

**MA397B – Applied Regression Modeling
Fall 2008****Class Meetings:**

MWF 11:00-11:50 Olin 323

Professor:

Liam O'Brien

Mudd 401

859-5838

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Office Hours:

MWF 3:00-4:00, by appointment, or whenever my door is open. I will also announce additional office hours each week and post a weekly schedule on my door. I try to be in my office as much as possible – if you have a difficult time finding me then send me an email.

Course Requirements and Grading:

Participation (5%) will be assessed by your attendance and participation in class. To avoid losing participation points, let me know if you need to miss class as stated in the attendance section below. Missing class does not mean that you will lose participation points if you have cleared it with me in advance or have had to miss class for legitimate unforeseen circumstances.

Homework (25%) will be collected periodically.

There will be two in-class **exams** (25% each). The exams are closed book but open note and may have a take home component. The exams are scheduled for **October 8th** and **November 24th**.

The **final exam** (20%) will be take home and will utilize the statistical software heavily.

Required Text:

Mendenhall and Sinich. (2003). *A Second Course in Statistics: Regression Analysis*, 6th edition. Pearson. ISBN 0130223239.

Readings that cover the topics of the next lecture will be announced in previous class. It is strongly recommended that you read the material *before* the lecture. A reading list is also distributed with this syllabus with a tentative reading schedule.

A copy of the student solutions manual is on reserve in the science library for 2-hour loan.

Statistical Software

We will use Stata 10 for all computer applications in this course. I will provide limited help getting you started with Stata, but expect that you will spend the time necessary to become familiar with the program outside of class. The help files are very detailed and all important specific regression commands will be given in class.

Policy on Collaboration:

You may discuss the homework problems with other students (and with me), but you must write your final answer yourself, in your own words. Solutions prepared “in committee” or by copying, paraphrasing, or summarizing someone else’s work are not acceptable. Discussing any take home quiz or exam with anyone other than me is *not* permitted. Doing so will result in a zero being given for that particular quiz or exam.

Policy on Attendance:

Statistics, like mathematics, generally builds from one topic to the next, making a missed class something to avoid. If you must miss a lecture and know ahead of time, then let me know and I will give you the topics to be covered that day. If this isn’t possible, then get the material from a classmate or get in touch with me. Absences for which no reason is given (and approved by me) may result in a loss of participation points.

Comments and Suggestions:

I welcome your comments and suggestions. Please feel free to let me know of your opinions about any aspect of the course. If you prefer, you can drop an anonymous note in my mailbox or in the box outside my door. *Please do not hesitate to let me know how I can improve the course.*