- Faculté des sciences
- www.unine.ch/sciences

Advanced regression methods (3ST2003)

Filières concernées	Nombre d'heures	Validation	Crédits ECTS
Master en statistique	**Cours: 2 ph** **TP: 2 ph**	**Voir ci-dessous**	6

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

Période d'enseignement:

- Semestre Automne

Equipe enseignante

Prof. Yves Tillé
Institut de statistique,
Av. de Bellevaux 51
CH - 2000 Neuchâtel

Assistant: Raphaël JAUSLIN.

Contenu

- Univariate and multivariate regression
- Method of least squares
- General linear model
- Gauss-Markov theorem
- Estimation, inference
- Test of hypotheses
- The general family of Wald tests
- Heteroscedasticiy, autocorrelation

Forme de l'évaluation

2 hours written exam at any exam session. Authorized documents : syllabus without annotations

Documentation

Syllabus available on Moodle platform.

Tillé, Y. (2020). Advanced regression methods, University of Neuchâtel.

Exercises available on the Moodle platform.

Pré-requis

Probability, Linear Algebra, Theory of Tests.

Forme de l'enseignement

- 6 ECTS, with 3 ECTS course and 3 ECTS exercices
- Autumn semester
- Compulsory course for the master in statistics