Mathematics 211 or 213.

3. Grading:

The University policy on grading and related matters is described in <u>F.1</u> and <u>F.2</u> of the online University Calendar.

In determining the overall grade in the course the following weights will be used:

Component(s)	Weighting %	Date				
Assignments (3)	30%					
Midterm Examination	15%	Tuesday, October 27, 2020				
Project (1)	20%					
Final Examination	35%	To be scheduled by the Registrar				

Each piece of work (reports, assignments, quizzes, midterm exam(s) or final examination) submitted by the student will be assigned a grade. The student's grade for each component listed above will be combined with the indicated weights to produce an overall percentage for the course, which will be used to determine the course letter grade.

The conversion between a percentage grade and letter grade is as follows.

	A +	Α	Α-	B+	В	В-	C+	С	C-	D+	D
Minimum % Required	95 %	90 %	85 %	80%	75%	70 %	65 %	60%	55%	54 %	50 %

This course has a registrar scheduled final exam.

4. Missed Components Of Term Work:

The university has suspended the requirement for students to provide evidence for absences. Please do not attend medical clinics for medical notes or Commissioners for Oaths for statutory declarations.

In the event that a student legitimately fails to submit any online assessment on time (e.g. due to illness etc...),

please contact the course coordinator, or the course instructor if this course does not have a coordinator to arrange for a re-adjustment of a submission date. Absences not reported within 48 hours will not be accommodated. If an excused absence is approved, then the percentage weight of the legitimately missed assignment could also be pro-rated among the components of the course.

There will be no makeup of midterm examination.

5. Scheduled Out-of-Class Activities:

There are no scheduled out of class activities for this course.

6. Course Materials:

Recommended Textbook(s):

Simon J. Sheather, A Modern Approach to Regression with R: Springer.

In order to successfully engage in their learning experiences at the University of Calgary, students taking online, remote and blended courses are required to have reliable access to the following technology:

- A computer with a supported operating system, as well as the latest security, and malware updates;
- A current and updated web browser;
- Webcam/Camera (built-in or external);
- Microphone and speaker (built-in or external), or headset with microphone;
- Current antivirus and/or firewall software enabled;
- Stable internet connection.

For more information please refer to the UofC <u>ELearning</u> online website.

7. Examination Policy:

Both the midterm and the final are closed-book synchronous examinations. The midterm is designed to take 50 minutes to complete in a regular class but students will be given 75 minutes to account for any issues. The final exam is a 2-hour test to be scheduled by the Registrar's Office and students will be given 3 hours to complete.

Students should also read the Calendar, <u>Section G</u>, on Examinations.

8. Approved Mandatory And Optional Course Supplemental Fees:

There are no mandatory or optional course supplemental fees for this course.

9. Writing Across The Curriculum Statement:

For all components of the course, in any written work, the quality of the student's writing (language, spelling, grammar, presentation etc.) can be a factor in the evaluation of the work. See also Section $\underline{E.2}$ of the University Calendar.

10. Human Studies Statement:

Students will not participate as subjects or researchers in human studies.

See also <u>Section E.5</u> of the University Calendar.

11. Reappraisal Of Grades:

A student wishing a reappraisal, should first attempt to review the graded work with the Course coordinator/instructor or department offering the course. Students with sufficient academic grounds may request a reappraisal. <u>Non-academic grounds are not relevant for grade reappraisals</u>. Students should be aware that the grade being reappraised may be raised, lowered or remain the same. See <u>Section I.3</u> of the University Calendar.

- a. **Term Work:** The student should present their rationale as effectively and as fully as possible to the Course coordinator/instructor within **ten business days** of either being notified about the mark, or of the item's return to the class. If the student is not satisfied with the outcome, the student shall submit the Reappraisal of Graded Term work form to the department in which the course is offered within 2 business days of receiving the decision from the instructor. The Department will arrange for a reappraisal of the work within the next ten business days. The reappraisal will only be considered if the student provides a detailed rationale that outlines where and for what reason an error is suspected. See sections <u>1.1</u> and <u>1.2</u> of the University Calendar
- b. **Final Exam:**The student shall submit the request to Enrolment Services. See <u>Section 1.3</u> of the University Calendar.

