STT 864     Statistical Methods II
Spring 2015

Time: M-W, 12:40-2:00pm
Place: 228 Erickson Hall

Instructor: Ping-Shou Zhong
Office Hours: Tues.-Thur., 4:00-5:00pm at C418 Wells Hall and by appointment
E-mail: pszhong@stt.msu.edu

Website: http://www.stt.msu.edu/users/pszhong/teaching.html

Textbook:
Extending the Linear Model with R: Generalized Linear, Mixed Effects and
Nonparametric Regression Models by Faraway.

References:
Sons.
Edition, Stata Press.

Prerequisite: STT 863.

Course description: This course is a continuation of STT 863. We will introduce
statistical models including non-linear models, generalized linear models, linear mixed
models, generalized linear mixed models and some models for longitudinal data.

Homework: Homework of various types will be assigned and will be due on
Wednesday in class. Copies of solution will be posted on the class page website.
Students should write his or her own assignment independently, do not copy what
someone else has written or use someone else’s R code, although discussion with your
fellow students is encouraged. No late homework will be accepted unless earlier
notification.

Computation: All computing for the course will be done in R (an open-source
implementation of S). You may find the software by Google it. The software may be
downloaded for free. It will be your own responsibility to learn how to use R, although
examples for some specific models may be discussed in the class.

Grading: Your final score will be based on homework, one middle term exam and
final exam. The percentages of each part to the final score are listed below:

   Homework          30%
   Mid-Term Exam     25% (Mar. 4, Wed.)
   Final Exam        25% (May 7, Thur.)
Take-Home Final Exam 20% (Apr. 8, Wed.; Due on Apr. 29, Wed.)

A tentative criterion for the final grade is

4.0(>=90%), 3.5(80%–89%), 3.0(70%–79%), 2.5(60%–69%), 2(<=59%)

Important Dates:

1/12/15 Classes Begin
1/16/15 Late Enrollment Fee Begins
1/19/15 Martin Luther King Day—No Classes
2/06/15 End of Tuition Refund Period for Spring Semester
3/04/15 MIDDLE OF SEMESTER
       Deadline to drop courses for spring semester with no grade reported
3/09-3/13 /15 Spring Break
5/01/15 LAST DAY OF CLASSES
5/07/15 Final Exam (12:45-2:45pm)

Accommodations for Students with Disabilities:

Students with disabilities should contact the Resource Center for People with Disabilities at 517-884-RCPD or on the web at rcpd.msu.edu. If you are eligible for an accommodation, you will be issued a verified individual service accommodation (VISA) form. Please present this form to me at the start of the term or two weeks prior to the accommodation date.

The instructor reserves the right to make any changes that he deems academically advisable. These changes will be announced in class.