

# Contents

<b>Preface</b>	<b>xi</b>
<b>1 Introduction to Linear and Generalized Linear Models</b>	<b>1</b>
1.1 Components of a Generalized Linear Model, 2	
1.2 Quantitative/Qualitative Explanatory Variables and Interpreting Effects, 6	
1.3 Model Matrices and Model Vector Spaces, 10	
1.4 Identifiability and Estimability, 13	
1.5 Example: Using Software to Fit a GLM, 15	
Chapter Notes, 20	
Exercises, 21	
<b>2 Linear Models: Least Squares Theory</b>	<b>26</b>
2.1 Least Squares Model Fitting, 27	
2.2 Projections of Data Onto Model Spaces, 33	
2.3 Linear Model Examples: Projections and SS Decompositions, 41	
2.4 Summarizing Variability in a Linear Model, 49	
2.5 Residuals, Leverage, and Influence, 56	
2.6 Example: Summarizing the Fit of a Linear Model, 62	
2.7 Optimality of Least Squares and Generalized Least Squares, 67	
Chapter Notes, 71	
Exercises, 71	
<b>3 Normal Linear Models: Statistical Inference</b>	<b>80</b>
3.1 Distribution Theory for Normal Variates, 81	
3.2 Significance Tests for Normal Linear Models, 86	
3.3 Confidence Intervals and Prediction Intervals for Normal Linear Models, 95	

- 3.4 Example: Normal Linear Model Inference, 99
- 3.5 Multiple Comparisons: Bonferroni, Tukey, and FDR Methods, 107
- Chapter Notes, 111
- Exercises, 112
- 4 Generalized Linear Models: Model Fitting and Inference 120**
- 4.1 Exponential Dispersion Family Distributions for a GLM, 120
- 4.2 Likelihood and Asymptotic Distributions for GLMs, 123
- 4.3 Likelihood-Ratio/Wald/Score Methods of Inference for GLM Parameters, 128
- 4.4 Deviance of a GLM, Model Comparison, and Model Checking, 132
- 4.5 Fitting Generalized Linear Models, 138
- 4.6 Selecting Explanatory Variables for a GLM, 143
- 4.7 Example: Building a GLM, 149
- Appendix: GLM Analogs of Orthogonality Results for Linear Models, 156
- Chapter Notes, 158
- Exercises, 159
- 5 Models for Binary Data 165**
- 5.1 Link Functions for Binary Data, 165
- 5.2 Logistic Regression: Properties and Interpretations, 168
- 5.3 Inference About Parameters of Logistic Regression Models, 172
- 5.4 Logistic Regression Model Fitting, 176
- 5.5 Deviance and Goodness of Fit for Binary GLMs, 179
- 5.6 Probit and Complementary Log-Log Models, 183
- 5.7 Examples: Binary Data Modeling, 186
- Chapter Notes, 193
- Exercises, 194
- 6 Multinomial Response Models 202**
- 6.1 Nominal Responses: Baseline-Category Logit Models, 203
- 6.2 Ordinal Responses: Cumulative Logit and Probit Models, 209
- 6.3 Examples: Nominal and Ordinal Responses, 216
- Chapter Notes, 223
- Exercises, 223
- 7 Models for Count Data 228**
- 7.1 Poisson GLMs for Counts and Rates, 229
- 7.2 Poisson/Multinomial Models for Contingency Tables, 235

- 7.3 Negative Binomial GLMS, 247
- 7.4 Models for Zero-Inflated Data, 250
- 7.5 Example: Modeling Count Data, 254
- Chapter Notes, 259
- Exercises, 260
- 8 Quasi-Likelihood Methods 268**
- 8.1 Variance Inflation for Overdispersed Poisson and Binomial GLMs, 269
- 8.2 Beta-Binomial Models and Quasi-Likelihood Alternatives, 272
- 8.3 Quasi-Likelihood and Model Misspecification, 278
- Chapter Notes, 282
- Exercises, 282
- 9 Modeling Correlated Responses 286**
- 9.1 Marginal Models and Models with Random Effects, 287
- 9.2 Normal Linear Mixed Models, 294
- 9.3 Fitting and Prediction for Normal Linear Mixed Models, 302
- 9.4 Binomial and Poisson GLMMs, 307
- 9.5 GLMM Fitting, Inference, and Prediction, 311
- 9.6 Marginal Modeling and Generalized Estimating Equations, 314
- 9.7 Example: Modeling Correlated Survey Responses, 319
- Chapter Notes, 322
- Exercises, 324
- 10 Bayesian Linear and Generalized Linear Modeling 333**
- 10.1 The Bayesian Approach to Statistical Inference, 333
- 10.2 Bayesian Linear Models, 340
- 10.3 Bayesian Generalized Linear Models, 347
- 10.4 Empirical Bayes and Hierarchical Bayes Modeling, 351
- Chapter Notes, 357
- Exercises, 359
- 11 Extensions of Generalized Linear Models 364**
- 11.1 Robust Regression and Regularization Methods for Fitting Models, 365
- 11.2 Modeling With Large  $p$ , 375
- 11.3 Smoothing, Generalized Additive Models, and Other GLM Extensions, 378
- Chapter Notes, 386
- Exercises, 388

**Appendix A Supplemental Data Analysis Exercises 391**

**Appendix B Solution Outlines for Selected Exercises 396**

**References 410**

**Author Index 427**

**Example Index 433**

**Subject Index 435**

**Website**

Data sets for the book are at [www.stat.ufl.edu/~aa/glm/data](http://www.stat.ufl.edu/~aa/glm/data)