ST5206: Generalized Linear Models
(2007-2008 Semester I)

Schedule:
  Time: Fridays 7pm - 10pm
  Venue: S16/06-118
  Final Exam: 4 December 2007 (Tuesday) 7-9pm Venue: LT31

Course Objective:
  To equip the students with the theory and methodology of generalized linear models
  To nurture general statistical thinking

References:
  P. McCullagh and J. A. Nelder
  Generalized Linear Models.
  2nd ed. 1989, Chapman and Hall

  L. Fahrmeir and G. Tutz
  Multivariate Statistical Modelling based on Generalized Linear Models.
  1994, Springer

Assessment:
  Projects 15%
  Middle term exam 25%
  Final exam 60%

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Course Outline

1. General Theory of Generalized linear models
2. Models for binary response
3. Models for counts
4. Models with constant coefficient of variation
5. Multivariate generalized linear models
6. Models for polytomous response data
7. Quasi-likelihood and related topics
8. Model diagnostics
9. Further more advanced topics