UNIVERSITÀ
DEGLI STUDI DI MILANO-BICOCCA

SYLLABUS DEL CORSO

Modello Lineare Generalizzato

2122-1-F8203B010-F8203B010M

Learning objectives

The aim of this course is the analysis of advanced linear models, from the classical linear model to the multivariate models.

Contents

The aim of the course is to present linear model extending the classical ordinary least squares model. The main topics are

- generalized linear models
- multivariate models
- multilevel models

Detailed program

The course aims at introducing at the specification, estimation and verification of the interpretative advanced linear models compared to the classical linear model. It also presents:

· Generalized linear models that do not meet the assumptions of the classical linear model: heteroschedastic models, autoregressive models, non-linear models, models with outliers, GLS

· Multivariate linear models: from least squares models to seemingly unrelated regressions

· Multilevel models: hierarchical data and fixed effects anova, mixed models (random slope, random intercept)

Each area will be the specific object of a course module. The course activity comprises theoretical lecture and lab activity with SAS and R

Prerequisites

It is requested a good knowledge of:

Univariate descriptive statistics: position indeces; variability indices: symmetry and kurtosis indices.

Bivariate descriptive statistics: connection, average dependence, linear correlation, linear bivariate,

Multiple, multivariate, polynomial, non-linear regressions.

Probability theory: population and sample; probability in the classic version; combinatorial calculation elements; sampling types; distributions of univariate random variables; random variables Normal, t of Student, F d Snedecor; random sampling distributions

Inference:estimation theory, property of the punctual estimators; interval estimation ;hypothesis tests: general theory, Neyman Pearson hypothesis tests,
hypothesis tests on mean (Normal t of Student) and variance.

Basics of matrix algebra

Therefore student that do not have these previous knowledge in statistics are requested to attend biostastistics courses and pass exams of
of: probability calculation, introduction to stastistical inference, introduction to statistical models, statistical models for data categorical . The students also have to know the R or SAS statistical packages.

(in the three-year degree or in the degree course of biostatistics) exams of: univariate and bivariate statististics, probability calculation, introduction to stastistical inference, introduction to statistical models, statistical models for data categorical . The students also have to know the R and SAS statistical packages.

Teaching methods

The course includes theoretical lecture and labs. In theoretical lecture,

Assessment methods

The examination is carried out by means of a test at the computer lab and comprises two theoretical questions and a practical exercise. The exercise covers one of the topics proposed during the classroom exercises and involves solving a problem using R and SAS software and commenting on the results.

Textbooks and Reading Materials

-All the reading material is included in the course digital textbook uploaded on the elearning platform. The textbook covers both theoretical topics and practical examples.

Suggested readings

- Baltagi B. H. (2008), Econometrics, fourth Edition, Springer Berlin

-Rencher , A. C. ,Methods of Multivariate Analysis, Wiley

-Tom Snijders, T., Bosker, R., Multilevel Analysis: An Introduction To Basic And Advanced Multilevel Modeling, SAGE Publictaions Inc.

- Littell, R. C., Freund, R. J., and Spector, P. C. (2002), SAS for Linear Models, 4th Edition, Cary, NC: SAS Institute Inc.

- Manual SAS/STAT 15.1

- Faraway, J. J. (2004). Linear models with R. Chapman and Hall/CRC.

Semester

3 cycle which corresponds to the 2nd semester in the period between March and April.

Teaching language

Italian