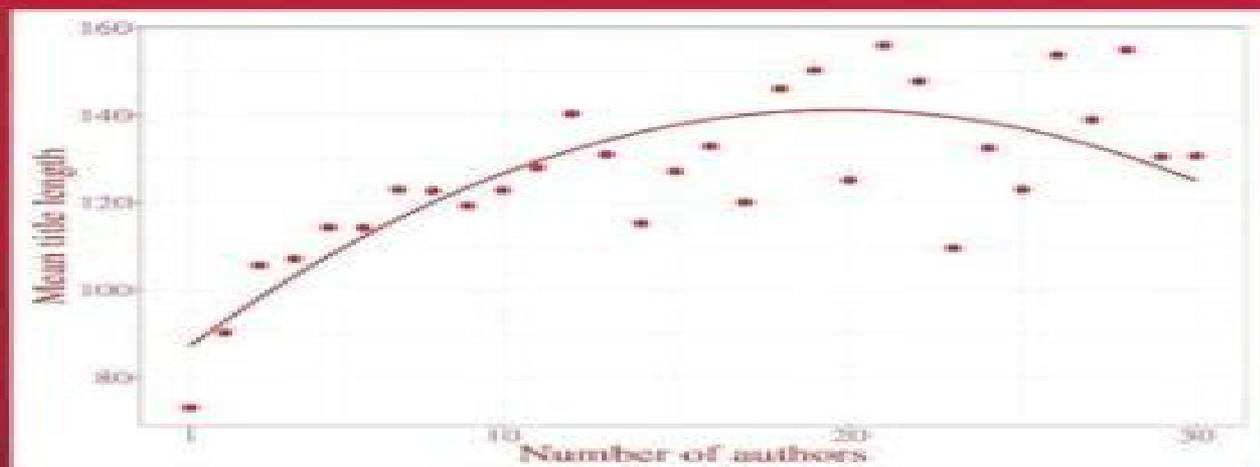


Texts in Statistical Science

# An Introduction to Generalized Linear Models

Fourth Edition



Annette J. Dobson  
Adrian G. Barnett

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# Introduction To Generalized Linear Models

**Didier Musso**



## **Introduction To Generalized Linear Models:**

*An Introduction to Generalized Linear Models* Annette J. Dobson, Adrian G. Barnett, 2018-04-17 An Introduction to Generalized Linear Models Fourth Edition provides a cohesive framework for statistical modelling with an emphasis on numerical and graphical methods This new edition of a bestseller has been updated with new sections on non linear associations strategies for model selection and a Postface on good statistical practice Like its predecessor this edition presents the theoretical background of generalized linear models GLMs before focusing on methods for analyzing particular kinds of data It covers Normal Poisson and Binomial distributions linear regression models classical estimation and model fitting methods and frequentist methods of statistical inference After forming this foundation the authors explore multiple linear regression analysis of variance ANOVA logistic regression log linear models survival analysis multilevel modeling Bayesian models and Markov chain Monte Carlo MCMC methods Introduces GLMs in a way that enables readers to understand the unifying structure that underpins them Discusses common concepts and principles of advanced GLMs including nominal and ordinal regression survival analysis non linear associations and longitudinal analysis Connects Bayesian analysis and MCMC methods to fit GLMs Contains numerous examples from business medicine engineering and the social sciences Provides the example code for R Stata and WinBUGS to encourage implementation of the methods Offers the data sets and solutions to the exercises online Describes the components of good statistical practice to improve scientific validity and reproducibility of results Using popular statistical software programs this concise and accessible text illustrates practical approaches to estimation model fitting and model comparisons [An Introduction to Generalized Linear Models](#) Annette J. Dobson, Adrian Barnett, 2008-05-12 Continuing to emphasize numerical and graphical methods An Introduction to Generalized Linear Models Third Edition provides a cohesive framework for statistical modeling This new edition of a bestseller has been updated with Stata R and WinBUGS code as well as three new chapters on Bayesian analysis Like its predecessor this edition presents the theoretical background of generalized linear models GLMs before focusing on methods for analyzing particular kinds of data It covers normal Poisson and binomial distributions linear regression models classical estimation and model fitting methods and frequentist methods of statistical inference After forming this foundation the authors explore multiple linear regression analysis of variance ANOVA logistic regression log linear models survival analysis multilevel modeling Bayesian models and Markov chain Monte Carlo MCMC methods Using popular statistical software programs this concise and accessible text illustrates practical approaches to estimation model fitting and model comparisons It includes examples and exercises with complete data sets for nearly all the models covered *An Introduction to Generalized Linear Models* George H. Dunteman, Moon-Ho R. Ho, 2005-09-22 Do you have data that is not normally distributed and don't know how to analyze it using generalized linear models GLM Beginning with a discussion of fundamental statistical modeling concepts in a multiple regression framework the authors extend these concepts to GLM

including Poisson regression logistic regression and proportional hazards models and demonstrate the similarity of various regression models to GLM Each procedure is illustrated using real life data sets and the computer instructions and results will be presented for each example Throughout the book there is an emphasis on link functions and error distribution and how the model specifications translate into likelihood functions that can through maximum likelihood estimation be used to estimate the regression parameters and their associated standard errors This book provides readers with basic modeling principles that are applicable to a wide variety of situations Key Features Provides an accessible but thorough introduction to GLM exponential family distribution and maximum likelihood estimation Includes discussion on checking model adequacy and description on how to use SAS to fit GLM Describes the connection between survival analysis and GLM This book is an ideal text for social science researchers who do not have a strong statistical background but would like to learn more advanced techniques having taken an introductory course covering regression analysis

*An Introduction to Generalized Linear Models* Annette J. Dobson, 2002 Generalized linear models provide a unified theoretical and conceptual framework for many of the most commonly used statistical methods In the ten years since publication of the first edition of this bestselling text great strides have been made in the development of new methods and in software for generalized linear models and other closely related models Thoroughly revised and updated *An Introduction to Generalized Linear Models Second Edition* continues to initiate intermediate students of statistics and the many other disciplines that use statistics in the practical use of these models and methods The new edition incorporates many of the important developments of the last decade including survival analysis nominal and ordinal logistic regression generalized estimating equations and multi level models It also includes modern methods for checking model adequacy and examples from an even wider range of application Statistics can appear to the uninitiated as a collection of unrelated tools *An Introduction to Generalized Linear Models Second Edition* illustrates how these apparently disparate methods are examples or special cases of a conceptually simple structure based on the exponential family of distribution maximum likelihood estimation and the principles of statistical modelling

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estimation model fitting and model comparisons It includes examples and exercises with complete data sets for nearly all the models covered Features introduces GLMs in a way that enables readers to understand the unifying structure that underpins them discusses common concepts and principles of advanced GLMs including nominal and ordinal regression survival analysis and longitudinal analysis connects Bayesian analysis and MCMC methods to fit GLMs contains numerous examples from business medicine engineering and the social sciences provides the example code for Stata R and WinBUGS to encourage implementation of the methods offers the data sets and solutions to the exercises online

**An Introduction to Generalized Linear Models** Annette J. Dobson,2015 Generalized Linear Models With Examples in R Peter K. Dunn,Gordon K. Smyth,2018-11-10 This textbook presents an introduction to generalized linear models complete with real world data sets and practice problems making it applicable for both beginning and advanced students of applied statistics Generalized linear models GLMs are powerful tools in applied statistics that extend the ideas of multiple linear regression and analysis of variance to include response variables that are not normally distributed As such GLMs can model a wide variety of data types including counts proportions and binary outcomes or positive quantities The book is designed with the student in mind making it suitable for self study or a structured course Beginning with an introduction to linear regression the book also devotes time to advanced topics not typically included in introductory textbooks It features chapter introductions and summaries clear examples and many practice problems all carefully designed to balance theory and practice The text also provides a working knowledge of applied statistical practice through the extensive use of R which is integrated into the text Other features include Advanced topics such as power variance functions saddlepoint approximations likelihood score tests modified profile likelihood small dispersion asymptotics and randomized quantile residuals Nearly 100 data sets in the companion R package GLMsData Examples that are cross referenced to the companion data set allowing readers to load the data and follow the analysis in their own R session

**Foundations of Linear and Generalized Linear Models** Alan Agresti,2015-01-15 A valuable overview of the most important ideas and results in statistical modeling Written by a highly experienced author Foundations of Linear and Generalized Linear Models is a clear and comprehensive guide to the key concepts and results of linearstatistical models The book presents a broad in depth overview of the most commonly usedstatistical models by discussing the theory underlying the models R software applications and examples with crafted models to elucidate key ideas and promote practical modelbuilding The book begins by illustrating the fundamentals of linear models such as how the model fitting projects the data onto a model vector subspace and how orthogonal decompositions of the data yield information about the effects of explanatory variables Subsequently the book covers the most popular generalized linear models which include binomial and multinomial logistic regression for categorical data and Poisson and negative binomial loglinear models for count data Focusing on the theoretical underpinnings of these models Foundations ofLinear and Generalized Linear Models also features An introduction to quasi likelihood methods that require weaker

