200612 - ADL - Longitudinal Data Analysis

Coordinating unit: 200 - FME - School of Mathematics and Statistics  
Teaching unit: 715 - EIO - Department of Statistics and Operations Research  
749 - MAT - Department of Mathematics  

Academic year: 2018  
Degree: MASTER'S DEGREE IN STATISTICS AND OPERATIONS RESEARCH (Syllabus 2013). (Teaching unit Optional)  
ECTS credits: 5  
Teaching languages: English  

Teaching staff  
Coordinator: CARLES SERRAT PIE  
Others: Segon quadrimestre:  
NURIA PEREZ ALVAREZ - A  
CARLES SERRAT PIE - A  

Opening hours  
Timetable: It will be announced at the beginning of the semester.  

Prior skills  
The prior skills that are desirable are the ones from basic courses in mathematical statistics and probability in the degree courses. Two references that can help to prepare in this preliminary phase are:  
It is supposed that the student knows the linear model and the generalized linear model. This knowledge can be previously obtained and consolidated in the subject on linear models that it is taught during the first seven weeks of the second semester.  

Degree competences to which the subject contributes  
Specific:  
3. CE-1. Ability to design and manage the collection of information and coding, handling, storing and processing it.  
4. CE-3. Ability to formulate, analyze and validate models applicable to practical problems. Ability to select the method and / or statistical or operations research technique more appropriate to apply this model to the situation or problem.  
5. CE-4. Ability to use different inference procedures to answer questions, identifying the properties of different estimation methods and their advantages and disadvantages, tailored to a specific situation and a specific context.  
6. CE-6. Ability to use appropriate software to perform the necessary calculations in solving a problem.  
7. CE-7. Ability to understand statistical and operations research papers of an advanced level. Know the research procedures for both the production of new knowledge and its transmission.  
8. CE-8. Ability to discuss the validity, scope and relevance of these solutions and be able to present and defend their conclusions.  

Transversal:
Longitudinal data combine information from the variability between individuals and the evolution and variation within individuals. For this reason, they represent, by their frequency and relevance, a challenge not only for the professional statistician but also for the theoretical development.

The course objective is, first, to develop the theoretical framework and, second, to implement the knowledge gained by using the statistical software R.

1. TEAMWORK: Being able to work in an interdisciplinary team, whether as a member or as a leader, with the aim of contributing to projects pragmatically and responsibly and making commitments in view of the resources that are available.

2. FOREIGN LANGUAGE: Achieving a level of spoken and written proficiency in a foreign language, preferably English, that meets the needs of the profession and the labour market.

Teaching methodology

The course is practical and PBL oriented (Project / Problems Based Learning).

Specifically:

a) Outline the methodological needs from real data analysis,

b) Develop the theoretical model (interest will be focused on the modeling and interpretation of results and, secondarily, in demonstrating the theoretical results).

c) Return to the data to perform the analysis and interpretation of results.

Labs sessions will be in R.

Learning objectives of the subject

Longitudinal data combine information from the variability between individuals and the evolution and variation within individuals. For this reason, they represent, by their frequency and relevance, a challenge not only for the professional statistician but also for the theoretical development.

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Study load

<table>
<thead>
<tr>
<th>Total learning time: 125h</th>
<th>Hours large group: 30h</th>
<th>24.00%</th>
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<tbody>
<tr>
<td>Hours medium group:</td>
<td>0h</td>
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<tr>
<td>Hours small group:</td>
<td>15h</td>
<td>12.00%</td>
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<td>Guided activities:</td>
<td>0h</td>
<td>0.00%</td>
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<tr>
<td>Self study:</td>
<td>80h</td>
<td>64.00%</td>
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</table>
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## Content

<table>
<thead>
<tr>
<th>Topic</th>
<th>Learning time</th>
<th>Theory classes:</th>
<th>Laboratory classes:</th>
<th>Self study:</th>
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</thead>
<tbody>
<tr>
<td>Linear Mixed Model (LMM).</td>
<td>36h</td>
<td>7h 30m</td>
<td>4h 30m</td>
<td>24h</td>
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<tr>
<td>Description:</td>
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<tr>
<td>Linear Mixed Model (LMM).</td>
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<tr>
<td>Generalized Estimation Equations (GEE).</td>
<td>25h</td>
<td>6h</td>
<td>3h</td>
<td>16h</td>
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<tr>
<td>Description:</td>
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<tr>
<td>Longitudinal Data Analysis with multivariate response.</td>
<td>12h 30m</td>
<td>4h 30m</td>
<td>0h</td>
<td>8h</td>
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<td>Description:</td>
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<td>Generalized Linear Mixed Model (GLMM).</td>
<td>25h</td>
<td>6h</td>
<td>3h</td>
<td>16h</td>
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<td>Description:</td>
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<td>Generalized Linear Mixed Model (GLMM).</td>
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# Introduction to Missing Data Analysis

<table>
<thead>
<tr>
<th><strong>Learning time:</strong> 26h 30m</th>
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<tbody>
<tr>
<td>Theory classes: 6h</td>
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<tr>
<td>Laboratory classes: 4h 30m</td>
</tr>
<tr>
<td>Self study: 16h</td>
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## Description
- Introduction to Missing Data Analysis.

## Qualification system

- **20%:** Homework to be done during the semester (report, presentation and defense). Task in group of 2-3 students.
- **10%:** Report on a paper. Individual task delivered to the professor.
- **10%:** Quiz in the Campus Digital (Atenea). Single answer multiple choice test and with penalization.
- **60%:** Final exam (Theory - development questions and modeling problems: 30%, Laboratory - data analysis: 30%)

## Regulations for carrying out activities

a) In the assessment of the Homework a 10% of self-assessment and peer assessment of the various groups will be taken into account.

b) Language for the Homework and the Report on a paper is English.

c) Final exam:
   - **c1)** In this first part of the exam (theory and modeling questions) the student can NOT have the course material, but only writing instruments and calculator.
   - **c2)** In the laboratory part the student may have all the course material (in paper and/or digital).
Bibliography

Basic:


Complementary: