Exam is on Wednesday Oct. 24, 7-9 p.m (room to be determined)

Coverage is from beginning of class up through the material covered on assessing model assumptions and weighted least squares (through page 74 of class notes). I may drop weighted least squares; if so, I’ll announce that on Friday. (While there is some chance we will move ahead in class before the exam with an introduction to multiple regression and writing regression models and least squares estimators in matrix form before the exam, but this will not be on the exam.)

To be prepared you should understand the class lectures (including examples and computing) as well as homeworks. A reminder that I do some things in class that are not in the book and you are responsible for them. The assigned readings sometimes has more detail than what I cover. While I’ve tried to point that out, I don’t always identify every piece. I will not be pulling something out of the book which has never been discussed in class or explored in the homework.

There will be two parts to the exam, a closed book and an open book portion.

- Closed book portion.

  For the closed book part you should know definitions and interpretations, be able to write out the linear regression model, identify what the components are, discuss the usual assumptions are, define least squares estimators etc. Essentially anything that doesn’t require detailed formulas.

- Open book portion.

  You can have access to our text, the notes, homeworks and solution and your own notes, etc. (but not other books, besides ours). You should know how to write R or SAS code to carry out specific analyses.

For either part you should be understand what is in the key pieces from the lm or proc reg command fitting a simple linear regression model.

**CAUTION:** The use of the books, etc. is so that you have access to details and you don’t have you memorize extensive formulas. You should however know how to attack and solve a problem without the book and just be using the book, notes, etc. to get some details. If you are not prepared and try to rely on reading through the book and notes to figure out how to even get started then you will certainly run out of time in doing the exam. So, be prepared.