

MAE0526 - Tópicos de Regressão

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página: <https://edisciplinas.usp.br/acessar>

Programa

1. Modelos de regressão I
 - 1.1 Regressão por partes
 - 1.2 Métodos robustos
 - 1.3 Regressão não linear
 - 1.4 Modelos com erros autoregressivos
2. Modelos lineares generalizados (MLGs)
 - 2.1 Introdução
 - 2.2 MLGs com resposta gama e normal inversa
 - 2.3 MLGs para dados binários
 - 2.4 MLGs para dados de contagem
 - 2.5 Estimação e inferência
 - 2.6 Métodos de diagnóstico e seleção de modelos
3. MLGs duplos
4. Modelos lineares parciais generalizados
5. Modelos para dados correlacionados
 - 5.1 Equações de estimação generalizadas
 - 5.2 MLGs mistos
6. Extensão para GAMLSS

Avaliação

$$MF = (2MP + ML)/3$$

MP: média de provas

ML: média de listas de exercícios

Datas das provas

P1: 17-10

P2: 12-12

P3: 19-12

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