



Simultaneous Inference in Regression (Chapman & Hall/CRC Monographs on Statistics & Applied Probability)

Wei Liu

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Simultaneous confidence bands enable more intuitive and detailed inference of regression analysis than the standard inferential methods of parameter estimation and hypothesis testing. **Simultaneous Inference in Regression** provides a thorough overview of the construction methods and applications of simultaneous confidence bands for various inferential purposes. It supplies examples and MATLAB® programs that make it easy to apply the methods to your own data analysis. The MATLAB programs, along with color figures, are available for download on www.personal.soton.ac.uk/wl/mybook.html

Most of the book focuses on normal-error linear regression models. The author presents simultaneous confidence bands for a simple regression line, a multiple linear regression model, and polynomial regression models. He also uses simultaneous confidence bands to assess part of a multiple linear regression model with the zero function, to compare two regression models, and to evaluate more than two regression models. The final chapter demonstrates the use of simultaneous confidence bands in generalized linear regression models, such as logistic regression models.

This book shows how to employ simultaneous confidence bands to make useful inferences in regression analysis. The topics discussed can be extended to functions other than parametric regression functions, offering novel opportunities for research beyond linear regression models.

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