

Lecture 22

Review for Final exam

For old material, the best thing to do is to look at old exams. There will be things like model selection, linear regression, logistic regression, non-linear regression, penalized regression, ANOVA, etc. And various diagnostics. Anticipate non-identical but similar questions (probably fewer of them). Also recall that I specifically indicated that the covariance problem and the normal equation problem from the first exam would be extremely likely to reappear.

For the new material:

Time series ARIMA models

Various graphs: line graphs, decomposition, ACF/PACF, etc.

Forecasting

Stationarity

Autocorrelation

Strategies for dealing with irregular time series.

Look to the labs and quizzes for computational examples. There will be a couple of concept-related questions related to time series.