Georg-August-Universität Göttingen **Module M.WIWI-QMW.0001: Generalized Regression**	6 C 4 WLH

Learning outcome, core skills: Upon completion of the module, the students have acquired the following competencies: • overview on extended regression modelling techniques that allow to analyse data with non-normal responses, • approaches for modeling nonlinear effects in scatterplot smoothing, • introduction to additive models and mixed models for complex regression analyses, • implementation of these approaches using statistical software packages.	**Workload:** Attendance time: 56 h Self-study time: 124 h

Course: M.WIWI-QMW.0001.Lec **Generalized Regression** (Lecture) *Contents*: Generalized linear models (binary and Poisson regression, exponential families, maximum likelihood estimation, iteratively weighted least squares regression, tests of hypotheses, confidence intervals, model selection and model checking, categorical regression models), nonparametric smoothing techniques (penalized spline smoothing, local smoothing approaches, general properties of scatterplot smoothers, choosing the smoothing parameter, bivariate and spatial smoothing, generalized additive models), mixed models, quantile regression	2 WLH
Course: M.WIWI-QMW.0001.Tut **Generalized Regression** (Tutorial) *Contents*: Generalized linear models (binary and Poisson regression, exponential families, maximum likelihood estimation, iteratively weighted least squares regression, tests of hypotheses, confidence intervals, model selection and model checking, categorical regression models), nonparametric smoothing techniques (penalized spline smoothing, local smoothing approaches, general properties of scatterplot smoothers, choosing the smoothing parameter, bivariate and spatial smoothing, generalized additive models), mixed models, quantile regression	2 WLH
Examination: Written examination (90 minutes) or oral examination (approx. 20 minutes) M.WIWI-QMW.0001.Mp: Generalized Regression	6 C

Examination requirements: In the exam, the students demonstrate their ability to choose, fit and interpret extended regression modeling techniques. They show a general understanding of the derived estimates and their interpretation in various contexts. The students are able to implement complex regression models using statistical software and to interpret the corresponding results. The exam covers contents of both the lecture and the exercise class.	

Admission requirements: none	**Recommended previous knowledge:**

	Basic knowledge of statistical modelling using linear regression models and knowledge of advanced statistical inference (Likelihood & Bayes)
Language: English	**Person responsible for module:** Prof. Dr. Thomas Kneib
Course frequency: each summer semester	**Duration:** 1 semester[s]
Number of repeat examinations permitted: twice	**Recommended semester:** 2
Maximum number of students: not limited	

Additional notes and regulations:
The actual examination will be published at the beginning of the semester.