12. Other Important Information For Students:

- a. Mental Health The University of Calgary recognizes the pivotal role that student mental health plays in physical health, social connectedness and academic success, and aspires to create a caring and supportive campus community where individuals can freely talk about mental health and receive supports when needed. We encourage you to explore the mental health resources available throughout the university community, such as counselling, self-help resources, peer support or skills-building available through the SU Wellness Centre (Room 370, MacEwan Student Centre, <u>Mental Health Services Website</u>) and the Campus Mental Health Strategy website (<u>Mental Health</u>).
- b. SU Wellness Center: For more information, see <u>www.ucalgary.ca/wellnesscentre</u> or call <u>403-210-9355</u>.
- c. **Sexual Violence:** The Sexual Violence Support Advocate, Carla Bertsch, can provide confidential support and information regarding sexual violence to all members of the university community. Carla can be reached by email (<u>svsa@ucalgary.ca</u>) or phone at <u>403-220-2208</u>. The complete University of Calgary policy on sexual violence can be viewed at (<u>https://www.ucalgary.ca/policies/files/policies/sexual-violence-policy.pdf</u>)
- d. Misconduct: Academic misconduct (cheating, plagiarism, or any other form) is a very serious offence that will be dealt with rigorously in all cases. A single offence may lead to disciplinary probation or suspension or expulsion. The Faculty of Science follows a zero tolerance policy regarding dishonesty. Please read the sections of the University Calendar under <u>Section K</u>. Student Misconduct to inform yourself of definitions, processes and penalties. Examples of academic misconduct may include: submitting or presenting work as if it were the student's own work when it is not; submitting or presenting work in one course which has also been submitted in another course without the instructor's permission; collaborating in whole or in part without prior agreement of the instructor; borrowing experimental values from others without the instructor's approval; falsification/ fabrication of experimental values in a report. These are only examples.
- e. **Academic Accommodation Policy:** Students needing an accommodation because of a disability or medical condition should contact Student Accessibility Services in accordance with the procedure for accommodations for students with disabilities available at <u>procedure-for-accommodations-for-students-with-disabilities.pdf</u>.

Students needing an accommodation in relation to their coursework or to fulfill requirements for a graduate degree, based on a protected ground other than disability, should communicate this need, preferably in writing, to the Associate Head of the Department of Mathematics & Statistics, Mark Bauer by email bauerm@ucalgary.ca or phone 403-220-4189. Religious accommodation requests relating to class, test or exam scheduling or absences must be submitted no later than **14 days** prior to the date in question. See <u>Section E.4</u> of the University Calendar.

- f. **Freedom of Information and Privacy:** This course is conducted in accordance with the Freedom of Information and Protection of Privacy Act (FOIPP). Students should identify themselves on all written work by placing their name on the front page and their ID number on each subsequent page. For more information, see <u>Legal Services</u> website.
- g. **Student Union Information:** <u>VP Academic</u>, Phone: <u>403-220-3911</u> Email: <u>suvpaca@ucalgary.ca</u>. SU Faculty Rep., Phone: <u>403-220-3913</u> Email: <u>sciencerep@su.ucalgary.ca</u>. <u>Student Ombudsman</u>, Email: <u>ombuds@ucalgary.ca</u>.
- h. **Surveys:** At the University of Calgary, feedback through the Universal Student Ratings of Instruction (<u>USRI</u>) survey and the Faculty of Science Teaching Feedback form provides valuable information to help with evaluating instruction, enhancing learning and teaching, and selecting courses. Your responses make a difference please participate in these surveys.
- i. **Copyright of Course Materials:** All course materials (including those posted on the course D2L site, a course website, or used in any teaching activity such as (but not limited to) examinations, quizzes, assignments, laboratory manuals, lecture slides or lecture materials and other course notes) are protected by law. These materials are for the sole use of students registered in this course and must not be redistributed. Sharing these materials with anyone else would be a breach of the terms and conditions governing student access to D2L, as well as a violation of the copyright in these materials, and may be pursued as a case of student academic or non-academic misconduct, in addition to any other remedies available at law.

Course Outcomes:

 Model the simple linear relationship between a response variable (Y) and an explanatory variable (X), use both numerical (T and F tests, correlation coefficient (r), coefficient of determination) and graphical (scatter plot, residual plot) methods to assess model validity. Interpret model parameters

- Use a valid simple linear regression (SLR) model to predict the response variable at a certain level of the explanatory variable (X=x*). Construct confidence interval and prediction interval for the response variable (Y|X=x*)
- Apply the Box -Cox transformation to either/both of the response variable and the predictor variable and build a valid linear model based on the transformed variable(s). Make inference of the response variable based on the new model.
- Demonstrate the weighted least squares method under the bivariate setup and make inference of the response variable based on a model fit ted using this method
- Derive some basic properties (mean and variance) of the model parameters by using the matrix algorithm
- Construct a multiple linear regression (MLR) line to model the relationship between a response and a cluster of predictor variables, use both numerical (coefficient of determination, adjusted coefficient of determination, partial F test) and graphical (scatter plot, added variable plot, marginal model plot) methods to assess model validity. Interpret model parameter estimates. Construct confidence interval and prediction interval for the response variable (Y|X '=x'). Discuss the inference scope of such regression analysis.
- Apply the Box- Cox transformation to some/all of the response variable and the predictor variables and construct a valid MLR model based on the transformed variables
- Check the multi -linearity problem of a MLR model. If there is a problem, use (i) All possible subsets and (ii) Stepwise variable selection methods to identify the most significant subset of predictor variables that contribute to the explanation of the variation in Y, by using the criterion of (i) AlC, (ii) Corrected AlC, and /or (iii) BIC. Tell the similarity and difference be tween these two variable selection methods and the advantage/disadvantage of each of the se three selection criterion.
- Form a logistic regression model to describe the relationship between a binary response variable and a set of explanatory variables, interpret model parameter estimates, and check model validity by using marginal model plots. Conduct variable selection when the response is binary
- Write technical reports for group research projects. Deliver professional presentations and discuss group research project results with the entire class audience . Provide constructive comments and suggestions to peers' assignments and presentations

Electronically Approved - Sep 03 2020 11:15

Department Approval