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**An Introduction to Generalized Linear Models** Jody N. Schulz, 2001

**Multivariate Statistical Modelling Based on Generalized Linear Models** Ludwig Fahrmeir, Gerhard

Tutz, 2013-11-11 Classical statistical models for regression time series and longitudinal data provide well established tools for approximately normally distributed variables Enhanced by the availability of software packages these models dominated the field of applications for a long time With the introduction of generalized linear models GLM a much more flexible instrument for statistical modelling has been created The broad class of GLM s includes some of the classical linear models as special cases but is particularly suited for categorical discrete or nonnegative responses The last decade has seen various extensions of GLM s multivariate and multicategorical models have been considered longitudinal data analysis has been developed in this setting random effects and nonparametric predictors have been included These extended methods have grown around generalized linear models but often are no longer GLM s in the original sense The aim of this book is to bring together and review a large part of these recent advances in statistical modelling Although the continuous case is sketched sometimes throughout the book the focus is on categorical data The book deals with regression analysis in a wider sense including not only cross sectional analysis but also time series and longitudinal data situations We do not consider problems of symmetrical nature like the investigation of the association structure in a given set of variables For example log linear models for contingency tables which can be treated as special cases of GLM s are totally omitted The estimation approach that is primarily considered in this book is likelihood based

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Dobson, 2002 Generalized linear models provide a unified theoretical and conceptual framework for many of the most commonly used statistical methods In the ten years since publication of the first edition of this bestselling text great strides have been made in the development of new methods and in software for generalized linear models and other closely related models Thoroughly revised and updated An Introduction to Generalized Linear Models Second Edition continues to initiate intermediate students of statistics and the many other disciplines that use statistics in the practical use of these models and methods The new edition incorporates many of the important developments of the last decade including survival analysis nominal and ordinal logistic regression generalized estimating equations and multi level models It also includes modern

methods for checking model adequacy and examples from an even wider range of application Statistics can appear to the uninitiated as a collection of unrelated tools An Introduction to Generalized Linear Models Second Edition illustrates how these apparently disparate methods are examples or special cases of a conceptually simple structure based on the exponential family of distribution maximum likelihood estimation and the principles of statistical modelling Generalized Linear Models John Patrick Hoffmann,2004 This brief and economical text shows students with relatively little mathematical background how to understand and apply sophisticated linear regression models in their research areas within the social behavioral and medical sciences as well as marketing and business Less theoretical than competing texts Hoffman includes numerous exercises and worked out examples and sample programs and data sets for three popular statistical software programs SPSS SAS and Stata Introduction to General and Generalized Linear Models Henrik Madsen,Poul Thyregod,2010-11-09 Bridging the gap between theory and practice for modern statistical model building Introduction to General and Generalized Linear Models presents likelihood based techniques for statistical modelling using various types of data Implementations using R are provided throughout the text although other software packages are also discussed Numerous examples show how the problems are solved with R After describing the necessary likelihood theory the book covers both general and generalized linear models using the same likelihood based methods It presents the corresponding parallel results for the general linear models first since they are easier to understand and often more well known The authors then explore random effects and mixed effects in a Gaussian context They also introduce non Gaussian hierarchical models that are members of the exponential family of distributions Each chapter contains examples and guidelines for solving the problems via R Providing a flexible framework for data analysis and model building this text focuses on the statistical methods and models that can help predict the expected value of an outcome dependent or response variable It offers a sound introduction to general and generalized linear models using the popular and powerful likelihood techniques **Generalized Linear Models with Random Effects** Youngjo Lee,John A. Nelder,Yudi Pawitan,2006-07-13 Since their introduction in 1972 generalized linear models GLMs have proven useful in the generalization of classical normal models Presenting methods for fitting GLMs with random effects to data Generalized Linear Models with Random Effects Unified Analysis via H likelihood explores a wide range of applications including combining information over trials meta analysis analysis of frailty models for survival data genetic epidemiology and analysis of spatial and temporal models with correlated errors Written by pioneering authorities in the field this reference provides an introduction to various theories and examines likelihood inference and GLMs The authors show how to extend the class of GLMs while retaining as much simplicity as possible By maximizing and deriving other quantities from h likelihood they also demonstrate how to use a single algorithm for all members of the class resulting in a faster algorithm as compared to existing alternatives Complementing theory with examples many of which can be run by using the code supplied on the accompanying CD this book is beneficial to statisticians and researchers involved in

the above applications as well as quality improvement experiments and missing data analysis

