

Department of Statistics
STATS 760: Regression Modeling

Reading List

Books

J Adler (2010). *R in a Nutshell*. O'Reilly.

L Breiman, J Friedman, R Olshen and C Stone, (1984). *Classification and Regression Trees*, Wadsworth.

JM Chambers and TJ Hastie, (1992). *Statistical Models in S*, Wadsworth.

B Efron and RJ Tibshirani (1993). *An Introduction to the Bootstrap*. Chapman and Hall, London.

TJ Hastie and RJ. Tibshirani, (1990). *Generalized Additive Models*. Chapman and Hall.

TJ Hastie, RJ Tibshirani and J Friedman. (2009). *The Elements of Statistical Learning : Data Mining, Inference, and Prediction* (2nd ed). Springer.

G James, D Witten, TJ Hastie and RJ Tibshirani. (2013). *An Introduction to Statistical Learning*. Springer.

P Murrell (2006). *R Graphics*. Chapman and Hall.

WN Venables and BD Ripley, (2004). *Modern Applied Statistics with S, 4th Ed*, Springer.

Linear Models books

S Chatterjee, AS Hadi (2006). *Regression Analysis by Example* (4th Ed), Wiley.

RD Cook and S Weisberg, (1982). *Residuals and Influence in Regression*, Chapman and Hall.

RD Cook and S Weisberg, (1999). *Applied Regression Including Computing and Graphics*, Wiley.

P Dalgaard, (2002). *Introductory Statistics with R*, Springer.

J Fox, (1997). *Applied Regression Analysis, Linear Models, and Related Methods*, Sage Publications.

J Fox, (2002). *An R and S-Plus Companion to Applied Regression*, Sage Publications.

FE Harrell (2001). *Regression Modeling Strategies*. Springer, New York.

DC Montgomery, EA. Peck and GG Vining. (2001). *Introduction to Linear Regression Analysis (3rd Ed)*, Wiley.

S Weisberg, (1985). *Applied Linear Regression (2nd Ed)*, Wiley.

Articles

Peter Bühlmann and Torsten Hothorn (2007) Boosting Algorithms: Regularization, Prediction and Model Fitting. *Statistical Science*, Vol. 22, No. 4 (Nov., 2007), pp. 477-505

B Efron (1983). Estimating the error rate of a prediction rule: some improvements on cross-validation. *Journal of the American Statistical Association* 78, 316-331.