- Faculté des sciences
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Generalized linear model (3ST2008)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Master en statistique	**Cours: 2 ph**	**Voir ci-dessous**	3

ph=période hebdomadaire, pg=période globale, j=jour, dj=demi-jour, h=heure, min=minute

Période d'enseignement:

- Semestre Printemps

Equipe enseignante

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Contenu

Introduction to the theory and applications of generalized linear models. Topics include logistic regression, multinomial regression, Poisson regression, etc. Applications in R.

Forme de l'évaluation

A) First attempt
CA graded: written 2 hours exam during the semester. The exam also includes a practical part in R on computer.

Attendance
The students must attend the exam.

B) Second attempt

Retake exams
- 2h exam (written 2 hours exam also including a practical part in R on computer).

Retake exam deadline
- The exam will be organized by the professor in agreement with the student, before the end of the corresponding exam session (not in Pidex).

Documentation

- McCullagh, P, Nelder, JA, Generalized Linear Models, 2nd edition, Chapman & Hall, 1989

- Meyers, R.H., Montgomery D.C., Vinning G.G. and Robinson, T.J., Generalized Linear Models with applications in Engineering and the Sciences, 2nd edition, Wiley, 2010.

- Dobson A.J. and Barnett A.G., An Introduction to Generalized Linear Models, 3rd edition, Chapman & Hall, 2008.

- Faraway J.J., Extending the Linear Model with R, Generalized Linear, Mixed Effects and Nonparametric Regression Models, Chapman

& Hall, 2006.

Pré-requis

Linear regression models, Inferential statistics and knowledge of R.

Forme de l'enseignement

- Compulsory course for master in statistics

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- Spring Semester
- Course + practical exercises on computer: 2 hours