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**Generalized Linear Mixed Models** Walter W. Stroup, 2016-04-19 With numerous examples using SAS PROC GLIMMIX this text presents an introduction to linear modeling using the generalized linear mixed model as an overarching conceptual framework For readers new to linear models the book helps them see the big picture It shows how linear models fit with the rest of the core statistics curriculum and points out the major issues that statistical modelers must consider

**Univariate and Multivariate General Linear Models** Kevin Kim, Neil Timm, 2006-10-11 Reviewing the theory of the general linear model GLM using a general framework Univariate and Multivariate General Linear Models Theory and Applications with SAS Second Edition presents analyses of simple and complex models both univariate and multivariate that employ data sets from a variety of disciplines such as the social and behavioral sciences With revised examples that include options available using SAS 9.0 this expanded edition divides theory from applications within each chapter Following an overview of the GLM the book introduces unrestricted GLMs to analyze multiple regression and ANOVA designs as well as restricted GLMs to study ANCOVA designs and repeated measurement designs Extensions of these concepts include GLMs with heteroscedastic errors that encompass weighted least squares regression and categorical data analysis and multivariate GLMs that cover multivariate regression analysis MANOVA MANCOVA and repeated measurement data analyses The book also analyzes double multivariate linear growth curve seeming unrelated regression SUR restricted GMANOVA and hierarchical linear models New to the Second Edition Two chapters on finite intersection tests and power analysis that illustrates the experimental GLMPOWER procedure Expanded theory of unrestricted general linear multivariate general linear SUR and restricted GMANOVA models to comprise recent developments Expanded material on missing data to include multiple imputation and the EM algorithm Applications of MI MIANALYZE TRANSREG and CALIS procedures A practical introduction to GLMs Univariate and Multivariate General Linear Models demonstrates how to fully grasp the generality of GLMs by discussing them within a general framework

*Generalized Linear Models* P. McCullagh, John A. Nelder, 2019-01-22 The success of the first edition of Generalized Linear Models led to the updated Second Edition which continues to provide a definitive unified treatment of methods for the analysis of diverse types of data Today it remains popular for its clarity richness of content and direct relevance to agricultural biological health engineering and ot

**Generalized Linear Models** Dipak K. Dey, Sujit K. Ghosh, Bani K. Mallick, 2000-05-25 This volume describes how to conceptualize perform and critique traditional generalized linear models GLMs from a Bayesian perspective and how to use modern computational methods to summarize inferences using simulation

Introducing dynamic modeling for GLMs and containing over 1000 references and equations Generalized Linear Models considers Generalized Linear Mixed Models Walter W. Stroup, Marina Ptukhina, Julie Garai, 2024-05-21 Generalized Linear Mixed Models Modern Concepts Methods and Applications 2nd edition presents an updated introduction to linear modeling using the generalized linear mixed model GLMM as the overarching conceptual framework For students new to statistical modeling this book helps them see the big picture linear modeling as broadly understood and its intimate connection with statistical design and mathematical statistics For readers experienced in statistical practice but new to GLMMs the book provides a comprehensive introduction to GLMM methodology and its underlying theory Unlike textbooks that focus on classical linear models or generalized linear models or mixed models this book covers all of the above as members of a unified GLMM family of linear models In addition to essential theory and methodology this book features a rich collection of examples using SAS software to illustrate GLMM practice This second edition is updated to reflect lessons learned and experience gained regarding best practices and modeling choices faced by GLMM practitioners New to this edition are two chapters focusing on Bayesian methods for GLMMs Key Features Most statistical modeling books cover classical linear models or advanced generalized and mixed models this book covers all members of the GLMM family classical and advanced models Incorporates lessons learned from experience and on going research to provide up to date examples of best practices Illustrates connections between statistical design and modeling guidelines for translating study design into appropriate model and in depth illustrations of how to implement these guidelines use of GLMM methods to improve planning and design Discusses the difference between marginal and conditional models differences in the inference space they are intended to address and when each type of model is appropriate In addition to likelihood based frequentist estimation and inference provides a brief introduction to Bayesian methods for GLMMs

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