

STA 302 H1F / 1001 HF - REGRESSION ANALYSIS

Fall 2007

Lectures: Mondays 1:10-2:00 p.m. in MP 103 (no lecture on October 8)
Wednesdays 1:10-3:00 p.m. in MP 103

Tutorials: Mondays 2:10-3:00 p.m. in MP 103
A teaching assistant will be available to answer questions.
Tests and assignments will be returned in this hour.
The first tutorial will be on Monday, September 24.
There is no tutorial on Monday, October 8 (Thanksgiving).

Instructor: Dr. Alison Gibbs

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Course web page: Available through <http://portal.utoronto.ca>

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Telephone: (416) 946-7589

Office hours: Mondays 3:10-4:30 p.m.
Thursdays 9:00-10:00 a.m.
Appointments for other times can be made by e-mail.
More office hours will be scheduled before tests and assignment due dates.

Tutorial teaching assistant: Zeynep Baskurt

T.A. office hour: Thursdays 1:10-2:00 p.m. starting September 27 (location to be confirmed)

This course covers some of the theory and methodology of linear regression, that is, how to fit a linear model to data points. Topics to be covered include: least squares estimation, residual analysis, inference of regression parameters under assumptions of normality of errors, remedial procedures for violation of assumptions, and model selection. This course will also be an opportunity to begin to develop skills in data analysis for which the SAS software program will be taught.

Computing

SAS is available on the CQUEST system. CQUEST computer labs are available in Ramsey Wright and the Earth Sciences Building. To get an account, go to www.cquest.utoronto.ca. There you will also find information about using CQUEST. Students enrolled in STA 1001 should see me to get an account. I am assuming that students have never used SAS before.

A license for SAS for personal use can be purchased from the Information Commons Licensed Software Office. Go to www.utoronto.ca/ic/softdist for more information. For students in the course, a license is available at the special cost of \$55.

I will provide you with the SAS syntax for all of the examples in lecture, which should be sufficient for you to do your assignments. There are many good books on learning SAS. Here are three suggestions if you'd like other references:

- R.P. Cody and J.K. Smith, *Applied Statistics and the SAS Programming Language*. This is my favourite book for learning SAS. It is currently in its 5th edition.
- R.J. Freund and R.C. Littell, *SAS System for Regression*. Includes everything we need for this course and a lot more. Assumes you already know the basics of SAS.
- SAS reference manuals are available electronically through the University of Toronto library web site. Under e-Resources select e-Books and then search for SAS.

There are also many online tutorials and reference pages available on the internet.