BSTA 6510 Linear Models

Fall 2025 Syllabus

(last updated: 8/25/2025)

- <u>Course Description</u>: This is a first course in linear models covering both theoretical and applied aspects of linear regression.
- Credit: 1.0 credit hours
- <u>Course Prerequisites</u>: Permission of instructor (if student is in a degree program outside Biostatistics).
- <u>Assumed knowledge</u>: elementary statistics; familiarity with calculus; familiarity with matrix algebra
- <u>Lectures</u>: Mon/Wed, 1:45-3:00 in Room 701 of Blockley Hall (Aug 27 to Dec 8, 2025)

Note: no lecture on the following dates: 9/15 (Big Data Conference); 11/26 (day before Thanksgiving)

• Instructor: Douglas Schaubel, Ph.D, Professor of Biostatistics

email: douglas.schaubel@pennmedicine.upenn.edu

office: Blockley Hall: room 614

- T.A.: Andrew Lakkis (Andrew.Lakkis@pennmedicine.upenn.edu)
- Office Hours: Instructor: Mon/Wed: 3:00-3:30 (Blockley, 614); other times available by appointment.

TA: TBA

• <u>Text</u>: *Introduction to Linear Regression Analysis*, 6th Edition by Montgomery, Peck and Vining (Wiley)

• Computing: SAS, R, Python (student's choice)

• Grading:

- \circ Homeworks (~ 8): 30%
- Mid-term Test (Wed 15 Oct; 1:45-3:15): 30%
- Final Exam (Mon 8 Dec; 1:45-3:15): 40%

• Policies:

- Attendance: Students are expected to attend lectures (which will not be recorded).
- Absence from exams: A student who is unable to take an exam must notify the instructor in advance; the default score on missed exam is zero.
- \circ Late homework: Homeworks submitted late will be penalized 20% per day late.
- Grading: Exams and homeworks will be graded and returned within two weeks of the due/exam date.

• <u>Topics</u> (list is approximate):

- Introduction/Review
- Simple linear regression
- Multiple regression
- Analysis of Variance (ANOVA)
- Residual diagnostics
- Transformations
- Influence diagnostics
- Multicollinearity
- Model selection
- Model validation