

Generalized Linear Mixed Models

Nicola Torelli, Ruggero Bellio, Francesco Pauli, Matilde Trevisani
PhD School, XXVIII cycle

Course Description

This course provides an introduction to Generalized Linear Models (GLM) and its extension to mixed-effects (hierarchical) models. Relevant theoretical results will be reviewed and practical issues arising in modeling complex data (i.e., correlated or clustered data) will be considered.

Objectives

The objectives of this course are:

- To learn (or review) basic theoretical results about inference for generalized linear and mixed-effects models.
- To understand how to build, fit and interpret GLMMs
- To fit hierarchical models to some real datasets by using R and Bugs.

Schedule

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| 8 | April | 10.00-13.00 | Introduction to the course: basic ideas (Torelli) |
| 22 | April | 10.00-13.00 | Generalized linear models: structure and inference (Torelli) |
| 8 | May | 10.00-13.00 | Binary, multinomial and count data: some important applications of GLMs (Torelli) |
| 25 | May | 10.00-13.00 | Overdispersion in GLMs (Torelli) |
| 3 | June | 10.00-13.00 | Introduction to hierarchical models and to GLMMs (Torelli) |
| 10 | June | 10.30-13.00 | Likelihood inference in GLMMs (Bellio - Udine) |
| | | 15.00-17.30 | Practical session with R (Bellio) |
| 12 | June | 10.30-13.00 | Bayesian Hierarchical Models (Trevisani- Trieste) |
| | | 15.00-17.30 | Practical session with R-Bugs (Trevisani) |
| 14 | June | 10.00-12.00 | Introduction to (generalized) additive mixed models (Pauli- Trieste) |
| | | 15.00-17.00 | Practical session with R (Pauli) |

Recommended texts

- Mc Cullagh, P & Nelder J.A. (1989) *Generalized Linear Models*, Chapman & Hall, New York.
- Gelman, A. & Hill J. (2007), *Data Analysis Using Regression and Multilevel/Hierarchical Models*, Cambridge University Press, NY.
- Fahrmeir L., Tutz, G. (2001) *Multivariate Statistical Modelling Based on Generalized Linear Models*, Springer, New York. Chapter 6.
- McCulloch, C.E., Searle, S.R. (2001) *Generalized, Linear and Mixed Models*, J. Wiley, New York.

Final Exam July, 15 h.10.00