MATH 533. REGRESSION AND ANALYSIS OF VARIANCE.

Credits: 4

Offered by: Mathematics and Statistics (Faculty of Science)

Terms offered: Fall 2025

View offerings for Fall 2025 in Visual Schedule Builder.

Description

Multivariate normal and chi-squared distributions; quadratic forms. Multiple linear regression estimators and their properties. General linear hypothesis tests. Prediction and confidence intervals. Asymptotic properties of least squares estimators. Weighted least squares. Variable selection and regularization. Selected advanced topics in regression. Applications to experimental and observational data.

- · Restriction: Not open to have taken or are taking MATH 423.
- Note: An additional project or projects assigned by the instructor that require a more detailed treatment of the major results and concepts covered in MATH 423.
- Prerequisites: MATH 357, MATH 247 or MATH 251.

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